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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 29/10/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/11/2021 Bond Future			11.46381	75.77059	11.53175	75.41714			0.00	0	
ES33 On 03/02/2022 Bond Future			11.71550	76.63505	11.78631	76.27803			0.00	0	26
ES33 On 05/05/2022 Bond Future			11.96612	73.77732	12.03996	73.41619			0.00	0	8
ES33 On 04/08/2022 Bond Future			12.22566	74.65441	12.30275	74.28886			0.00	0	
ES33 On 03/11/2022 Bond Future			12.49129	71.86720	12.57178	71.49720			0.00	0	
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
ES42 On 04/11/2021 Bond Future			11.95261	74.14180	12.02032	73.74306			0.00	0	
ES42 On 03/02/2022 Bond Future			12.18239	74.98764	12.25298	74.58486			0.00	0	3,57
ES42 On 05/05/2022 Bond Future			12.41942	71.62904	12.49319	71.22161			0.00	0	1,15
ES42 On 04/08/2022 Bond Future			12.65819	72.47920	12.73527	72.06677			0.00	0	
ES42 On 03/11/2022 Bond Future			12.90354	69.18475	12.98415	68.76729			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,72</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,72</b>
I2025 On 04/11/2021 Bond Future			154.10547	154.10547	154.66445	154.66445			0.00	0	1,07

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
I2025	On	03/02/2022	Bond Future			154.28022	154.28022	154.84648	154.84648				0.00	0	4,66
I2025	On	05/05/2022	Bond Future			156.13148	156.13148	156.70488	156.70488				0.00	0	16
I2025	On	04/08/2022	Bond Future			156.47560	156.47560	157.05719	157.05719				0.00	0	
I2025	On	03/11/2022	Bond Future			158.44828	158.44828	159.03742	159.03742				0.00	0	
<b>Total I2025 Future</b>													<b>0.00</b>	<b>0</b>	<b>5,90</b>
<b>Total For I2025</b>													<b>0.00</b>	<b>0</b>	<b>5,90</b>
I2029	On	04/11/2021	Bond Future			113.23516	113.23516	113.68471	113.68471				0.00	0	2,23
I2029	On	03/02/2022	Bond Future			114.52706	114.52706	114.98243	114.98243				0.00	0	2,60
I2029	On	05/05/2022	Bond Future			114.70381	114.70381	115.16476	115.16476				0.00	0	18
I2029	On	04/08/2022	Bond Future			116.14131	116.14131	116.60824	116.60824				0.00	0	
I2029	On	03/11/2022	Bond Future			116.38150	116.38150	116.85563	116.85563				0.00	0	
<b>Total I2029 Future</b>													<b>0.00</b>	<b>0</b>	<b>5,02</b>
<b>Total For I2029</b>													<b>0.00</b>	<b>0</b>	<b>5,02</b>
I2033	On	04/11/2021	Bond Future			107.89204	107.89204	108.30407	108.30407				0.00	0	2,17
I2033	On	03/02/2022	Bond Future			109.12300	109.12300	109.54046	109.54046				0.00	0	7,14
I2033	On	05/05/2022	Bond Future			109.15392	109.15392	109.57638	109.57638				0.00	0	2,12
I2033	On	04/08/2022	Bond Future			110.52182	110.52182	110.94979	110.94979				0.00	0	
I2033	On	03/11/2022	Bond Future			110.61032	110.61032	111.04489	111.04489				0.00	0	
<b>Total I2033 Future</b>													<b>0.00</b>	<b>0</b>	<b>11,37</b>
<b>Total For I2033</b>													<b>0.00</b>	<b>0</b>	<b>11,37</b>
I2038	On	04/11/2021	Bond Future			122.02684	122.02684	122.01067	122.01067				0.00	0	3,19
I2038	On	03/02/2022	Bond Future			121.63774	121.63774	121.62208	121.62208				7,784,815.36	64	4,24
I2038	On	05/05/2022	Bond Future			123.09734	123.09734	123.08181	123.08181				0.00	0	6,3
I2038	On	04/08/2022	Bond Future			122.82613	122.82613	122.81132	122.81132				0.00	0	
I2038	On	03/11/2022	Bond Future			124.37480	124.37480	124.36011	124.36011				0.00	0	
<b>Total I2038 Future</b>													<b>7,784,815.36</b>	<b>64</b>	<b>8,11</b>
<b>Total For I2038</b>													<b>7,784,815.36</b>	<b>64</b>	<b>8,11</b>
I2046	On	04/11/2021	Bond Future			108.72140	108.72140	109.62402	109.62402				0.00	0	9,58
I2046	On	03/02/2022	Bond Future			109.96186	109.96186	110.87542	110.87542				10,116,491.12	92	13,14
I2046	On	05/05/2022	Bond Future			109.39981	109.39981	110.32427	110.32427				0.00	0	1,7
I2046	On	04/08/2022	Bond Future			110.77096	110.77096	111.70726	111.70726				0.00	0	
I2046	On	03/11/2022	Bond Future			110.24452	110.24452	111.19461	111.19461				0.00	0	
<b>Total I2046 Future</b>													<b>10,116,491.12</b>	<b>92</b>	<b>22,87</b>
<b>Total For I2046</b>													<b>10,116,491.12</b>	<b>92</b>	<b>22,87</b>
I2050	On	04/11/2021	Bond Future			111.78478	111.78478	112.38863	112.38863				0.00	0	3,19
I2050	On	03/02/2022	Bond Future			111.07844	111.07844	111.68970	111.68970				5,998,235.76	54	7,36
I2050	On	05/05/2022	Bond Future			112.41115	112.41115	113.03038	113.03038				0.00	0	3,1
I2050	On	04/08/2022	Bond Future			111.80594	111.80594	112.43339	112.43339				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
I2050	On	03/11/2022	Bond Future			113.21563	113.21563	113.85123	113.85123			0.00	0	
<b>Total I2050 Future</b>												<b>5,998,235.76</b>	<b>54</b>	<b>10,93</b>
<b>Total For I2050</b>												<b>5,998,235.76</b>	<b>54</b>	<b>10,93</b>
R186	On	04/11/2021	Bond Future			8.18861	113.52949	8.10597	113.89006		5.24	7,947,064.30	70	16,74
R186	On	03/02/2022	Bond Future			8.43029	109.51503	8.34188	109.88037		5.62	26,940,697.38	246	57,33
R186	On	05/05/2022	Bond Future			8.68457	110.80289	8.58982	111.17282		5.39	0.00	0	4,46
R186	On	04/08/2022	Bond Future			8.95814	106.82977	8.85626	107.20487		5.53	0.00	0	
R186	On	03/11/2022	Bond Future			9.24720	108.20556	9.13749	108.58504		5.34	0.00	0	
<b>Total R186 Future</b>												<b>34,887,761.68</b>	<b>316</b>	<b>78,47</b>
R186	On	04/11/2021	Bond Future	8.09	Put			367.98000	0.36798	572,720	5.35	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			319.50000	0.31950	156,050	5.36	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			345.61000	0.34561	542,730	5.36	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			341.78000	0.34178	170,640	5.38	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			324.16000	0.32416	513,590	5.38	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			2,856.14000	2.85614	2,496,280	6.50	0.00	0	
R186	On	04/11/2021	Bond Future		Call			13,890.06000	13.89006	13,529,490	5.83	0.00	0	
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.83	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			10.59000	0.01059	1,720	5.11	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,491.91000	1.49191	1,843,610	5.11	0.00	0	15,11
R186	On	04/11/2021	Bond Future	8.09	Call			298.13000	0.29813	142,300	5.35	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			0.40000	0.00040	1,110	6.50	0.00	0	15,11
R186	On	03/02/2022	Bond Future	7.30	Put			4,531.98000	4.53198	4,873,730	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			101.25000	0.10125	78,940	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,612.46000	4.61246	4,955,490	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			104.48000	0.10448	81,550	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,572.13000	4.57213	4,914,540	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			107.88000	0.10788	84,290	5.41	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,269.19000	2.26919	2,509,240	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			0.00000	0.00000	1,124,160	5.33	510,368.64	454	43
R186	On	05/05/2022	Bond Future	8.94	Put			1,156.28000	1.15628	1,313,380	5.59	0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			0.00000	0.00000	2,917,320	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,315.39000	2.31539	2,557,760	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			1,190.44000	1.19044	1,061,570	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,292.36000	2.29236	2,533,420	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,206.89000	1.20689	1,077,010	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			5,446.79000	5.44679	5,788,570	4.86	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			241.92000	0.24192	201,930	4.80	0.00	0	3,66
R186	On	05/05/2022	Bond Future	8.35	Put			0.00000	0.00000	2,437,630	5.33	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,813.97000	1.81397	1,641,540	5.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	05/05/2022	Bond Future	8.64	Put		1,617.85000	1.61785	1,815,350	5.44	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call		2,515.56000	2.51556	2,302,730	5.59	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call		1,173.83000	1.17383	1,046,270	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put		4,696.76000	4.69676	5,026,700	4.80	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put		0.00000	0.00000	1,008,830	5.74	458,008.82	454	4,00
R186	On	05/05/2022	Bond Future	6.73	Call		52.09000	0.05209	42,610	5.02	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put		7,648.84000	7.64884	8,009,290	5.02	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call		164.71000	0.16471	136,560	4.86	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Call		585.72000	0.58572	508,650	5.07	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Put		3,408.74000	3.40874	3,701,600	5.07	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call		923.86000	0.92386	816,420	5.23	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.14	Put		2,702.16000	2.70216	2,964,650	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Put		7,402.39000	7.40239	7,756,400	4.70	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call		646.20000	0.64620	580,470	4.99	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put		4,019.02000	4.01902	4,328,390	4.99	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		3,523.41000	3.52341	3,824,270	5.17	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		850.49000	0.85049	776,890	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		3,573.35000	3.57335	3,874,850	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		4,273.00000	4.27300	4,035,910	6.12	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		932.05000	0.93205	1,070,060	6.12	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call		106.46000	0.10646	85,370	4.70	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		863.37000	0.86337	789,770	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,548.15000	3.54815	3,849,650	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		876.70000	0.87670	802,460	5.17	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		3,433.84000	3.43384	3,664,450	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,350.47000	1.35047	1,201,020	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		3,412.23000	3.41223	3,642,260	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,322.30000	1.32230	1,174,420	5.02	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,455.14000	3.45514	3,686,740	5.02	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,336.55000	1.33655	1,187,680	5.03	0.00	0	
<b>Total R186 Option</b>											<b>968,377.46</b>	<b>908</b>	<b>55,07</b>
<b>Total For R186</b>											<b>35,856,139.14</b>	<b>1,224</b>	<b>133,55</b>
R197	On	04/11/2021	Bond Future			327.39789	327.39789	327.57070	327.57070		2,291,785.23	7	1,18
R197	On	03/02/2022	Bond Future			322.89620	322.89620	323.07309	323.07309		2,260,273.40	7	1,08
R197	On	05/05/2022	Bond Future			326.77065	326.77065	326.95047	326.95047		0.00	0	2,00
R197	On	04/08/2022	Bond Future			322.50129	322.50129	322.68453	322.68453		0.00	0	
R197	On	03/11/2022	Bond Future			326.56834	326.56834	326.75432	326.75432		0.00	0	
<b>Total R197 Future</b>											<b>4,552,058.63</b>	<b>14</b>	<b>2,48</b>
<b>Total For R197</b>											<b>4,552,058.63</b>	<b>14</b>	<b>2,48</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/11/2021	Bond Future			240.82033	240.82033	240.78946	240.78946			0.00	0	4,4
R202	On	03/02/2022	Bond Future			239.19289	239.19289	239.16316	239.16316			7,893,365.37	33	7,8
R202	On	05/05/2022	Bond Future			242.06280	242.06280	242.03342	242.03342			0.00	0	4
R202	On	04/08/2022	Bond Future			240.65329	240.65329	240.62427	240.62427			0.00	0	
R202	On	03/11/2022	Bond Future			243.68762	243.68762	243.65844	243.65844			0.00	0	
<b>Total R202 Future</b>												<b>7,893,365.37</b>	<b>33</b>	<b>12,67</b>
<b>Total For R202</b>												<b>7,893,365.37</b>	<b>33</b>	<b>12,67</b>
R2023	On	04/11/2021	Bond Future			5.59034	104.17123	5.55795	104.21235		1.17	0.00	0	6,8
R2023	On	03/02/2022	Bond Future			5.87424	105.33377	5.83300	105.37601		1.15	0.00	0	11,36
R2023	On	05/05/2022	Bond Future			6.22710	102.66205	6.17232	102.70507		1.00	0.00	0	7
R2023	On	04/08/2022	Bond Future			6.82303	103.88665	6.74223	103.93082		0.78	0.00	0	
R2023	On	03/11/2022	Bond Future			8.28223	101.30055	8.13570	101.34499		0.53	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,94</b>
R2023	On	04/11/2021	Bond Future	4.90	Call			0.00000	0.00000	0,000	1.48	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			840.22000	0.84022	881,340	1.48	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			0.00000	0.00000	0,000	1.48	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			827.38000	0.82738	868,500	1.48	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			0.00000	0.00000	0,000	1.48	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			814.54000	0.81454	855,660	1.48	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			804.62000	0.80462	845,480	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			8.41000	0.00841	6,950	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			794.76000	0.79476	835,540	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			8.88000	0.00888	7,340	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			784.86000	0.78486	825,560	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			7.91000	0.00791	6,530	0.85	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			351.39000	0.35139	320,960	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			259.01000	0.25901	271,600	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			356.28000	0.35628	325,690	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			256.05000	0.25605	268,480	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			361.20000	0.36120	330,440	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			253.13000	0.25313	265,390	1.01	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			479.38000	0.47938	485,590	0.57	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			95.37000	0.09537	56,190	0.56	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			486.30000	0.48630	491,290	0.56	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			97.40000	0.09740	58,820	0.57	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			482.83000	0.48283	488,420	0.57	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			99.46000	0.09946	61,500	0.57	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			22.21000	0.02221	16,000	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			591.45000	0.59145	629,680	0.43	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023	On	03/11/2022	Bond Future	6.25	Call			21.59000	0.02159	15,510	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			596.96000	0.59696	635,320	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			21.90000	0.02190	15,750	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			594.21000	0.59421	632,500	0.43	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>18,94</b>
R2030	On	04/11/2021	Bond Future			9.63746	93.01544	9.60485	93.18715		8.66	0.00	0	66,12
R2030	On	03/02/2022	Bond Future			9.86241	90.04959	9.82813	90.22380		9.05	84,196,366.65	935	80,56
R2030	On	05/05/2022	Bond Future			10.09457	91.10892	10.05858	91.28542		8.52	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.34244	88.17570	10.30457	88.35463		8.67	0.00	0	
R2030	On	03/11/2022	Bond Future			10.58422	89.31776	10.54445	89.49897		8.43	0.00	0	
<b>Total R2030 Future</b>												<b>84,196,366.65</b>	<b>935</b>	<b>161,42</b>
R2030	On	04/11/2021	Bond Future	8.77	Put			4,541.16000	4.54116	4,712,870	7.94	0.00	0	
R2030	On	04/11/2021	Bond Future	8.80	Call			0.00000	0.00000	0,000	7.94	0.00	0	56
R2030	On	04/11/2021	Bond Future	8.80	Put			4,373.02000	4.37302	4,544,730	7.94	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			8.02000	0.00802	2,760	8.11	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			2,174.85000	2.17485	2,341,300	8.11	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call			16.10000	0.01610	6,290	8.15	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Put			1,911.77000	1.91177	2,073,670	8.15	0.00	0	5,00
R2030	On	04/11/2021	Bond Future	9.30	Call			30.71000	0.03071	13,870	8.25	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,656.22000	1.65622	1,811,090	8.25	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			54.80000	0.05480	28,030	8.35	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,411.16000	1.41116	1,556,100	8.35	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.40	Call			92.00000	0.09200	52,330	8.46	0.00	0	56
R2030	On	04/11/2021	Bond Future	9.40	Put			1,180.22000	1.18022	1,312,260	8.46	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			1,597.56000	1.59756	1,434,180	9.75	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			58.51000	0.05851	66,840	9.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			5,008.34000	5.00834	4,836,630	11.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			0.03000	0.00003	0,030	11.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			5,057.33000	5.05733	4,885,620	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			0.03000	0.00003	0,030	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			5,106.28000	5.10628	4,934,570	11.22	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			0.02000	0.00002	0,020	11.22	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			8,212.17000	8.21217	8,040,460	12.38	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.00000	0.00000	0,000	12.38	0.00	0	2
R2030	On	04/11/2021	Bond Future	11.44	Call			9,046.38000	9.04638	8,874,670	12.69	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			0.00000	0.00000	0,000	7.93	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put			7,400.00000	7.40000	7,571,710	7.93	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			0.00000	0.00000	0,000	7.94	0.00	0	3,22

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/11/2021 Bond Future	8.75	Put			4,653.46000	4.65346	4,825,170	7.94		0.00	0	
R2030 On 04/11/2021 Bond Future	8.77	Call			0.00000	0.00000	0,000	7.94		0.00	0	30
R2030 On 04/11/2021 Bond Future	11.44	Put			0.00000	0.00000	0,000	12.69		0.00	0	30
R2030 On 03/02/2022 Bond Future	10.85	Call			5,344.65000	5.34465	5,200,820	10.34		0.00	0	
R2030 On 03/02/2022 Bond Future	9.35	Call			685.03000	0.68503	645,960	8.74		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Put			2,800.89000	2.80089	2,928,660	8.83		0.00	0	
R2030 On 03/02/2022 Bond Future	9.60	Call			1,139.68000	1.13968	1,081,400	8.94		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.60	Put			2,310.10000	2.31010	2,426,030	8.94		0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Call			1,555.86000	1.55586	1,482,580	9.07		0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Put			1,801.18000	1.80118	1,902,110	9.07		0.00	0	10
R2030 On 03/02/2022 Bond Future	9.35	Put			3,160.54000	3.16054	3,295,680	8.74		0.00	0	10
R2030 On 03/02/2022 Bond Future	10.85	Put			332.52000	0.33252	362,900	10.34		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	8.39	Call			42.22000	0.04222	38,880	8.34		0.00	0	10
R2030 On 03/02/2022 Bond Future	8.39	Put			7,756.28000	7.75628	7,927,150	8.34		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			177.37000	0.17737	164,550	8.31		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	8.85	Put			5,335.42000	5.33542	5,496,810	8.31		0.00	0	
R2030 On 03/02/2022 Bond Future	9.43	Call			815.28000	0.81528	770,360	8.81		0.00	0	
R2030 On 03/02/2022 Bond Future	9.43	Put			2,870.57000	2.87057	2,999,860	8.81		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Call			832.66000	0.83266	786,980	8.82		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			2,835.60000	2.83560	2,964,130	8.82		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Call			850.27000	0.85027	803,830	8.83		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,926.37000	1.92637	2,024,760	8.65		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			2,596.31000	2.59631	2,517,830	8.66		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,905.32000	1.90532	2,003,340	8.66		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Call			289.46000	0.28946	278,110	7.87		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Put			6,699.30000	6.69930	6,864,450	7.87		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			2,624.04000	2.62404	2,545,190	8.66		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,884.45000	1.88445	1,982,100	8.66		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			5,424.44000	5.42444	5,302,330	9.57		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			767.57000	0.76757	821,960	9.57		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			1,950.09000	1.95009	1,885,220	8.49		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			2,485.32000	2.48532	2,596,950	8.49		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Call			25.05000	0.02505	24,440	8.06		0.00	0	20
R2030 On 05/05/2022 Bond Future	10.19	Call			2,568.73000	2.56873	2,490,620	8.65		0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Put			12,457.60000	12.45760	12,633,490	8.06		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			71.20000	0.07120	69,000	8.03		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			10,162.42000	10.16242	10,336,720	8.03		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			146.94000	0.14694	141,600	7.95		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			8,402.94000	8.40294	8,574,100	7.95		0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			336.12000	0.33612	322,750	7.86		0.00	0	1,80



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2030	On	05/05/2022	Bond Future	8.89	Put		6,318.03000	6.31803	6,481,160	7.86	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		808.48000	0.80848	777,590	8.08	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		4,376.43000	4.37643	4,522,040	8.08	0.00	0	1,01
R2030	On	04/08/2022	Bond Future	8.30	Call		155.52000	0.15552	159,960	8.04	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		10,324.51000	10.32451	10,507,880	8.04	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		6,736.25000	6.73625	6,915,630	8.02	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,099.73000	1.09973	1,089,080	8.22	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		4,813.38000	4.81338	4,981,660	8.22	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,115.01000	1.11501	1,104,050	8.22	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		4,778.82000	4.77882	4,946,790	8.22	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,130.42000	1.13042	1,119,140	8.23	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		4,744.42000	4.74442	4,912,070	8.23	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		4,502.73000	4.50273	4,425,560	9.26	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		1,515.65000	1.51565	1,617,410	9.26	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		537.70000	0.53770	538,150	8.02	0.00	0	80
R2030	On	03/11/2022	Bond Future	10.08	Call		1,990.21000	1.99021	1,950,260	8.18	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		4,142.31000	4.14231	4,283,570	8.18	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		2,009.76000	2.00976	1,969,400	8.19	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		4,114.82000	4.11482	4,255,670	8.19	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		2,029.41000	2.02941	1,988,990	8.19	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		4,087.46000	4.08746	4,228,250	8.19	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>34,37</b>
<b>Total For R2030</b>											<b>84,196,366.65</b>	<b>935</b>	<b>195,75</b>
R2032	On	04/11/2021	Bond Future			10.19211	88.61734	10.17950	88.69035	9.85	0.00	0	82,7
R2032	On	03/02/2022	Bond Future			10.41128	89.60627	10.39801	89.68073	9.96	2,957,006.91	33	107,55
R2032	On	05/05/2022	Bond Future			10.63341	86.51362	10.61952	86.58915	9.74	0.00	0	20,38
R2032	On	04/08/2022	Bond Future			10.86261	87.52734	10.84806	87.60401	9.48	0.00	0	
R2032	On	03/11/2022	Bond Future			11.09632	84.51606	11.08109	84.59378	9.79	0.00	0	
<b>Total R2032 Future</b>											<b>2,957,006.91</b>	<b>33</b>	<b>210,65</b>
R2032	On	04/11/2021	Bond Future	9.33	Call		0.00000	0.00000	0,000	8.86	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.33	Put		5,112.73000	5.11273	5,185,740	8.86	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		17.91000	0.01791	6,810	8.87	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		8,293.60000	8.29360	8,220,590	13.11	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		0.00000	0.00000	0,000	13.11	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		13,604.75000	13.60475	13,531,740	13.90	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		2,074.55000	2.07455	2,136,460	8.87	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,192.26000	8.19226	8,119,250	13.08	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	13.90	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put		0.00000	0.00000	0,000	13.08	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032 On 04/11/2021 Bond Future	11.70	Call			8,242.95000	8.24295	8,169,940	13.09	0.00	0	
R2032 On 04/11/2021 Bond Future	11.70	Put			0.00000	0.00000	0,000	13.09	0.00	0	
R2032 On 03/02/2022 Bond Future	9.58	Put			5,043.13000	5.04313	5,075,400	8.65	0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Call			1,917.30000	1.91730	1,843,490	9.87	0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			3,944.39000	3.94439	3,957,470	9.01	0.00	0	15
R2032 On 03/02/2022 Bond Future	10.45	Call			2,008.41000	2.00841	1,933,560	9.91	0.00	0	
R2032 On 03/02/2022 Bond Future	9.90	Put			3,557.37000	3.55737	3,564,460	9.15	0.00	0	90
R2032 On 03/02/2022 Bond Future	10.14	Call			1,176.41000	1.17641	1,105,530	9.52	0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			2,641.52000	2.64152	2,645,100	9.52	0.00	0	5
R2032 On 03/02/2022 Bond Future	9.58	Call			282.18000	0.28218	239,990	8.65	0.00	0	40
R2032 On 03/02/2022 Bond Future	10.35	Put			1,983.15000	1.98315	1,986,410	9.80	0.00	0	40
R2032 On 03/02/2022 Bond Future	10.66	Call			2,715.63000	2.71563	2,623,910	10.13	0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			1,793.95000	1.79395	1,794,600	9.87	0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Call			1,947.30000	1.94730	1,873,140	9.88	0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Put			1,767.93000	1.76793	1,768,230	9.88	0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Call			556.66000	0.55666	495,280	9.01	0.00	0	
R2032 On 03/02/2022 Bond Future	10.44	Put			1,742.40000	1.74240	1,742,350	9.90	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Call			3,841.15000	3.84115	3,735,740	10.53	0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Put			1,717.15000	1.71715	1,716,760	9.91	0.00	0	15
R2032 On 03/02/2022 Bond Future	10.53	Call			2,264.06000	2.26406	2,184,560	9.99	0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			1,527.18000	1.52718	1,522,140	9.99	0.00	0	2
R2032 On 03/02/2022 Bond Future	10.35	Call			1,713.01000	1.71301	1,641,810	9.80	0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Put			1,280.11000	1.28011	1,263,720	10.12	0.00	0	1,000
R2032 On 03/02/2022 Bond Future	8.91	Call			24.16000	0.02416	26,470	8.78	0.00	0	15
R2032 On 03/02/2022 Bond Future	10.66	Put			1,261.19000	1.26119	1,243,930	10.13	0.00	0	5
R2032 On 03/02/2022 Bond Future	10.90	Call			3,637.26000	3.63726	3,533,100	10.45	0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Put			879.15000	0.87915	849,450	10.45	0.00	0	90
R2032 On 03/02/2022 Bond Future	10.44	Call			1,977.74000	1.97774	1,903,230	9.90	0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Call			273.00000	0.27300	231,670	8.63	0.00	0	1,000
R2032 On 03/02/2022 Bond Future	9.57	Put			5,094.29000	5.09429	5,127,420	8.63	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			814.84000	0.81484	783,890	10.53	0.00	0	40
R2032 On 03/02/2022 Bond Future	11.13	Call			4,600.41000	4.60041	4,496,400	10.82	0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			618.09000	0.61809	588,540	10.82	0.00	0	2
R2032 On 03/02/2022 Bond Future	10.65	Call			2,679.64000	2.67964	2,588,790	10.12	0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Call			374.70000	0.37470	324,710	8.79	0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Put			4,595.01000	4.59501	4,619,480	8.79	0.00	0	1,000
R2032 On 03/02/2022 Bond Future	9.90	Call			699.50000	0.69950	632,130	9.15	0.00	0	90
R2032 On 03/02/2022 Bond Future	8.91	Put			8,947.32000	8.94732	9,024,090	8.78	0.00	0	
R2032 On 03/02/2022 Bond Future	9.14	Call			54.81000	0.05481	58,650	8.68	0.00	0	5
R2032 On 03/02/2022 Bond Future	9.14	Put			7,521.37000	7.52137	7,599,670	8.68	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 03/02/2022 Bond Future	9.62	Call			321.00000	0.32100	275,370	8.71		0.00	0	2
R2032 On 03/02/2022 Bond Future	9.62	Put			4,841.14000	4.84114	4,869,970	8.71		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			1,570.38000	1.57038	1,563,490	9.56		0.00	0	98
R2032 On 05/05/2022 Bond Future	9.58	Put			6,316.25000	6.31625	6,392,100	8.68		0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			1,640.63000	1.64063	1,692,500	10.26		0.00	0	98
R2032 On 05/05/2022 Bond Future	11.02	Call			3,714.53000	3.71453	3,689,640	10.31		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			1,572.06000	1.57206	1,622,700	10.31		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,329.58000	1.32958	1,325,030	9.44		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			3,766.51000	3.76651	3,837,490	9.44		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			1,327.41000	1.32741	1,373,880	10.55		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			3,572.37000	3.57237	3,548,710	10.26		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			3,388.81000	3.38881	3,457,450	9.56		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			3,786.91000	3.78691	3,761,420	10.34		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			1,539.35000	1.53935	1,589,390	10.34		0.00	0	
R2032 On 05/05/2022 Bond Future	9.58	Call			401.13000	0.40113	401,450	8.68		0.00	0	78
R2032 On 05/05/2022 Bond Future	11.03	Call			3,750.66000	3.75066	3,725,470	10.33		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			1,555.62000	1.55562	1,605,960	10.33		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			4,305.70000	4.30570	4,276,640	10.55		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			1,170.77000	1.17077	1,230,490	10.71		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,376.56000	1.37656	1,396,910	9.05		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			4,832.05000	4.83205	4,929,070	9.05		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			166.55000	0.16655	175,810	8.52		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.20	Call			1,357.72000	1.35772	1,378,120	9.04		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Put			10,890.92000	10.89092	10,976,850	8.52		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			633.48000	0.63348	653,040	8.61		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			6,870.87000	6.87087	6,967,100	8.61		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			4,868.84000	4.86884	4,965,910	9.04		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Call			6,433.92000	6.43392	6,416,970	10.71		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,395.84000	1.39584	1,416,130	9.06		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			4,795.74000	4.79574	4,892,700	9.06		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			5,339.93000	5.33993	5,331,190	10.35		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			1,496.39000	1.49639	1,564,320	10.35		0.00	0	80
R2032 On 03/11/2022 Bond Future	10.66	Put			4,461.85000	4.46185	4,546,420	9.57		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Call			2,274.32000	2.27432	2,281,170	9.57		0.00	0	
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>17,38</b>
<b>Total For R2032</b>										<b>2,957,006.91</b>	<b>33</b>	<b>228,04</b>
R2035 On 04/11/2021 Bond Future			10.54175	89.90785	10.60928	89.47297		10.88		0.00	0	38,60
R2035 On 03/02/2022 Bond Future			10.75445	90.91122	10.82473	90.47207		11.03		0.00	0	97,33
R2035 On 05/05/2022 Bond Future			10.96147	87.50242	11.03460	87.05835		10.85		0.00	0	8,92

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 04/08/2022 Bond Future			11.17706	88.52637	11.25328	88.07699		10.53		0.00	0	
R2035 On 03/11/2022 Bond Future			11.39551	85.19733	11.47494	84.74251		10.90		0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>144,86</b>
R2035 On 04/11/2021 Bond Future	10.11	Call			1.72000	0.00172	2,630	9.91		0.00	0	3%
R2035 On 04/11/2021 Bond Future	10.11	Put			3,291.49000	3.29149	2,857,520	9.91		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Put			2,495.57000	2.49557	2,066,930	10.01		0.00	0	
R2035 On 04/11/2021 Bond Future	10.62	Call			590.40000	0.59040	811,460	11.37		0.00	0	4%
R2035 On 04/11/2021 Bond Future	10.62	Put			521.65000	0.52165	307,830	11.37		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Call			6,899.80000	6.89980	7,334,670	14.68		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Put			0.01000	0.00001	0,000	14.68		0.00	0	7%
R2035 On 04/11/2021 Bond Future	10.26	Call			19.10000	0.01910	28,750	10.06		0.00	0	1%
R2035 On 04/11/2021 Bond Future	10.26	Put			2,302.19000	2.30219	1,876,960	10.06		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Call			523.35000	0.52335	727,150	11.29		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Put			582.93000	0.58293	351,850	11.29		0.00	0	3%
R2035 On 04/11/2021 Bond Future	12.53	Call			11,169.68000	11.16968	11,604,560	16.26		0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Put			0.00000	0.00000	0,000	16.26		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Call			2,964.23000	2.96423	3,387,940	13.18		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Put			17.13000	0.01713	5,960	13.18		0.00	0	7%
R2035 On 04/11/2021 Bond Future	11.20	Call			3,680.66000	3.68066	4,111,870	13.46		0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Put			5.21000	0.00521	1,540	13.46		0.00	0	3%
R2035 On 04/11/2021 Bond Future	13.82	Call			17,528.50000	17.52850	17,963,380	16.26		0.00	0	
R2035 On 04/11/2021 Bond Future	13.82	Put			0.00000	0.00000	0,000	16.26		0.00	0	4%
R2035 On 04/11/2021 Bond Future	12.51	Call			11,064.40000	11.06440	11,499,280	16.26		0.00	0	
R2035 On 04/11/2021 Bond Future	10.12	Call			2.07000	0.00207	3,160	9.92		0.00	0	4%
R2035 On 04/11/2021 Bond Future	10.12	Put			3,224.23000	3.22423	2,790,440	9.92		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Call			12.42000	0.01242	18,660	10.01		0.00	0	7%
R2035 On 04/11/2021 Bond Future	12.51	Put			0.00000	0.00000	0,000	16.26		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Call			11,117.07000	11.11707	11,551,950	16.26		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Put			0.00000	0.00000	0,000	16.26		0.00	0	
R2035 On 03/02/2022 Bond Future	10.35	Call			821.31000	0.82131	956,900	10.49		0.00	0	1,6%
R2035 On 03/02/2022 Bond Future	10.35	Put			3,850.98000	3.85098	3,547,420	10.49		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			1,425.74000	1.42574	1,617,900	10.87		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			2,777.62000	2.77762	2,530,630	10.87		0.00	0	2%
R2035 On 03/02/2022 Bond Future	10.65	Call			1,534.34000	1.53434	1,735,200	10.91		0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Call			2,789.23000	2.78923	3,069,820	11.39		0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Put			1,524.71000	1.52471	1,366,150	11.39		0.00	0	2%
R2035 On 03/02/2022 Bond Future	11.05	Call			2,866.95000	2.86695	3,151,200	11.43		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			1,480.65000	1.48065	1,325,750	11.43		0.00	0	1,6%
R2035 On 03/02/2022 Bond Future	11.11	Call			3,105.61000	3.10561	3,400,480	11.53		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035 On 03/02/2022 Bond Future	10.34	Put			3,896.93000	3.89693	3,591,230	10.48		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.22	Call			3,561.39000	3.56139	3,874,410	11.72		0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Put			1,150.06000	1.15006	1,023,930	11.72		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			3,604.07000	3.60407	3,918,640	11.74		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			1,133.00000	1.13300	1,008,420	11.74		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			3,646.74000	3.64674	3,962,860	11.75		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			2,632.10000	2.63210	2,393,810	10.91		0.00	0	60
R2035 On 03/02/2022 Bond Future	11.28	Call			3,820.27000	3.82027	4,142,550	11.83		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			1,051.43000	1.05143	934,560	11.83		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.33	Call			4,041.07000	4.04107	4,370,800	11.93		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			975.98000	0.97598	866,560	11.93		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			4,310.77000	4.31077	4,649,030	12.05		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			1,355.49000	1.35549	1,211,210	11.53		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.10	Call			419.12000	0.41912	504,670	10.08		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.10	Put			5,105.53000	5.10553	4,751,930	10.08		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			5,915.17000	5.91517	6,291,520	12.71		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			533.99000	0.53399	471,190	12.71		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.88	Call			6,646.72000	6.64672	7,035,570	12.96		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			1,116.00000	1.11600	992,970	11.75		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			421.14000	0.42114	370,840	12.96		0.00	0	1,800
R2035 On 03/02/2022 Bond Future	9.70	Call			103.38000	0.10338	133,160	9.53		0.00	0	60
R2035 On 03/02/2022 Bond Future	9.70	Put			7,532.56000	7.53256	7,123,190	9.53		0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			232.61000	0.23261	288,340	9.78		0.00	0	20
R2035 On 03/02/2022 Bond Future	9.92	Put			6,139.02000	6.13902	5,755,600	9.78		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			892.19000	0.89219	791,300	12.05		0.00	0	60
R2035 On 03/02/2022 Bond Future	10.24	Call			622.38000	0.62238	735,010	10.31		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.24	Put			4,375.68000	4.37568	4,049,160	10.31		0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			655.91000	0.65591	772,630	10.35		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			4,277.03000	4.27703	3,954,600	10.35		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			801.82000	0.80182	935,270	10.48		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			4,922.57000	4.92257	5,252,200	11.69		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			1,427.24000	1.42724	1,312,800	11.69		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			4,964.66000	4.96466	5,295,350	11.71		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			1,412.40000	1.41240	1,299,020	11.71		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			5,006.63000	5.00663	5,338,580	11.72		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			1,397.50000	1.39750	1,285,380	11.72		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Call			1,759.18000	1.75918	1,962,960	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			4,976.68000	4.97668	4,731,080	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			3,554.51000	3.55451	3,367,210	10.43		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Call			446.22000	0.44622	530,820	9.52		0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2035	On	04/08/2022	Bond Future	9.84	Put		9.367.46000	9.36746	9,002,680	9.52	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call		1,579.37000	1.57937	1,771,150	9.98	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		5,294.62000	5.29462	5,037,020	9.98	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.73	Call		1,782.51000	1.78251	1,987,780	10.08	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,938.07000	4.93807	4,693,960	10.08	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		1,806.00000	1.80600	2,012,770	10.09	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,899.69000	4.89969	4,657,080	10.09	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		2,825.95000	2.82595	3,088,030	10.43	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		2,779.12000	2.77912	3,004,440	10.65	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		4,662.46000	4.66246	4,432,960	10.65	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		2,727.82000	2.72782	2,950,420	10.64	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		4,729.07000	4.72907	4,496,850	10.64	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		2,753.41000	2.75341	2,977,200	10.65	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		4,695.68000	4.69568	4,464,650	10.65	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>15,45</b>
<b>Total For R2035</b>											<b>0.00</b>	<b>0</b>	<b>160,30</b>
R2037	On	04/11/2021	Bond Future			10.75623	85.58474	10.82364	85.15004	11.42	587,111,316.40	6,860	65,30
R2037	On	03/02/2022	Bond Future			10.95873	82.28571	11.02880	81.84667	12.18	567,113,113.32	6,892	105,90
R2037	On	05/05/2022	Bond Future			11.16372	83.25386	11.23659	82.80989	11.42	0.00	0	11,80
R2037	On	04/08/2022	Bond Future			11.37921	79.97404	11.45515	79.52479	11.70	0.00	0	
R2037	On	03/11/2022	Bond Future			11.58498	81.01455	11.66396	80.55989	11.51	0.00	0	
<b>Total R2037 Future</b>											<b>1,154,224,429.72</b>	<b>13,752</b>	<b>183,17</b>
R2037	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	17.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		11,466.21000	11.46621	11,900,910	17.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		0.00000	0.00000	0,000	17.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,517.40000	11.51740	11,952,100	17.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.00000	0.00000	0,000	17.77	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		4,122.52000	4.12252	4,555,490	14.44	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		2.42000	0.00242	0,690	14.44	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,724.26000	8.72426	9,158,960	16.61	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		0.00000	0.00000	0,000	16.61	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.81	Call		11,414.97000	11.41497	11,849,670	17.77	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,699.17000	3.69917	4,018,590	12.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,073.06000	1.07306	953,440	12.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,742.40000	3.74240	4,063,180	12.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,056.90000	1.05690	938,640	12.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,656.26000	3.65626	3,974,000	12.91	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		1,089.61000	1.08961	968,310	12.91	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,433.54000	1.43354	1,317,560	12.22	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2037	On	05/05/2022	Bond Future	11.83	Call		4,902.29000	4.90229	5,231,340	12.24	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,418.60000	1.41860	1,303,680	12.24	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		4,944.47000	4.94447	5,274,380	12.26	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,404.02000	1.40402	1,289,960	12.26	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		4,860.41000	4.86041	5,188,400	12.22	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		1,703.49000	1.70349	1,903,290	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,076.74000	5.07674	4,827,290	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		1,726.41000	1.72641	1,927,720	11.11	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		5,037.04000	5.03704	4,789,100	11.11	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		498.05000	0.49805	590,090	10.61	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		9,116.16000	9.11616	8,758,950	10.61	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,087.08000	3.08708	3,359,860	11.63	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,294.55000	3.29455	3,118,080	11.63	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,680.73000	1.68073	1,879,290	11.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,116.68000	5.11668	4,865,990	11.09	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		4,770.65000	4.77065	4,534,840	11.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		2,727.86000	2.72786	2,947,910	11.19	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		4,736.89000	4.73689	4,502,280	11.19	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		2,676.42000	2.67642	2,894,070	11.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		4,804.60000	4.80460	4,567,590	11.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		2,702.08000	2.70208	2,920,930	11.18	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>1,35</b>
<b>Total For R2037</b>											<b>1,154,224,429.72</b>	<b>13,752</b>	<b>184,52</b>
R2040	On	04/11/2021	Bond Future			10.86089	87.79974	10.93827	87.26436	11.87	431,008,923.66	4,909	36,18
R2040	On	03/02/2022	Bond Future			11.05735	84.27517	11.13780	83.73441	12.69	373,170,452.76	4,428	75,58
R2040	On	05/05/2022	Bond Future			11.25573	85.26675	11.33941	84.71987	11.89	0.00	0	8,48
R2040	On	04/08/2022	Bond Future			11.46401	81.75994	11.55124	81.20648	12.19	0.00	0	
R2040	On	03/11/2022	Bond Future			11.66236	82.82410	11.75308	82.26399	11.98	0.00	0	
<b>Total R2040 Future</b>											<b>804,179,376.42</b>	<b>9,337</b>	<b>120,27</b>
R2040	On	04/11/2021	Bond Future	12.89	Call		11,910.44000	11.91044	12,445,820	19.20	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		0.00000	0.00000	0,000	19.20	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		11,964.35000	11.96435	12,499,730	19.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		0.00000	0.00000	0,000	19.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		12,018.19000	12.01819	12,553,570	19.26	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	19.26	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,143.63000	1.14363	922,080	13.24	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,990.44000	3.99044	4,305,740	13.20	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,177.44000	1.17744	951,980	13.20	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,036.78000	4.03678	4,353,960	13.22	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 03/02/2022 Bond Future	11.58	Put			1,160.49000	1.16049	936,910	13.22		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			4,083.13000	4.08313	4,402,340	13.24		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Put			6,128.04000	6.12804	5,727,810	11.01		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			5,122.80000	5.12280	5,523,860	12.90		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			10,495.60000	10.49560	10,995,520	15.14		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Put			1,602.38000	1.60238	1,456,560	12.90		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			520.76000	0.52076	473,800	15.14		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Call			161.36000	0.16136	204,900	10.67		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			11,052.21000	11.05221	10,548,870	10.67		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			876.11000	0.87611	1,022,760	11.01		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.91	Call			5,167.00000	5.16700	5,569,380	12.91		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			1,585.97000	1.58597	1,441,470	12.91		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			5,211.29000	5.21129	5,615,190	12.93		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			1,569.73000	1.56973	1,426,750	12.93		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			5,272.02000	5.27202	4,968,070	11.73		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			1,966.52000	1.96652	2,217,570	11.74		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			5,229.86000	5.22986	4,927,450	11.74		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,916.90000	1.91690	2,164,330	11.72		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			5,314.71000	5.31471	5,008,680	11.72		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			1,941.49000	1.94149	2,191,000	11.73		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			2,892.79000	2.89279	3,159,880	11.71		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			5,108.06000	5.10806	4,815,040	11.71		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,920.33000	2.92033	3,188,890	11.72		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			5,071.53000	5.07153	4,779,980	11.72		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			2,865.39000	2.86539	3,131,000	11.70		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			5,144.80000	5.14480	4,850,300	11.70		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>804,179,376.42</b>	<b>9,337</b>	<b>123,87</b>
R2044 On 04/11/2021 Bond Future			10.87032	84.72258	10.96763	84.03704		12.38		953,383,192.74	11,253	18,20
R2044 On 03/02/2022 Bond Future			11.05622	81.28883	11.15742	80.59613		13.23		914,743,203.99	11,253	52,70
R2044 On 05/05/2022 Bond Future			11.24353	82.24528	11.34879	81.54470		12.39		0.00	0	5,70
R2044 On 04/08/2022 Bond Future			11.43980	78.82837	11.54952	78.11934		12.71		0.00	0	
R2044 On 03/11/2022 Bond Future			11.62625	79.85434	11.74036	79.13664		12.49		0.00	0	
<b>Total R2044 Future</b>										<b>1,868,126,396.73</b>	<b>22,506</b>	<b>76,71</b>
R2044 On 04/11/2021 Bond Future	12.89	Call			11,787.47000	11.78747	12,473,010	21.47		0.00	0	
R2044 On 04/11/2021 Bond Future	12.89	Put			0.00000	0.00000	0,000	21.47		0.00	0	
R2044 On 04/11/2021 Bond Future	12.90	Call			11,841.02000	11.84102	12,526,560	21.51		0.00	0	
R2044 On 04/11/2021 Bond Future	12.90	Put			0.00000	0.00000	0,000	21.51		0.00	0	
R2044 On 04/11/2021 Bond Future	12.91	Call			11,894.50000	11.89450	12,580,040	21.55		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	21.55	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		3,950.79000	3.95079	4,460,400	13.82	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,098.90000	1.09890	915,810	13.82	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		3,997.61000	3.99761	4,509,760	13.85	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,081.82000	1.08182	901,270	13.85	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,044.45000	4.04445	4,559,110	13.87	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,064.85000	1.06485	886,810	13.87	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,570.18000	1.57018	1,386,110	13.53	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		5,169.56000	5.16956	5,682,500	13.49	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,602.79000	1.60279	1,415,150	13.49	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,214.14000	5.21414	5,728,980	13.51	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,586.29000	1.58629	1,400,550	13.51	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,259.02000	5.25902	5,775,530	13.53	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,090.87000	2.09087	2,413,600	12.30	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		5,065.69000	5.06569	4,679,390	12.30	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,038.68000	2.03868	2,356,760	12.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,150.24000	5.15024	4,759,290	12.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,064.68000	2.06468	2,385,090	12.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,107.82000	5.10782	4,719,200	12.29	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		5,133.71000	5.13371	4,754,840	12.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		2,921.76000	2.92176	3,262,500	12.21	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		5,096.14000	5.09614	4,719,180	12.21	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		2,950.07000	2.95007	3,292,740	12.22	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		5,059.10000	5.05910	4,684,070	12.22	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		2,893.89000	2.89389	3,232,720	12.20	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>											<b>1,868,126,396.73</b>	<b>22,506</b>	<b>76,71</b>
R2048	On	04/11/2021	Bond Future			10.82511	83.69249	10.92238	82.98758	12.75	0.00	0	92,47
R2048	On	03/02/2022	Bond Future			11.00779	84.62647	11.10903	83.91423	12.91	0.00	0	177,33
R2048	On	05/05/2022	Bond Future			11.18432	81.20688	11.28961	80.48653	12.75	0.00	0	2,03
R2048	On	04/08/2022	Bond Future			11.36692	82.15648	11.47662	81.42731	12.38	0.00	0	
R2048	On	03/11/2022	Bond Future			11.55023	78.80862	11.66444	78.07058	12.85	0.00	0	
<b>Total R2048 Future</b>											<b>0.00</b>	<b>0</b>	<b>271,84</b>
R2048	On	04/11/2021	Bond Future	9.60	Call		0.00000	0.00000	0,000	14.29	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		10,577.37000	10.57737	9,872,460	14.29	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		0.02000	0.00002	0,130	12.84	0.00	0	1,03
R2048	On	04/11/2021	Bond Future	10.20	Put		5,500.94000	5.50094	4,796,140	12.84	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		0.18000	0.00018	0,790	12.62	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		1,113.96000	1.11396	616,960	12.13	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 Intert
R2048 On 04/11/2021 Bond Future	12.83	Call			11,921.19000	11.92119	12,626,100	23.34		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Put			0.00000	0.00000	0,000	23.34		0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Put			4,701.65000	4.70165	3,997,350	12.62		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Call			11,975.30000	11.97530	12,680,210	23.39		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Put			0.00000	0.00000	0,000	23.39		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Call			12,029.33000	12.02933	12,734,240	23.44		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Put			0.00000	0.00000	0,000	23.44		0.00	0	
R2048 On 04/11/2021 Bond Future	10.80	Call			225.35000	0.22535	433,260	12.13		0.00	0	1,05
R2048 On 03/02/2022 Bond Future	11.00	Call			1,869.04000	1.86904	2,219,690	12.91		0.00	0	10
R2048 On 03/02/2022 Bond Future	11.00	Put			2,636.55000	2.63655	2,274,960	12.91		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			3,762.73000	3.76273	4,267,020	13.79		0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			459.27000	0.45927	603,510	12.03		0.00	0	10
R2048 On 03/02/2022 Bond Future	10.40	Put			5,690.58000	5.69058	5,122,580	12.03		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			612.63000	0.61263	786,480	12.16		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Put			5,070.60000	5.07060	4,532,210	12.16		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			1,020.60000	1.02060	1,262,270	12.49		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	11.49	Put			1,271.94000	1.27194	1,069,450	13.84		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			54.30000	0.05430	85,380	11.66		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			10,192.82000	10.19282	9,511,660	11.66		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			107.86000	0.10786	160,990	11.48		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.00	Put			8,558.04000	8.55804	7,898,930	11.48		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			1,311.00000	1.31100	1,103,050	13.79		0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			237.45000	0.23745	329,980	11.75		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.20	Put			7,052.59000	7.05259	6,432,880	11.75		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			3,809.17000	3.80917	4,316,050	13.81		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			1,291.41000	1.29141	1,086,050	13.81		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			3,855.62000	3.85562	4,365,370	13.84		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Put			3,967.83000	3.96783	3,497,260	12.49		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			1,554.48000	1.55448	1,868,740	12.77		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.90	Put			3,037.34000	3.03734	2,639,360	12.77		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			4,970.26000	4.97026	5,486,850	13.63		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			1,698.73000	1.69873	1,494,970	13.63		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			5,015.39000	5.01539	5,534,040	13.65		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			1,680.95000	1.68095	1,479,250	13.65		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			5,060.63000	5.06063	5,581,320	13.67		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			1,663.36000	1.66336	1,463,700	13.67		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			1,963.31000	1.96331	2,282,570	11.87		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			5,362.97000	5.36297	4,953,060	11.87		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			1,989.53000	1.98953	2,310,980	11.88		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			5,318.18000	5.31818	4,910,460	11.88		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 04/08/2022 Bond Future	11.00	Call			2,015.94000	2.01594	2,339,570	11.89		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			5,273.68000	5.27368	4,868,140	11.89		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,866.86000	2.86686	3,213,530	12.48		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			5,266.49000	5.26649	4,875,120	12.48		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			2,895.44000	2.89544	3,243,820	12.49		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			5,227.47000	5.22747	4,837,810	12.49		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			2,923.85000	2.92385	3,274,240	12.50		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			5,188.38000	5.18838	4,800,730	12.50		0.00	0	
<b>Total R2048 Option</b>										<b>0.00</b>	<b>0</b>	<b>6,70</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>278,54</b>
R209 On 04/11/2021 Bond Future			10.51026	69.42118	10.57747	69.04409		12.08		0.00	0	14,58
R209 On 03/02/2022 Bond Future			10.69512	70.19587	10.76474	69.81505		12.28		0.00	0	22,06
R209 On 05/05/2022 Bond Future			10.88042	67.88013	10.95262	67.49501		12.06	135,760,260.00		2,000	5,38
R209 On 04/08/2022 Bond Future			11.06930	68.67474	11.14422	68.28499		11.75		0.00	0	
R209 On 03/11/2022 Bond Future			11.25930	66.42492	11.33705	66.03044		12.13		0.00	0	
<b>Total R209 Future</b>									<b>135,760,260.00</b>		<b>2,000</b>	<b>42,05</b>
R209 On 04/11/2021 Bond Future	9.50	Call			0.00000	0.00000	0,000	11.21		0.00	0	1,44
R209 On 04/11/2021 Bond Future	9.50	Put			6,417.32000	6.41732	6,040,230	11.21		0.00	0	
R209 On 04/11/2021 Bond Future	10.00	Call			0.25000	0.00025	0,410	10.94		0.00	0	
R209 On 04/11/2021 Bond Future	10.00	Put			3,338.66000	3.33866	2,961,730	10.94		0.00	0	3,10
R209 On 04/11/2021 Bond Future	10.25	Call			19.85000	0.01985	30,490	11.15		0.00	0	
R209 On 04/11/2021 Bond Future	12.18	Put			0.00000	0.00000	0,000	17.66		0.00	0	
R209 On 04/11/2021 Bond Future	12.19	Call			8,224.28000	8.22428	8,601,370	17.68		0.00	0	
R209 On 04/11/2021 Bond Future	12.19	Put			0.00000	0.00000	0,000	17.68		0.00	0	
R209 On 04/11/2021 Bond Future	10.50	Call			276.26000	0.27626	400,830	12.08		0.00	0	
R209 On 04/11/2021 Bond Future	10.50	Put			711.17000	0.71117	458,650	12.08		0.00	0	18
R209 On 04/11/2021 Bond Future	10.25	Put			1,885.31000	1.88531	1,518,860	11.15		0.00	0	4,28
R209 On 04/11/2021 Bond Future	12.00	Call			7,332.15000	7.33215	7,709,240	17.20		0.00	0	
R209 On 04/11/2021 Bond Future	12.00	Put			0.00000	0.00000	0,000	17.20		0.00	0	4,00
R209 On 04/11/2021 Bond Future	12.17	Call			8,131.27000	8.13127	8,508,360	17.63		0.00	0	
R209 On 04/11/2021 Bond Future	12.17	Put			0.00000	0.00000	0,000	17.63		0.00	0	
R209 On 04/11/2021 Bond Future	12.18	Call			8,177.80000	8.17780	8,554,890	17.66		0.00	0	
R209 On 03/02/2022 Bond Future	11.03	Call			2,597.00000	2.59700	2,851,340	12.69		0.00	0	
R209 On 03/02/2022 Bond Future	11.03	Put			1,173.51000	1.17351	1,047,030	12.69		0.00	0	
R209 On 03/02/2022 Bond Future	11.04	Call			2,632.00000	2.63200	2,888,020	12.71		0.00	0	
R209 On 03/02/2022 Bond Future	11.04	Put			1,155.68000	1.15568	1,030,880	12.71		0.00	0	
R209 On 03/02/2022 Bond Future	11.02	Call			2,562.19000	2.56219	2,814,830	12.67		0.00	0	
R209 On 03/02/2022 Bond Future	11.02	Put			1,191.58000	1.19158	1,063,400	12.67		0.00	0	
R209 On 05/05/2022 Bond Future	11.45	Call			3,891.28000	3.89128	4,169,190	12.68		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R209	On	05/05/2022	Bond Future	11.45	Put		1,321.50000	1.32150	1,214,290	12.68	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		5,975.81000	5.97581	6,301,140	13.72	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		725.82000	0.72582	666,030	13.72	1,332,060.00	2,000	12,00
R209	On	05/05/2022	Bond Future	10.75	Call		1,781.33000	1.78133	1,967,810	11.79	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Put		7,109.03000	7.10903	6,775,870	10.70	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		2,870.12000	2.87012	2,671,480	11.79	2,671,480.00	1,000	12,00
R209	On	05/05/2022	Bond Future	11.43	Call		3,820.87000	3.82087	4,096,530	12.65	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,351.68000	1.35168	1,242,220	12.65	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		3,856.11000	3.85611	4,132,820	12.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,336.60000	1.33660	1,228,190	12.66	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		264.26000	0.26426	316,220	10.70	316,220.00	1,000	8,50
R209	On	04/08/2022	Bond Future	10.58	Call		1,478.81000	1.47881	1,587,410	11.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,495.44000	4.49544	4,214,290	11.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,498.52000	1.49852	1,608,470	11.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,460.02000	4.46002	4,180,220	11.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,459.46000	1.45946	1,566,500	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,531.29000	4.53129	4,248,580	11.05	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,439.07000	2.43907	2,634,870	11.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		4,068.95000	4.06895	3,870,270	11.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,461.95000	2.46195	2,658,790	11.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		4,039.55000	4.03955	3,841,910	11.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		2,416.31000	2.41631	2,611,070	11.94	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		4,098.52000	4.09852	3,898,800	11.94	0.00	0	
<b>Total R209 Option</b>											<b>4,319,760.00</b>	<b>4,000</b>	<b>45,50</b>
<b>Total For R209</b>											<b>140,080,020.00</b>	<b>6,000</b>	<b>87,60</b>
R210	On	04/11/2021	Bond Future			211.99169	211.99169	211.97046	211.97046		0.00	0	1,20
R210	On	03/02/2022	Bond Future			214.41030	214.41030	214.39017	214.39017		0.00	0	1,30
R210	On	05/05/2022	Bond Future			214.13081	214.13081	214.11054	214.11054		0.00	0	10
R210	On	04/08/2022	Bond Future			216.81444	216.81444	216.79426	216.79426		0.00	0	
R210	On	03/11/2022	Bond Future			216.63261	216.63261	216.61520	216.61520		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,70</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>2,70</b>
R212	On	04/11/2021	Bond Future			175.92441	175.92441	175.91517	175.91517		0.00	0	2,50
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,50</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>2,50</b>
R213	On	04/11/2021	Bond Future			9.97222	83.57759	9.94458	83.72324	9.59	0.00	0	7,00
R213	On	03/02/2022	Bond Future			10.19334	84.51027	10.16437	84.65809	9.63	0.00	0	16,60
R213	On	05/05/2022	Bond Future			10.41037	81.97220	10.38010	82.12193	9.43	0.00	0	
R213	On	04/08/2022	Bond Future			10.63797	82.93361	10.60628	83.08541	9.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/11/2022	Bond Future			10.87182	80.47558	10.83866	80.62935		9.36	0.00	0	
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>23,71</b>
R213	On	04/11/2021	Bond Future	11.09	Call			5,765.64000	5.76564	5,619,990	12.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			0.00000	0.00000	0,000	12.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			5,813.62000	5.81362	5,667,970	12.26	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			0.00000	0.00000	0,000	12.26	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			5,861.57000	5.86157	5,715,920	12.28	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			0.00000	0.00000	0,000	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,907.41000	2.90741	2,971,350	9.10	0.00	0	10
R213	On	03/02/2022	Bond Future	9.96	Call			1,196.19000	1.19619	1,105,900	9.35	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			2,248.93000	2.24893	2,306,460	9.35	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,218.17000	1.21817	1,127,550	9.36	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			2,218.99000	2.21899	2,276,190	9.36	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,240.21000	1.24021	1,149,450	9.38	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			2,189.16000	2.18916	2,246,220	9.38	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Call			1,285.35000	1.28535	1,194,140	9.40	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			2,130.67000	2.13067	2,187,280	9.40	0.00	0	4
R213	On	03/02/2022	Bond Future	10.15	Call			1,655.32000	1.65532	1,551,450	9.54	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,728.78000	1.72878	1,772,730	9.54	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			1,708.51000	1.70851	1,603,020	9.56	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,679.76000	1.67976	1,722,090	9.56	0.00	0	2
R213	On	03/02/2022	Bond Future	10.25	Call			1,930.28000	1.93028	1,818,710	9.63	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,494.35000	1.49435	1,530,600	9.63	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			3,073.45000	3.07345	2,926,340	10.01	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			886.72000	0.88672	887,430	10.01	0.00	0	4
R213	On	03/02/2022	Bond Future	10.67	Call			3,328.02000	3.32802	3,176,900	10.10	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			797.03000	0.79703	793,730	10.10	0.00	0	2
R213	On	03/02/2022	Bond Future	8.63	Call			22.91000	0.02291	23,060	8.69	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			8,371.53000	8.37153	8,519,500	8.69	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			41.68000	0.04168	41,490	8.63	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			7,412.95000	7.41295	7,560,580	8.63	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			143.46000	0.14346	124,840	8.50	0.00	0	2
R213	On	03/02/2022	Bond Future	9.22	Call			183.43000	0.18343	152,880	8.47	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			5,197.61000	5.19761	5,314,880	8.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			529.25000	0.52925	462,330	8.88	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,586.44000	3.58644	3,667,340	8.88	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			807.41000	0.80741	723,530	9.10	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			5,544.89000	5.54489	5,674,090	8.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,659.52000	1.65952	1,687,490	9.55	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	05/05/2022	Bond Future	10.63	Call		2,920.93000	2.92093	2,801,630	9.53	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,695.47000	1.69547	1,725,900	9.53	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		2,951.29000	2.95129	2,830,870	9.54	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,677.29000	1.67729	1,706,600	9.54	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		2,982.01000	2.98201	2,860,250	9.55	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,165.49000	1.16549	1,161,270	8.74	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,647.08000	4.64708	4,794,660	8.74	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,133.15000	1.13315	1,129,460	8.72	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,716.13000	4.71613	4,864,240	8.72	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,149.13000	1.14913	1,145,170	8.73	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,681.40000	4.68140	4,829,240	8.73	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		4,152.55000	4.15255	4,262,620	9.13	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,053.93000	2.05393	2,009,860	9.13	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		4,124.61000	4.12461	4,234,310	9.13	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,014.22000	2.01422	1,970,870	9.12	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		4,180.95000	4.18095	4,291,370	9.12	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,033.86000	2.03386	1,990,160	9.13	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,85</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>26,57</b>
R214	On	04/11/2021	Bond Future			10.88026	66.18402	10.94747	65.80031	12.93	661,840.20	10	4,5
R214	On	03/02/2022	Bond Future			11.06550	66.92264	11.13524	66.53505	13.13	0.00	0	18,8
R214	On	05/05/2022	Bond Future			11.24460	64.43007	11.31693	64.03810	12.95	0.00	0	4
R214	On	04/08/2022	Bond Future			11.42960	65.18316	11.50473	64.78648	12.60	0.00	0	
R214	On	03/11/2022	Bond Future			11.61535	62.75035	11.69334	62.34888	13.07	0.00	0	
<b>Total R214 Future</b>											<b>661,840.20</b>	<b>10</b>	<b>23,81</b>
R214	On	04/11/2021	Bond Future	12.46	Call		7,762.68000	7.76268	8,146,390	19.67	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		0.00000	0.00000	0,000	19.67	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,808.91000	7.80891	8,192,620	19.71	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		0.00000	0.00000	0,000	19.71	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,855.07000	7.85507	8,238,780	19.75	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		0.00000	0.00000	0,000	19.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		2,673.83000	2.67383	2,870,230	13.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,235.63000	1.23563	1,044,440	13.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		2,709.02000	2.70902	2,906,510	13.37	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,217.51000	1.21751	1,027,410	13.37	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		2,638.68000	2.63868	2,834,120	13.34	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,253.86000	1.25386	1,061,710	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,521.52000	1.52152	1,401,490	13.69	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		3,722.57000	3.72257	3,995,760	13.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022	Bond Future	11.74	Put		1,505.07000	1.50507	1,386,290	13.70	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		3,757.35000	3.75735	4,031,620	13.72	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,488.95000	1.48895	1,371,250	13.72	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		3,688.05000	3.68805	3,959,990	13.69	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,534.50000	1.53450	1,712,340	12.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,447.08000	4.44708	4,228,240	12.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,555.25000	1.55525	1,734,220	12.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,411.41000	4.41141	4,193,700	12.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,575.94000	1.57594	1,756,250	12.08	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,375.76000	4.37576	4,159,390	12.08	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		4,165.05000	4.16505	3,958,510	12.74	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,373.50000	2.37350	2,566,770	12.72	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		4,226.05000	4.22605	4,017,850	12.72	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,396.42000	2.39642	2,590,510	12.73	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		4,195.34000	4.19534	3,987,960	12.73	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2,419.70000	2.41970	2,614,630	12.74	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>661,840.20</b>	<b>10</b>	<b>23,81</b>
<b>Total for Bond</b>											<b>4,126,626,542.01</b>	<b>54,054</b>	<b>1,628,13</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>											<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/11/2021 GOVI			785.75000	785.75000	784.22700	784.22700				314,300,000.00	40	4
GOVI On 03/02/2022 GOVI			794.52400	794.52400	792.98900	792.98900				317,809,600.00	40	1,04
GOVI On 05/05/2022 GOVI			803.86400	803.86400	802.31400	802.31400				0.00	0	
GOVI On 04/08/2022 GOVI			813.64300	813.64300	812.07500	812.07500				0.00	0	
GOVI On 03/11/2022 GOVI			823.81400	823.81400	822.22800	822.22800				0.00	0	
<b>Total GOVI Future</b>										<b>632,109,600.00</b>	<b>80</b>	<b>1,05</b>
GOVI On 04/11/2021 GOVI	728.40	Call			558,270.00000	55.82700	573,500,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			558,170.00000	55.81700	573,400,000			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			558,070.00000	55.80700	573,300,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			2,490.00000	0.24900	17,840,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			2,390.00000	0.23900	17,740,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			2,290.00000	0.22900	17,640,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.76	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Call			140,840.00000	14.08400	156,340,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			140,740.00000	14.07400	156,240,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			140,640.00000	14.06400	156,140,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			71,950.00000	7.19500	56,270,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			72,050.00000	7.20500	56,370,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			71,850.00000	7.18500	56,170,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			17,980.00000	1.79800	33,840,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			18,180.00000	1.81800	34,040,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			18,080.00000	1.80800	33,940,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>632,109,600.00</b>	<b>80</b>	<b>1,05</b>
<b>Total for GOVI</b>												<b>632,109,600.00</b>	<b>80</b>	<b>1,05</b>
AL37	On	04/11/2021	Index Future			786.82100	786.82100	789.31100	789.31100			0.00	0	
AL37	On	03/02/2022	Index Future			795.60700	795.60700	798.13000	798.13000			0.00	0	
AL37	On	05/05/2022	Index Future			804.96100	804.96100	807.51500	807.51500			0.00	0	
AL37	On	04/08/2022	Index Future			814.75300	814.75300	817.34000	817.34000			0.00	0	
AL37	On	03/11/2022	Index Future			824.93800	824.93800	827.55900	827.55900			0.00	0	
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	
AL7T	On	04/11/2021	Index Future			894.78400	894.78400	895.88600	895.88600			0.00	0	
AL7T	On	03/02/2022	Index Future			904.77500	904.77500	905.89500	905.89500			0.00	0	
AL7T	On	05/05/2022	Index Future			915.41200	915.41200	916.54800	916.54800			0.00	0	
AL7T	On	04/08/2022	Index Future			926.54700	926.54700	927.69900	927.69900			0.00	0	
AL7T	On	03/11/2022	Index Future			938.13000	938.13000	939.29700	939.29700			0.00	0	
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	
ALBI	On	04/11/2021	Index Future			796.07600	796.07600	794.41100	794.41100			0.00	0	1
ALBI	On	03/02/2022	Index Future			804.96500	804.96500	803.28600	803.28600			0.00	0	1
ALBI	On	05/05/2022	Index Future			814.42800	814.42800	812.73200	812.73200			0.00	0	2

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	04/08/2022	Index Future			824.33500	824.33500	822.62000	822.62000			0.00	0	
ALBI	On	03/11/2022	Index Future			834.64100	834.64100	832.90500	832.90500			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	04/11/2021	Index Future			296.41100	296.41100	297.12500	297.12500			0.00	0	
IGOV	On	03/02/2022	Index Future			299.79400	299.79400	300.51900	300.51900			0.00	0	48
IGOV	On	05/05/2022	Index Future			303.39200	303.39200	304.12600	304.12600			0.00	0	
IGOV	On	04/08/2022	Index Future			307.15400	307.15400	307.89800	307.89800			0.00	0	
IGOV	On	03/11/2022	Index Future			311.06500	311.06500	311.81900	311.81900			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>53</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>53</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>82</b>
JIBAR F	On	17/11/2021	Jibar Future			3.72500	96.27500	3.72500	96.27500			0.00	0	50,00
JIBAR F	On	15/12/2021	Jibar Future			4.00500	95.99500	3.99500	96.00500			0.00	0	
JIBAR F	On	19/01/2022	Jibar Future			4.09000	95.91000	4.09000	95.91000			0.00	0	
JIBAR F	On	16/02/2022	Jibar Future			4.39000	95.61000	4.36000	95.64000			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			4.46500	95.53500	4.43500	95.56500			0.00	0	
JIBAR F	On	20/04/2022	Jibar Future			4.80000	95.20000	4.75000	95.25000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			5.16000	94.84000	5.09000	94.91000			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.63500	94.36500	5.53500	94.46500			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.19500	93.80500	6.04000	93.96000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			6.56000	93.44000	6.41000	93.59000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			6.98000	93.02000	6.81500	93.18500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.31500	92.68500	7.14500	92.85500			0.00	0	
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>50,14</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>50,14</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>50,14</b>
5Y STN	On	21/12/2021	Interest Rate Swap			90.70000	90.70000	90.70000	90.70000			0.00	0	
<b>Total 5Y STND Future</b>												<b>0.00</b>	<b>0</b>	<b>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>4,758,736,142.01</b>	<b>54,134</b>	<b>1,680,25</b>	
ABCPI3	On	07/12/2023	Spot Bond			2.45000	320.89683	2.45000	320.83160			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	100.73601			0.00	0	
<b>Total ABF001 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 ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 18/07/2024 Spot Bond					0.00000	100.98578				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>	
ABF003 On 30/06/2026 Spot Bond			9.65000	103.32428	9.65000	103.29768				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>	
ABF004 On 30/06/2031 Spot Bond			11.25500	89.81542	11.25500	92.08415				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.02308				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>	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.73699				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 14/05/2022 Spot Bond					0.00000	101.38510				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>	
ABFN14 On 11/11/2022 Spot Bond					0.00000	100.69173				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.78069				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>	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.48631				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.71529				0.00	0	5,500,000.00
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000.00</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000.00</b>
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.17082				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>	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.95254				0.00	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 ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.32800				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>	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.50507				0.00	8,800,000,000	2,200,000,000
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>8,800,000,000</b>	<b>2,200,000,000</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>8,800,000,000</b>	<b>2,200,000,000</b>
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.59688				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.53756				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN30 On 15/11/2021 Spot Bond					0.00000	101.05396				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>	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.78018				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>	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.33979				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN33 On 07/02/2022 Spot Bond					0.00000	100.07566				0.00	3,620,000,000	1,810,000,000
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>3,620,000,000</b>	<b>1,810,000,000</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>3,620,000,000</b>	<b>1,810,000,000</b>
ABFN34 On 07/02/2024 Spot Bond					0.00000	100.62872				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN35 On 07/02/2026 Spot Bond					0.00000	99.79726				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.24208				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.12142				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	100.78750				0.00	0	24,000,00
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>24,000,00</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	<b>24,000,00</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.18330				0.00	10,000,000,000	2,500,000,00
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>2,500,000,00</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>2,500,000,00</b>
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.00074				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.28827				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	100.27065				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	100.27819				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.28362				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.52964				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	100.87636				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	100.91992				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.60058				0.00	0	
<b>Total ABFN49 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 Interr
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.43167				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.54220				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.29243				0.00	0	100,000,00
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.14023				0.00	0	1,034,065,20
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,034,065,20</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>1,034,065,20</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.82122				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.88291				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.37970				0.00	0	450,000,00
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,000,00</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>450,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			7.21000	7.21000	7.21000	144.41210				0.00	0	1,002,614,10
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,002,614,10</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>1,002,614,10</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	26.52508	100.00000	26.46210				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.96000	2.96000	2.96000	153.12755				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.71500	3.71500	3.71500	202.53997				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			4.51500	4.51500	4.51500	229.41854				0.00	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 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			7.15000	7.15000	7.15000	102.09954			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			8.06500	8.06500	8.06500	113.92162			0.00	0	
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			5.31000	101.98072	5.31000	106.79612			0.00	0	
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.68000	103.80669	5.68000	103.79089			0.00	0	31,600,00
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>31,600,00</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	<b>31,600,00</b>
ABS16 On 11/11/2025 Spot Bond			7.56000	109.47632	7.56000	109.45425			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			8.33000	110.54174	8.33000	110.51722			0.00	0	
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			6.12000	107.60044	6.12000	107.58253			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			8.61000	102.03400	8.61000	102.01024			0.00	0	
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.71649	100.00000	11.69028			0.00	0	
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			1.77000	325.16967	1.77000	325.10954		1,593,000,000,000.00	900,000,000	450,000,00	
<b>Total ABSI2 SPOT</b>								<b>1,593,000,000,000.00</b>	<b>900,000,000</b>	<b>450,000,00</b>	
<b>Total For ABSI2</b>								<b>1,593,000,000,000.00</b>	<b>900,000,000</b>	<b>450,000,00</b>	
ABSI4 On 31/01/2022 Spot Bond			1.45900	175.71359	1.45900	175.68255		0.00	0	0	
<b>Total ABSI4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABSI4</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABX01 On 10/07/2024 Spot Bond			10.94000	10.94000	10.94000	103.38861				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	100.77392				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	100.75003				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>	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.72403				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.44296				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	100.74793				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	100.74793				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	100.76828				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	100.76828				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	167.50978				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	100.70968				0.00	0	
<b>Total ACL217 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 ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.73039				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	101.19471				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	101.25242				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	102.34726				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	101.72772				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.03310				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.92529				0.00	0	200,000,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.94090				0.00	0	3,590,000,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,590,000,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>3,590,000,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.06766				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	103.82731				0.00	0	700,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.23254				0.00	0	230,000,00
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.24105				0.00	0	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 AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
AH2A3 On 18/07/2026 Spot Bond			8.36500	98.19754	8.36500	99.82005				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.25402				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.29718				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.35100				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.20219				0.00	0	
<b>Total AHF2O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O1</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.07011				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			6.84000	107.01748	6.84000	106.99792				0.00	0	38,400,00
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>38,400,00</b>
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	<b>38,400,00</b>
AHF5A On 21/08/2023 Spot Bond					0.00000	101.00123				0.00	0	260,000,00
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
AHF5B On 21/08/2023 Spot Bond					0.00000	101.12914				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	101.20784				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	102.08466				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A On 21/08/2022 Spot Bond					0.00000	101.21554				0.00	0	50,000,00
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
AHF6A On 21/08/2024 Spot Bond					0.00000	101.57639				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.12906				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	101.20774				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	101.75806				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	101.21527				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.05037				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.16840				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.13890				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.24707				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.20971				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.91516				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 Interc
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.81698				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.92000	105.33346	7.92000	105.31098				0.00	0	1,000,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
AIR04 On 29/05/2024 Spot Bond			8.34000	106.05064	8.34000	106.02709				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			11.94000	94.07102	11.94000	94.04139				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.74000	181.23042	5.74000	181.17747				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>	
APF06 On 24/08/2022 Spot Bond					0.00000	101.00079				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.59657				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>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.14421				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	100.79868				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>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.83626				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	101.28825				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	99.90987				0.00	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 APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
APF17 On 21/01/2022 Spot Bond					0.00000	100.21309				0.00	0	
<b>Total APF17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF17</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.86500	244.78880	4.86500	244.72319				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			4.88000	221.69673	4.88000	221.63719				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			2.43400	175.30295	2.43400	175.26734				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 31/01/2022 Spot Bond			2.47900	175.28405	2.47900	175.24823				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			4.58500	192.65577	4.58500	192.60542				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>	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.83050				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.56250				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19: On 31/01/2038 Spot Bond			5.01000	110.12640	5.01000	110.09654				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	100.64866				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.65848				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	100.72249				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	105.75293				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	100.97998				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.82812				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	100.65020				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	101.22454				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.20022				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.12521				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	100.83826				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.58846				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	100.70250				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.09263				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.28500	4.28500	4.28500	106.71151				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			5.03500	5.03500	5.03500	98.08218				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.66512				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	100.75986				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	99.91030				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	99.95757				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			5.12000	108.60950	5.12000	108.57971				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	100.71442				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	100.64861				0.00	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 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	100.69058				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	100.68451				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	100.68451				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	101.01970				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	100.82202				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.67131				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	100.69643				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 06/11/2023 Spot Bond					0.00000	100.07208				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	100.76125				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	100.76125				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.30750				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 20/12/2024 Spot Bond					0.00000	100.67729				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	101.07307				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	100.71899				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.67251				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	100.79208				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	100.87245				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.25387				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.60241				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.62170				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.83283				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.46714				0.00	0	
<b>Total ASN458 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 ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.35264				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.22892				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.23109				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.35276				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.89496				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	100.06227				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	100.07407				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.67831				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	100.98239				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	116.69800				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.84796				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.67598				0.00	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 ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.68099				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.68099				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.65848				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.76000	100.31347	9.76000	100.28736				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			8.94000	99.94985	8.94000	99.92597				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.49000	98.58192	9.49000	98.55695				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.49000	98.58192	9.49000	98.55695				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.34864	9.10000	102.32390				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.05000	102.84553	11.05000	102.81547				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>	
ASN53: On 31/07/2024 Spot Bond			11.00000	102.83281	11.00000	102.80289				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.70560	10.50000	102.67705				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	102.70560	10.50000	102.67705				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.52269				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	100.01428				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	101.53226				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	102.73106	10.60000	102.70222				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	101.80593	10.47000	102.66949				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	102.71833	10.55000	102.68964				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	99.98531				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.14946				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.92467				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>	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.76783				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.64863				0.00	0	
<b>Total ASN579 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 ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.70098				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 14/11/2022 Spot Bond					0.00000	101.40171				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 13/02/2022 Spot Bond					0.00000	99.82552				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 14/03/2022 Spot Bond					0.00000	100.94441				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 18/03/2024 Spot Bond					0.00000	101.83093				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 31/01/2022 Spot Bond			9.22000	102.33519	9.22000	102.30991				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.33885				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.29850				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.16560				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.14128				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.25698				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.01402				0.00	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 ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.01763				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN611 On 31/03/2022 Spot Bond					0.00000	100.70647				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN612 On 06/05/2024 Spot Bond					0.00000	99.90853				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.71001				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN615 On 28/02/2024 Spot Bond					0.00000	101.44866				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN618 On 11/05/2023 Spot Bond					0.00000	99.84547				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN620 On 21/12/2026 Spot Bond					0.00000	100.67144				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN625 On 25/11/2021 Spot Bond					0.00000	100.95906				0.00	0	
<b>Total ASN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN626</b>										<b>0.00</b>	<b>0</b>	
ASN627 On 28/02/2024 Spot Bond					0.00000	101.29940				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN630 On 02/04/2026 Spot Bond					0.00000	100.49256				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN631 On 20/06/2024 Spot Bond					0.00000	100.78019				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 20/06/2026 Spot Bond					0.00000	100.85873				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.06229				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.98128				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.90976				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.39916				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN656</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.64761				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 12/11/2021 Spot Bond					0.00000	101.02986				0.00	0	
<b>Total ASN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN659</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 11/02/2022 Spot Bond					0.00000	101.04000				0.00	0	
<b>Total ASN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN660</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 15/11/2021 Spot Bond					0.00000	101.03455				0.00	0	
<b>Total ASN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN662</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 15/11/2021 Spot Bond					0.00000	101.05171				0.00	0	
<b>Total ASN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN663</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 15/11/2021 Spot Bond					0.00000	101.04353				0.00	0	
<b>Total ASN664 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN664</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.10317				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/11/2021 Spot Bond					0.00000	100.98384				0.00	0	
<b>Total ASN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN666</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.31717				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 18/11/2021 Spot Bond					0.00000	100.99678				0.00	0	
<b>Total ASN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN668</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.50559				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 23/11/2021 Spot Bond					0.00000	100.91937				0.00	0	
<b>Total ASN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN670</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.58364				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.89342				0.00	0	
<b>Total ASN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN680</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.82173				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.85753				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.37202				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.19714				0.00	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 ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN684: On 31/03/2032 Spot Bond					0.00000	100.62670				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN685: On 31/01/2030 Spot Bond					0.00000	100.07013				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN692: On 31/07/2026 Spot Bond					0.00000	100.01689				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN693: On 31/01/2030 Spot Bond					0.00000	100.45227				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN694: On 31/01/2030 Spot Bond					0.00000	100.01744				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN695: On 20/06/2026 Spot Bond					0.00000	100.35720				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN700: On 20/06/2026 Spot Bond					0.00000	100.82668				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN702: On 20/06/2024 Spot Bond					0.00000	100.63132				0.00	0	30,000,00
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
ASN703: On 05/01/2022 Spot Bond					0.00000	100.49874				0.00	0	
<b>Total ASN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN708</b>										<b>0.00</b>	<b>0</b>	
ASN708: On 10/01/2022 Spot Bond					0.00000	100.48493				0.00	0	
<b>Total ASN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN712</b>										<b>0.00</b>	<b>0</b>	
ASN712: On 04/05/2024 Spot Bond					0.00000	99.97901				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN714 On 19/08/2023 Spot Bond					0.00000	100.76271				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN715 On 31/03/2032 Spot Bond					0.00000	100.69451				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN716 On 15/09/2033 Spot Bond					0.00000	100.76768				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.42295				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.47282				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN719 On 30/12/2021 Spot Bond					0.00000	100.39960				0.00	0	
<b>Total ASN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN719</b>										<b>0.00</b>	<b>0</b>	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.37693				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.29212				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN725 On 20/01/2022 Spot Bond					0.00000	100.19496				0.00	0	
<b>Total ASN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN725</b>										<b>0.00</b>	<b>0</b>	
ASN726 On 19/01/2022 Spot Bond					0.00000	100.20684				0.00	0	
<b>Total ASN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN726</b>										<b>0.00</b>	<b>0</b>	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.13486				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN735 On 31/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	1,000,000,000	1,000,000,000	
<b>Total ASN735 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ASN735</b>									10,000,000,000,000.00	1,000,000,000	1,000,000,000
ASN731 On 28/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			150,000,000,000,000.00	1,500,000,000	1,500,000,000
<b>Total ASN736 SPOT</b>									50,000,000,000,000.00	1,500,000,000	1,500,000,000
<b>Total For ASN736</b>									50,000,000,000,000.00	1,500,000,000	1,500,000,000
ASN731 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000
<b>Total ASN737 SPOT</b>									50,000,000,000,000.00	2,500,000,000	2,500,000,000
<b>Total For ASN737</b>									50,000,000,000,000.00	2,500,000,000	2,500,000,000
BAW21 On 24/03/2022 Spot Bond			4.16400	103.00240	4.16400	102.99083			0.00	0	
<b>Total BAW21 SPOT</b>									0.00	0	
<b>Total For BAW21</b>									0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.04317	9.30000	101.01831			0.00	0	
<b>Total BAW21/R208 SPOT</b>									0.00	0	
<b>Total For BAW21/R208</b>									0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.97406			0.00	0	
<b>Total BAW22 SPOT</b>									0.00	0	
<b>Total For BAW22</b>									0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.12149			0.00	0	
<b>Total BAW28 SPOT</b>									0.00	0	
<b>Total For BAW28</b>									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.08960			0.00	0	
<b>Total BAW29 SPOT</b>									0.00	0	
<b>Total For BAW29</b>									0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.82272			0.00	0	
<b>Total BAW30 SPOT</b>									0.00	0	
<b>Total For BAW30</b>									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.47474			0.00	0	
<b>Total BAW31 SPOT</b>									0.00	0	
<b>Total For BAW31</b>									0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.09000	98.69020	7.09000	98.67132			0.00	0	
<b>Total BAW33 SPOT</b>									0.00	0	
<b>Total For BAW33</b>									0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.41583			0.00	0	
<b>Total BAW34 SPOT</b>									0.00	0	
<b>Total For BAW34</b>									0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.09959			0.00	0	30,000,000

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 BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	101.75462				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.65481				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.76938				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			9.04000	9.04000	9.04000	103.81062				0.00	0	26,200,00
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,200,00</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>26,200,00</b>
BAYA72 On 31/03/2026 Spot Bond			11.55000	11.55000	11.55000	103.24085				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.70483				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.70130				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.67928				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.67950				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.68966				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.98846				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.79245				0.00	0	53,384,00
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,384,00</b>
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	<b>53,384,00</b>
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.76713				0.00	0	61,452,00
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,452,00</b>
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	<b>61,452,00</b>
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.81550				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.79181				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.81475				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.76855				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.81456				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>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.76946				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.81488				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.79193				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.93939				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.79199				0.00	0	
<b>Total BAYA90 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 BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.74652				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.76910				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.74612				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.92931				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>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.13405				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>	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.95254				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>	
BAYB1 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>	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.93009				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>	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.14435				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>	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.97613				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>	
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.92964				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BD030 On 18/04/2028 Spot Bond			8.49500	8.49500	8.49500	98.51573				0.00	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 BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.96617				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.47883				0.00	0	10,000,00
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
BDX33 On 08/03/2023 Spot Bond					0.00000	100.91172				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.31294				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.91656				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.68416				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.39848				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.83000	105.13182	7.83000	105.10952				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.22380				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.78863				0.00	0	352,883,70
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>352,883,70</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>352,883,70</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL16 On 25/05/2022 Spot Bond					0.00000	101.45219				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	106.25668				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.98903				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	104.99581				0.00	0	4,795,100,00
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,795,100,00</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>4,795,100,00</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	104.00399				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	101.42706				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	101.07646				0.00	0	40,000,00
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
BID10 On 15/11/2023 Spot Bond					0.00000	101.59979				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.58000	110.16073	6.58000	110.14135				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	100.77093				0.00	1,000,000,000	518,000,00
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>518,000,00</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>518,000,00</b>
BID13 On 14/06/2024 Spot Bond					0.00000	100.34442				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	100.21939				0.00	0	500,000,00
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.07537				0.00	19,000,000,000	19,000,000,00
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>19,000,000,000</b>	<b>19,000,000,00</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>19,000,000,000</b>	<b>19,000,000,00</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.08259				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.39188				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	99.49700				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	97.16600				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	66.48900				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	52.78000				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.81407				0.00	0	6,000,000,00
<b>Total BNPP10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,00</b>
<b>Total For BNPP10</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,00</b>
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.94196				0.00	0	
<b>Total BNPP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP11</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.46434				0.00	0	
<b>Total BNPP12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP12</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.15217				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.03612				0.00	0	70,000,00

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 BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.79270				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	101.22516				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	100.25063				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/08/2022 Spot Bond					0.00000	100.00004				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 12/10/2023 Spot Bond					0.00000	100.41417				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	100.00000				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/11/2022 Spot Bond					0.00000	99.99999				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	99.99999				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3(On 24/08/2022 Spot Bond					0.00000	100.97313				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF3(On 24/08/2024 Spot Bond					0.00000	101.04494				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	40,000,000,000	40,000,000,000
<b>Total BPPF33 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
<b>Total For BPPF33</b>										<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.89143				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.55520				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.65682				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				690,000,000,000,000.00	26,900,000,000	75,000,000,000
<b>Total CBL30 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>26,900,000,000</b>	<b>75,000,000,000</b>
<b>Total For CBL30</b>										<b>10,000,000,000,000.00</b>	<b>26,900,000,000</b>	<b>75,000,000,000</b>
CCT01 On 23/06/2023 Spot Bond			8.07000	111.33926	8.07000	111.31519				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			8.30000	112.20400	8.30000	112.17908				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			8.90000	107.96165	8.90000	107.93568				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			10.26000	10.26000	10.26000	102.72570				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	100.00015				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	99.90023				0.00	0	
<b>Total CGR43 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 CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.36526				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	101.46249				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	100.19715				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.20910				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>	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.21043	4.77000	105.50700				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.03500				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.41595				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			7.61000	107.57432	7.61000	107.55213				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	110.58300	8.70700	113.30100				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	99.89994				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	100.13500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond					0.00000	105.48485				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.40698	10.98000	100.37734				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	109.83200				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond			6.50000	115.78567	6.50000	111.28800				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.41900				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.70247				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>	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.27856				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>	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.26776				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>	
CLN45 On 31/01/2022 Spot Bond			2.40400	175.31555	2.40400	175.28009				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN45 On 31/01/2025 Spot Bond			5.66000	140.99281	5.66000	140.95215				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN45 On 31/01/2025 Spot Bond			6.10000	139.12000	6.10000	139.07826				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN456 On 20/12/2021 Spot Bond					0.00000	101.05700				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.27384				0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.10652				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.10301				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			7.04000	102.47335	7.04000	102.45407				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.99973				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	100.67647				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	100.77127				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	101.41414				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN477 On 29/11/2021 Spot Bond			100.00000	97.97910	100.00000	97.72851				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.06284				0.00	0	60,000,00
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</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 CLN484</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
CLN484 On 02/12/2021 Spot Bond			6.53500	104.30709	6.53500	104.28852				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 28/07/2022 Spot Bond			6.84000	104.06260	6.84000	104.04358				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.76641				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.82094				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.09947				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			7.24000	108.80647	7.24000	108.78509				0.00	0	78,600,00
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>78,600,00</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>78,600,00</b>
CLN496 On 04/09/2024 Spot Bond					0.00000	102.82453				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.38814				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.40983				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.86634				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	100.61654				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	100.99528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.74088				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	96.70903				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>	
CLN515 On 15/09/2022 Spot Bond			9.96000	101.35158	9.96000	101.32438				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	100.13426	10.01000	100.10739				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	101.20368				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.30718	9.60000	98.60186				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	100.80570				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	101.04194				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.40117	9.20000	101.37597				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.80405				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.47723				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN527 On 21/02/2024 Spot Bond					0.00000	102.37867				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.40700				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.12785				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.80570				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.76236				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.26718				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			9.72000	104.95700	9.72000	104.92994				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.27555				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.14010				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	100.30460				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	142.17300				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	101.03757				0.00	0	
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.30647				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54: On 21/08/2026 Spot Bond			9.19000	105.17697	9.19000	105.15129				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54: On 29/03/2025 Spot Bond			9.24000	103.35909	9.24000	103.33330				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54: On 12/11/2025 Spot Bond			9.33000	102.51551	9.33000	102.49011				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 18/04/2028 Spot Bond					0.00000	306.32508				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 20/03/2024 Spot Bond					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>	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 15/11/2023 Spot Bond					0.00000	101.31304				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 12/11/2023 Spot Bond					0.00000	99.86861				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 24/11/2024 Spot Bond					0.00000	101.14278				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.33700				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	122.66000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.87780				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	99.68424	10.19000	99.66088				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			9.19000	102.98527	9.19000	102.96013				0.00	0	48,000,00
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>48,000,00</b>
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	<b>48,000,00</b>
CLN563 On 08/02/2024 Spot Bond					0.00000	99.92519				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	101.04049				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	102.65351				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	100.93421				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	99.88537				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			9.42000	101.62754	9.42000	101.60212				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	99.86132				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.88472				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN575 On 15/03/2024 Spot Bond					0.00000	100.78120				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.83396				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.25616				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.50476				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	99.89712				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.97548				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.90617				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	100.23257				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	100.93444				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	103.04723				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	100.86777				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	100.72201				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.69662				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.70779				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.51024				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			4.08000	143.84104	4.08000	116.53627				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.12340				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.56333				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	101.12340				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	104.04685				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	100.47627				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	100.79124				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.69662				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	100.69662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.60200				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.11535				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	99.97340				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	101.21656				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	101.85082				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.26566				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.11914				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.12521	9.32000	100.10016				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.13460				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.66602				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN612 On 07/03/2025 Spot Bond					0.00000	100.89655				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.07987				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.96062				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.52752				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.41600				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.14254				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.23561				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	100.93073				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	100.02650				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	100.02625				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.09716				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	95.06400				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.14253				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			6.82000	104.99263	6.82000	104.97350				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.36872				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.78618				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.20500	62.79287	12.20500	83.49331				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.15019				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			9.89000	100.75147	9.89000	100.72504				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.36250				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.11681				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.46922				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.40267				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.24878				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.06998				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.35627				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.38426				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.48081				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.23451				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	101.07588				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	100.68341				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	100.07264				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	100.68461				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	101.51729				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	101.00185				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>	

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 19/08/2025 Spot Bond					0.00000	101.35627				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.08620				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.35627				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 22/03/2030 Spot Bond					0.00000	99.67700				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	100.85189				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	100.45911				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	101.34979				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>	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.94900				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	98.88200				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	114.38100				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	136.74400				0.00	0	
<b>Total CLN664 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 CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.37011				0.00	0	120,000,00
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
CLN665 On 02/04/2026 Spot Bond					0.00000	100.56988				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.63021				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	104.24270				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	102.32126				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	101.11802				0.00	0	80,000,00
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
CLN670 On 19/08/2025 Spot Bond					0.00000	101.50156				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	100.84772				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN672 On 31/01/2025 Spot Bond			4.25785	147.16305	4.25785	119.56544				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.25785	147.16305	4.25785	119.56621				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.53269				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	101.61569				0.00	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 CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.68664				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	101.35961				0.00	0	40,000,00
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
CLN680 On 19/08/2025 Spot Bond					0.00000	101.55967				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	100.82662				0.00	0	30,000,00
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
CLN682 On 21/06/2023 Spot Bond					0.00000	100.65635				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	100.67507				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	101.57595				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.80343				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	100.80321				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	100.70417				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.60738				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/06/2023 Spot Bond					0.00000	100.70430				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.64650				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>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.67286				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.12423				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.00816				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>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.89431				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.15012				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.71660				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.76268				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.24927				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>	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.65718				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.77788				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.68766				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.66812				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.91493				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.69120				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.11423				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.69233				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.69233				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.69233				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.69215				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>	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.70146				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.67461				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.00165				0.00	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 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	100.85654				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.72238				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	100.63508				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	100.63508				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.63508				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.64677				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.64677				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.64677				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.26118				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.31725				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.96719				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73: On 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>	
CLN73: On 11/09/2026 Spot Bond					0.00000	100.71535				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 12/09/2022 Spot Bond					0.00000	101.46636				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.94273				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 20/06/2023 Spot Bond					0.00000	100.78030				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 20/12/2023 Spot Bond					0.00000	100.81611				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 20/06/2026 Spot Bond					0.00000	106.33300				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN74: On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.54714				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74: On 19/08/2025 Spot Bond					0.00000	101.33551				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN74: On 31/03/2032 Spot Bond					0.00000	100.68349				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.01390				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.01768				0.00	0	
<b>Total CLN744 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 CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.29995				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.23484				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.70425				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.01709				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.77094				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.48216				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.89354				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.42790				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	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 CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.17674				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.14147				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.31264				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.36046				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.14433				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.22890				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.89354				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN768 On 23/09/2026 Spot Bond					0.00000	100.71843				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.64299				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/07/2024 Spot Bond			7.09000	7.09000	7.09000	99.40420				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.27963				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.60631				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.41512				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.01794				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 15/09/2028 Spot Bond			6.66000	6.66000	6.66000	114.32689				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			8.49500	98.53825	8.49500	98.51573				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			8.14000	110.98283	8.14000	110.95864				0.00	0	13,042,000.00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,042,000.00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>13,042,000.00</b>
COJ08 On 22/06/2026 Spot Bond			10.44000	107.85057	10.44000	107.82059				0.00	0	71,300.00
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>71,300.00</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>71,300.00</b>
COJG0 On 09/06/2024 Spot Bond			7.13000	111.21520	7.13000	111.19391				0.00	0	50,224,200.00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,224,200.00</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 COJG01</b>										<b>0.00</b>	<b>0</b>	<b>50,224,200,00</b>
COT01 On 03/04/2023 Spot Bond			7.67500	102.67485	7.67500	102.65361				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.25000	91.94796	12.25000	91.91792				0.00	0	100,000,00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
COT03 On 05/06/2028 Spot Bond			10.84000	97.53329	10.84000	97.50516				0.00	0	75,000,000,00
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,00</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,00</b>
CPV01 On 30/06/2029 Spot Bond			10.04000	10.04000	10.04000	106.95765				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.26588				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.08596				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 10/12/2021 Spot Bond					0.00000	100.88692				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	101.65495				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	101.05234				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.12161				0.00	0	100,000,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
DSY03 On 21/11/2024 Spot Bond			9.59000	9.59000	9.59000	106.96128				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	101.50675				0.00	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 DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.13898				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			7.11000	105.41603	7.11000	105.39602				0.00	0	1,000,000,00
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	42.68798	100.00000	42.59402				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	42.68798	100.00000	42.59402				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			7.62000	106.30408	7.62000	106.28247				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	102.02590	9.69000	101.99967				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.02590	9.69000	101.99967				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			12.11500	92.52990	12.11500	92.50032				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.11043	10.10000	102.08308				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.11043	10.10000	102.08308				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	100.97881				0.00	0	
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.46546				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	100.74216				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.26147				0.00	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 DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.91953				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.31273				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.22897				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	98.99844				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.04766				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.32613				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.01262				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	95.78577				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.01329				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.53611				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.27657				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN22 On 14/03/2022 Spot Bond			5.57000	102.83493	5.57000	102.81954				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			7.15000	107.36505	7.15000	107.34422				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			5.12500	110.16212	5.12500	110.13166				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			5.01000	97.75313	5.01000	97.72663				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	137.69048	2.25000	137.66327				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			3.89500	147.41124	3.89500	147.37539			6,076,200,000,000.00	1,560,000,000	780,000,000	
<b>Total EL28 SPOT</b>									<b>6,076,200,000,000.00</b>	<b>1,560,000,000</b>	<b>780,000,000</b>	
<b>Total For EL28</b>									<b>6,076,200,000,000.00</b>	<b>1,560,000,000</b>	<b>780,000,000</b>	
EL29 On 19/11/2029 Spot Bond			3.86700	135.58901	3.86700	135.55634				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.91000	131.16741	3.91000	131.13567				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			4.81500	113.59574	4.81500	113.56544			40,128,210,000,000.00	8,334,000,000	2,817,000,000	
<b>Total EL31 SPOT</b>									<b>10,128,210,000,000.00</b>	<b>8,334,000,000</b>	<b>2,817,000,000</b>	
<b>Total For EL31</b>									<b>10,128,210,000,000.00</b>	<b>8,334,000,000</b>	<b>2,817,000,000</b>	
EL36 On 31/01/2036 Spot Bond			4.98000	99.89503	4.98000	99.86802				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	137.69048	2.25000	137.66327				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	171.30187				0.00	0	
<b>Total ELN001 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 ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	168.55939				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 09/06/2025 Spot Bond					0.00000	130.42832				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	129.38288				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 28/07/2025 Spot Bond					0.00000	127.39294				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	118.36450				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	119.61995				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 15/04/2024 Spot Bond					0.00000	114.58164				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	116.50188				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.92500	100.27087	9.92500	100.24449				0.00	0	18,100,000.00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000.00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000.00</b>
EMM04 On 16/05/2028 Spot Bond			9.15500	9.15500	9.15500	97.54491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			11.88000	11.88000	11.88000	96.92938				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			9.99000	9.99000	9.99000	104.13359				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			9.99000	9.99000	9.99000	104.51208				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			11.91500	11.91500	11.91500	77.93604				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			11.09000	11.09000	11.09000	102.66247				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			11.91500	11.91500	11.91500	97.24918				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.91208				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.83437				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.77760				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.75704				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.93207				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.99024				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.03748				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.88865				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.90277				0.00	0	20,000,00
<b>Total EPFC47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For EPFC47</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.75006				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	100.88335				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.90825				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.23977				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.85738				0.00	0	210,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	100.01443				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.62504				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.38647				0.00	0	
<b>Total EQT008 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 EQT008</b>									<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.16732			0.00	0	
<b>Total ERS3B6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>									<b>0.00</b>	<b>0</b>	
ERS3B On 17/08/2022 Spot Bond					0.00000	101.11395			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	101.25263			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	101.12461			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	101.17793			0.00	0	30,000,00
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.09692			0.00	0	41,000,00
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>41,000,00</b>
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	<b>41,000,00</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.07129			0.00	0	
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.23126			0.00	0	
<b>Total ERSA28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>									<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.47000	106.83911	6.47000	106.82062			0.00	0	
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.74158	10.00000	102.71434			0.00	0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			8.99000	96.62312	8.99000	96.59977		894,909,550,000.00		99,545,000	3,386,956,50
<b>Total ES26 SPOT</b>								<b>894,909,550,000.00</b>		<b>99,545,000</b>	<b>3,386,956,50</b>
<b>Total For ES26</b>								<b>894,909,550,000.00</b>		<b>99,545,000</b>	<b>3,386,956,50</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.70051	7.85000	100.67921		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total 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			11.45000	75.72618	11.51500	75.36408		1,195,224,280,000.00		104,386,400	955,969,30
<b>Total ES33 SPOT</b>								<b>1,195,224,280,000.00</b>		<b>104,386,400</b>	<b>955,969,30</b>
<b>Total For ES33</b>								<b>1,195,224,280,000.00</b>		<b>104,386,400</b>	<b>955,969,30</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.02215	7.50000	101.00160		0.00		0	
<b>Total ES33/R209 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For ES33/R209</b>								<b>0.00</b>		<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.94000	74.09832	12.00500	73.69121		191,094,689,976,000.00		16,004,580,400	9,381,250,60
<b>Total ES42 SPOT</b>								<b>1,094,689,976,000.00</b>		<b>16,004,580,400</b>	<b>9,381,250,60</b>
<b>Total For ES42</b>								<b>1,094,689,976,000.00</b>		<b>16,004,580,400</b>	<b>9,381,250,60</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.22896	8.50000	100.20603		0.00		0	
<b>Total ES42/R214 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For ES42/R214</b>								<b>0.00</b>		<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.81649		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	101.67012		0.00		0	
<b>Total EXX05 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For EXX05</b>								<b>0.00</b>		<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.71440		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	99.84423		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	101.11408		0.00		0	
<b>Total FIFB15 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FIFB15</b>								<b>0.00</b>		<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.15970		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	101.21365		0.00		0	
<b>Total FIFB17 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FIFB17</b>								<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.07074				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.52613				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFC36 On 19/02/2022 Spot Bond					0.00000	101.02975				0.00	0	
<b>Total FIFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC36</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.97068				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.96852				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.01924				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.63362				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	103.86486				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	102.45693				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.87065				0.00	0	
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.53769				0.00	0	400,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.51278				0.00	0	30,000,00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRB27 On 03/06/2026 Spot Bond			9.69000	106.08590	9.69000	106.05847				0.00	0	122,300,00
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>122,300,00</b>
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	<b>122,300,00</b>
FRB28 On 02/12/2025 Spot Bond					0.00000	104.92978				0.00	400,000,000	2,090,000,00
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>2,090,000,00</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>400,000,000</b>	<b>2,090,000,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	101.67123				0.00	0	
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			8.49000	99.13001	8.49000	99.10737				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			1.86400	175.54278	1.86400	175.50983				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			2.17500	322.61597	2.17500	322.55279				0.00	0	3,000,000,00
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	153.05655				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.70500	202.70569	3.70500	202.65753				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			4.23000	4.23000	4.23000	107.10802				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.96500	4.96500	4.96500	219.87124				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			5.23000	92.97720	5.23000	92.95129				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.26000	93.99311	5.26000	93.96700				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			7.01000	7.01000	7.01000	81.55647				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			7.09000	7.09000	7.09000	80.72766				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			4.26000	4.26000	4.26000	147.11637				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	97.63277				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>	
FRC22: On 31/01/2022 Spot Bond			2.51400	175.26935	2.51400	175.23336				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			3.37400	174.90886	3.37400	174.86890				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	101.59571				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	100.79014				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25( On 17/07/2027 Spot Bond					0.00000	101.85163				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26( On 06/08/2023 Spot Bond					0.00000	101.29731				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	100.07402				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	102.47218				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27( On 21/11/2022 Spot Bond					0.00000	101.07988				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 20/12/2023 Spot Bond					0.00000	100.78025				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	114.19013				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 11/11/2024 Spot Bond					0.00000	101.73592				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 20/12/2022 Spot Bond					0.00000	100.72062				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.17673				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 20/12/2022 Spot Bond					0.00000	100.68095				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 20/06/2022 Spot Bond					0.00000	101.42817				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC290 On 14/05/2024 Spot Bond					0.00000	101.23541				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.25702				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.02521				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.67441				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.63744				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.21363				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC303 On 06/11/2023 Spot Bond					0.00000	99.91326				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.96250				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.62130				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.66656				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.76579				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.83994				0.00	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 FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 13/10/2026 Spot Bond					0.00000	100.37637				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.83158				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	100.07492				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	100.75622				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	100.83971				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.99476				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	100.77396				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	100.44365				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	101.59507				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	100.47287				0.00	0	10,000,00
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRC327 On 27/12/2022 Spot Bond					0.00000	101.00109				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	99.93253				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	100.28047				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.57316				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>	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.27057				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.30648				0.00	0	32,000,00
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>32,000,00</b>
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	<b>32,000,00</b>
FRC340 On 20/02/2024 Spot Bond					0.00000	101.56555				0.00	0	70,000,00
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
FRC341 On 20/12/2024 Spot Bond					0.00000	100.99262				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.68080				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.30102				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>	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.90162				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>	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.40533				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>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.26495				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.16183				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 31/07/2022 Spot Bond					0.00000	100.15137				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	101.09152				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	100.39631				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	100.16472				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 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.16485				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	100.18245				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	100.18139				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2022 Spot Bond					0.00000	100.08130				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.69795				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.26267				0.00	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 FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.07684				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.52081				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.85995				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.52722				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.82161				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.12735				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.17176				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.94370				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.94947				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.15993				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.15920				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37 On 20/06/2026 Spot Bond					0.00000	102.00262				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.61291				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.99881				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.99316				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/12/2026 Spot Bond					0.00000	100.69275				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 23/09/2023 Spot Bond					0.00000	100.72802				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 16/12/2021 Spot Bond					0.00000	100.50031				0.00	0	
<b>Total FRC380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC380</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			3.15400	3.15400	3.15400	174.96198				0.00	0	
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			3.09400	3.09400	3.09400	174.98739				0.00	0	
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			3.10400	3.10400	3.10400	174.98316				0.00	0	
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.53000	103.06552	4.53000	103.03869				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.86000	112.23612	4.86000	112.20613				0.00	0	
<b>Total FRI38 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 FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.16121				0.00	0	43,000,00
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>43,000,00</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	<b>43,000,00</b>
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.16255				0.00	0	60,000,00
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.80338				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.79365				0.00	0	20,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.46081				0.00	0	12,800,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.88761				0.00	10,000,000,000	2,500,000,00
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>2,500,000,00</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>2,500,000,00</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.91640				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.60231				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.02416				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.61254				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.43800	4.43800	4.43800	99.36187				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>	
FRS100 On 31/01/2038 Spot Bond			4.83000	4.83000	4.83000	112.63385				0.00	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 FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.69739				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>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.12268				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 31/01/2038 Spot Bond			4.97000	110.68432	4.97000	110.65442				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 07/12/2033 Spot Bond			4.81500	223.05879	4.81500	222.99926				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 31/01/2038 Spot Bond			5.11000	108.74635	5.11000	108.71657				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 07/12/2033 Spot Bond			4.84500	4.84500	4.84500	222.36937				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 31/01/2025 Spot Bond			3.81000	149.20078	3.81000	149.16507				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2038 Spot Bond			3.70500	130.20159	3.70500	130.17080				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			4.91000	111.52755	4.91000	111.49760				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			4.96500	219.93081	4.96500	219.87124				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.01500	218.89994	5.01500	218.84039				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			3.34000	121.39152	3.34000	151.34090				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.04500	218.28427	5.04500	218.22470				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.11000	108.74635	5.11000	108.71657				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			4.39500	194.77666	4.39500	194.72673				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			5.86000	99.03442	5.86000	99.00535				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.28500	196.01670	4.28500	195.96703				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			4.34500	195.33919	4.34500	195.28940				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 07/12/2033 Spot Bond			5.55500	208.13307	5.55500	208.07346				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.81000	99.64831	5.81000	99.61918				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	108.71657				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/01/2038 Spot Bond			5.09000	109.02068	5.09000	108.99089				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 31/03/2028 Spot Bond			4.15500	197.49382	4.15500	197.44447				0.00	0	
<b>Total FRS137 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 FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.32500	212.63825	5.32500	212.57864				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.28500	196.01670	4.28500	195.96703				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>	
FRS143 On 31/03/2028 Spot Bond			4.28500	196.01670	4.28500	195.96703				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>	
FRS144 On 31/03/2028 Spot Bond			3.68600	202.92919	3.68600	202.88106				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2025 Spot Bond			4.11000	147.83211	4.11000	147.79555				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>	
FRS147 On 31/01/2022 Spot Bond			2.21400	175.39544	2.21400	175.36086				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>	
FRS149 On 31/03/2028 Spot Bond			4.63500	192.10201	4.63500	192.05155				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>	
FRS150 On 31/03/2028 Spot Bond			4.67500	191.66033	4.67500	191.60977				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>	
FRS151 On 31/01/2025 Spot Bond			4.08000	147.96831	4.08000	147.93184				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>	
FRS152 On 31/03/2028 Spot Bond			4.15000	197.55088	4.15000	197.50157				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>	
FRS153 On 31/03/2028 Spot Bond			4.68500	4.68500	4.68500	191.49951				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>	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.00432				0.00	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 FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.23885				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.26272				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.69065				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.62627				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 16/11/2023 Spot Bond					0.00000	204.51318				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	151.89390				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	186.69079				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 19/06/2026 Spot Bond					0.00000	44.36121				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2024 Spot Bond					0.00000	99.97476				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2025 Spot Bond					0.00000	99.97069				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20( On 12/08/2025 Spot Bond					0.00000	101.29598				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.06815				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 14/10/2025 Spot Bond					0.00000	100.31449				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 18/11/2024 Spot Bond					0.00000	101.13372				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>	
FRS21( 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>	
FRS21( On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21( On 12/06/2025 Spot Bond					0.00000	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>	
FRS22( On 20/12/2024 Spot Bond					0.00000	100.60069				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 06/07/2022 Spot Bond					0.00000	100.79976				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.68080				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	100.12686				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 14/08/2027 Spot Bond					0.00000	101.29131				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>	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.58384				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.86413				0.00	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 FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 23/10/2025 Spot Bond					0.00000	120.84441				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.42114				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.51243				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	80.48536				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.39185				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2025 Spot Bond					0.00000	115.82368				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>	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.45688				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>	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.37789				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>	
FRS246 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>	
<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>	
FRS248 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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 31/01/2022 Spot Bond					0.00000	100.05717				0.00	0	
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.05731				0.00	0	
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 22/02/2024 Spot Bond					0.00000	101.98381				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.05691				0.00	0	
<b>Total FRS254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS254</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.86520				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS256</b>										<b>0.00</b>	<b>0</b>	
FRS25 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>	
FRS25 On 23/01/2024 Spot Bond					0.00000	113.30225				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.18002				0.00	0	
<b>Total FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.88276				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.25272				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 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 FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 31/03/2032 Spot Bond					0.00000	100.62007				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 22/06/2026 Spot Bond					0.00000	113.44263				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.62474				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27: On 05/07/2022 Spot Bond					0.00000	111.14816				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS27: On 14/07/2022 Spot Bond					0.00000	100.67541				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS27: On 21/07/2022 Spot Bond					0.00000	106.20321				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.62099				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27: On 18/08/2022 Spot Bond					0.00000	101.07015				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS27: On 26/11/2021 Spot Bond					0.00000	100.76557				0.00	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 FRS275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS275</b>										<b>0.00</b>	<b>0</b>	
FRS275 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 12/11/2021 Spot Bond					0.00000	100.60659				0.00	0	
<b>Total FRS277 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS277</b>										<b>0.00</b>	<b>0</b>	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.78115				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.94698				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.87340				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.32015				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.15396				0.00	0	
<b>Total FRS283 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS283</b>										<b>0.00</b>	<b>0</b>	
FRS283 On 28/02/2031 Spot Bond			9.79000	9.79000	9.79000	99.96856				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			9.79000	9.79000	9.79000	99.96856				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.13757				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS36 On 07/12/2023 Spot Bond			2.03000	2.03000	2.03000	323.46517				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			1.77000	325.16967	1.77000	325.10954				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			1.77000	1.77000	1.77000	325.10954				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			1.45400	175.71570	1.45400	175.68467				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			1.45400	175.71570	1.45400	175.68467				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	99.98582				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			4.81000	104.04213	4.81000	104.01449				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			4.33500	71.48774	4.33500	111.07307				0.00	0	
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			3.23000	3.23000	3.23000	151.85554				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			3.51000	3.51000	3.51000	150.54959				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.83000	2.83000	2.83000	318.47279				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			5.71000	5.71000	5.71000	103.92251			22,840,000,000,000.00	4,000,000,000	2,102,800,000	
<b>Total FRX23 SPOT</b>									<b>22,840,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,102,800,000</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 FRX23</b>									<b>2,840,000,000.00</b>	<b>4,000,000,000</b>	<b>2,102,800,000</b>
FRX24 On 10/12/2024 Spot Bond			7.09000	114.32569	7.09000	114.30393			0.00	0	39,900,000
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>39,900,000</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>39,900,000</b>
FRX25 On 26/07/2025 Spot Bond			7.48000	109.91757	7.48000	109.89563			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			8.05000	106.65645	8.05000	106.63333		117,210,415,000.00		14,560,300	15,410,200
<b>Total FRX26 SPOT</b>								<b>117,210,415,000.00</b>		<b>14,560,300</b>	<b>15,410,200</b>
<b>Total For FRX26</b>								<b>117,210,415,000.00</b>		<b>14,560,300</b>	<b>15,410,200</b>
FRX27 On 07/03/2027 Spot Bond			8.08000	110.61739	8.08000	110.59319			0.00	0	500,000,000
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRX28 On 26/07/2028 Spot Bond			8.50000	110.92210	8.50000	110.89701			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			9.23000	105.47111	9.23000	105.44525		3,692,000,000,000.00		400,000,000	200,000,000
<b>Total FRX30 SPOT</b>								<b>3,692,000,000,000.00</b>		<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRX30</b>								<b>3,692,000,000,000.00</b>		<b>400,000,000</b>	<b>200,000,000</b>
FRX31 On 21/02/2031 Spot Bond			9.42000	102.39812	9.42000	102.37252		5,652,000,000,000.00		600,000,000	300,000,000
<b>Total FRX31 SPOT</b>								<b>5,652,000,000,000.00</b>		<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For FRX31</b>								<b>5,652,000,000,000.00</b>		<b>600,000,000</b>	<b>300,000,000</b>
FRX32 On 31/03/2032 Spot Bond			9.53500	107.40332	9.53500	107.37584			0.00	0	408,124,100
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>408,124,100</b>
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	<b>408,124,100</b>
FRX45 On 14/04/2045 Spot Bond			10.78500	76.82878	10.78500	76.80662			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	100.91309			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	101.27417			0.00	0	
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>									<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.04855			0.00	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 FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.99727				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	101.03212				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.04237				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.24862				0.00	0	
<b>Total FST3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A1</b>										<b>0.00</b>	<b>0</b>	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.26163				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.27869				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.28720				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.68089				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.02340				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.99427				0.00	0	60,000.00
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000.00</b>
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	<b>60,000.00</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.04255				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.99913				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	101.04604				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	101.46464				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.83000	114.46221	3.83000	114.43470				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.89401				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>	
GRT17 On 17/10/2023 Spot Bond			6.66000	106.78086	6.66000	106.76164				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	101.04695				0.00	0	26,000,00
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,000,00</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>26,000,00</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.12889				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			7.09000	106.71665	7.09000	106.69623				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	100.26290				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.11955				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.99376				0.00	0	
<b>Total GRT24G 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 GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.23376				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	101.60170				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.50075				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.71623				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	100.45226				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.35171				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	100.91317				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	99.95709				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.78637				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.92718				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	98.22299				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.50024				0.00	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 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	100.01361				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	100.24529				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	100.61409				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.09771				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.52944				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.17379				0.00	0	20,000,0€
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,0€</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	<b>20,000,0€</b>
GRT48 On 22/04/2026 Spot Bond					0.00000	100.37512				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.54963				0.00	0	50,000,0€
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,0€</b>
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	<b>50,000,0€</b>
H10T2 On 30/09/2022 Spot Bond					0.00000	100.72684				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>	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.13810				0.00	0	50,000,0€
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,0€</b>
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	<b>50,000,0€</b>
H12T2 On 12/08/2022 Spot Bond					0.00000	101.20991				0.00	0	40,000,0€
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,0€</b>
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	<b>40,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	100.64872				0.00	0	40,000,00
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
H12T4 On 28/09/2022 Spot Bond					0.00000	100.45348				0.00	0	30,000,00
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.88673				0.00	0	30,000,00
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	99.19462				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.12318				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.54169				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	100.95822				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	100.84303				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	100.81254				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	100.53448				0.00	0	
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.50200				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.49281				0.00	0	
<b>Total HPF13 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 HPF13</b>									<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.37000	321.39571	2.37000	321.33107			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			2.72000	2.72000	2.72000	326.77157			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			10.47500	101.26133	10.47500	101.23325			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			4.86000	77.88062	4.86000	102.58358		1,944,000,000,000.00	400,000,000	10,200,000,00	
<b>Total HWAY33 SPOT</b>								<b>1,944,000,000,000.00</b>	<b>400,000,000</b>	<b>10,200,000,00</b>	
<b>Total For HWAY33</b>								<b>1,944,000,000,000.00</b>	<b>400,000,000</b>	<b>10,200,000,00</b>	
HWAY3 On 31/07/2034 Spot Bond			11.44500	87.84820	11.44500	87.82163		119,342,498,299,500.00	10,427,479,100	8,934,383,30	
<b>Total HWAY34 SPOT</b>								<b>19,342,498,299,500.00</b>	<b>10,427,479,100</b>	<b>8,934,383,30</b>	
<b>Total For HWAY34</b>								<b>19,342,498,299,500.00</b>	<b>10,427,479,100</b>	<b>8,934,383,30</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.43215	100.00000	11.40698		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			11.51500	86.93524	11.51500	86.90879		0.00	0	5,300,000,00	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>5,300,000,00</b>	
<b>Total For HWAY35</b>								<b>0.00</b>	<b>0</b>	<b>5,300,000,00</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.43051	100.00000	11.40534		0.00	0		
<b>Total HWAY35/R209 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For HWAY35/R209</b>								<b>0.00</b>	<b>0</b>		
HWF11 On 15/07/2022 Spot Bond					0.00000	100.42340		0.00	0	15,068,000,00	
<b>Total HWF11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>15,068,000,00</b>	
<b>Total For HWF11</b>								<b>0.00</b>	<b>0</b>	<b>15,068,000,00</b>	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.22316		0.00	0	50,000,00	
<b>Total HWF12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>50,000,00</b>	
<b>Total For HWF12</b>								<b>0.00</b>	<b>0</b>	<b>50,000,00</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.92209		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			2.78000	154.01517	2.66000	154.55569		203,681,587,240,000.00	73,266,758,000	371,602,700,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
<b>Total I2025 SPOT</b>									<b>13,681,587,240,000.00</b>	<b>73,266,758,000</b>	<b>371,602,700,00</b>
<b>Total For I2025</b>									<b>13,681,587,240,000.00</b>	<b>73,266,758,000</b>	<b>371,602,700,00</b>
I2029 On 31/03/2029 Spot Bond			3.42000	113.16882	3.36000	113.60476			385,906,756,860,000.00	112,838,233,000	216,740,721,70
<b>Total I2029 SPOT</b>									<b>15,906,756,860,000.00</b>	<b>112,838,233,000</b>	<b>216,740,721,70</b>
<b>Total For I2029</b>									<b>15,906,756,860,000.00</b>	<b>112,838,233,000</b>	<b>216,740,721,70</b>
I2033 On 28/02/2033 Spot Bond			4.07000	107.82882	4.03000	108.22793			208,796,158,318,000.00	51,301,267,400	170,939,666,50
<b>Total I2033 SPOT</b>									<b>18,796,158,318,000.00</b>	<b>51,301,267,400</b>	<b>170,939,666,50</b>
<b>Total For I2033</b>									<b>18,796,158,318,000.00</b>	<b>51,301,267,400</b>	<b>170,939,666,50</b>
I2038 On 31/01/2038 Spot Bond			4.21000	121.95536	4.21000	121.92488			678,111,958,040,000.00	161,071,724,000	356,918,464,40
<b>Total I2038 SPOT</b>									<b>78,111,958,040,000.00</b>	<b>161,071,724,000</b>	<b>356,918,464,40</b>
<b>Total For I2038</b>									<b>78,111,958,040,000.00</b>	<b>161,071,724,000</b>	<b>356,918,464,40</b>
I2046 On 31/03/2046 Spot Bond			4.28000	108.65769	4.23000	109.54693			149,344,077,280,000.00	34,893,476,000	333,192,452,00
<b>Total I2046 SPOT</b>									<b>19,344,077,280,000.00</b>	<b>34,893,476,000</b>	<b>333,192,452,00</b>
<b>Total For I2046</b>									<b>19,344,077,280,000.00</b>	<b>34,893,476,000</b>	<b>333,192,452,00</b>
I2050 On 31/12/2050 Spot Bond			4.29000	111.71928	4.26000	112.30960			577,996,793,517,000.00	134,731,187,300	356,332,567,00
<b>Total I2050 SPOT</b>									<b>7,996,793,517,000.00</b>	<b>134,731,187,300</b>	<b>356,332,567,00</b>
<b>Total For I2050</b>									<b>7,996,793,517,000.00</b>	<b>134,731,187,300</b>	<b>356,332,567,00</b>
IBL101 On 24/05/2022 Spot Bond			6.55500	6.55500	6.55500	105.36897			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	101.38406			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			2.49000	320.64776	2.49000	320.58224			0.00	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.08511			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	101.01696			0.00	0	740,000,00
<b>Total IBL115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>740,000,00</b>
<b>Total For IBL115</b>									<b>0.00</b>	<b>0</b>	<b>740,000,00</b>
IBL123 On 14/02/2022 Spot Bond					0.00000	101.17246			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
IBL124 On 14/02/2024 Spot Bond					0.00000	101.10565				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.32894				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	100.95149				0.00	0	40,000,00
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
IBL130 On 22/07/2022 Spot Bond					0.00000	100.27040				0.00	0	45,000,00
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,000,00</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>45,000,00</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	99.87355				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	100.91225				0.00	4,240,000,000	2,120,000,00
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>4,240,000,000</b>	<b>2,120,000,00</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>4,240,000,000</b>	<b>2,120,000,00</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	100.35781				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.07975				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	101.01097				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	99.91236				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.84443				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	101.00650				0.00	0	
<b>Total IBL141 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 IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.00135				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	100.67857				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	100.47619				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	100.87876				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	100.91696				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	97.42150				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	100.99279				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	100.19839				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	100.16190				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	100.16710				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.19640				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	100.06621				0.00	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 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	101.33867				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.39869				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.29593				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.03162				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.06857				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.20461				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.21167				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL179 On 15/11/2021 Spot Bond					0.00000	101.03455				0.00	0	
<b>Total IBL179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL179</b>										<b>0.00</b>	<b>0</b>	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.98384				0.00	0	
<b>Total IBL180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL180</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.94080				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.97432				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL183 On 30/11/2021 Spot Bond					0.00000	100.83586				0.00	0	
<b>Total IBL183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL183</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.72501				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.75077				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.36737				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.21778				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			1.53400	1.53400	1.53400	175.65053				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			7.26000	108.38309	7.26000	108.36208				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			1.80400	175.56806	1.80400	175.53540				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			5.63000	108.89766	5.63000	108.88124				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>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.72604				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			8.86000	106.05761	8.86000	106.03262				0.00	0	73,100,00
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>73,100,00</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>73,100,00</b>
IDCG08 On 13/05/2030 Spot Bond			10.43000	110.05123	10.43000	110.18957				0.00	0	
<b>Total IDCG08 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 IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.87245				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			9.61000	109.16690	9.61000	109.13892				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.35174				0.00	0	50,000,00
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.13704				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	100.23495				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.87475				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	99.93061				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	100.70838				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	99.46861				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.61274				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	99.32862				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.16403				0.00	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 IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.72982				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			8.34000	104.50722	8.34000	104.48390				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					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	100.49282				0.00	0	
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.88536				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.22105				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	103.36557				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	99.17023				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.38297				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.18090				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.73056				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF18 On 22/12/2021 Spot Bond					0.00000	100.63094				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	100.64236				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.57347				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	100.94210				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.97220				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.28415				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	101.25568				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	101.27870				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.54633				0.00	0	200,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	99.10300				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.50640				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	100.77089				0.00	0	
<b>Total IPF33 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 IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.98577				0.00	0	
<b>Total IPFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC35</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.72530				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.70730	2.75000	100.69976				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			5.04500	187.62920	5.04500	187.57783				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	101.93972				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>	
IV039 On 31/01/2022 Spot Bond			2.95400	2.95400	2.95400	175.04669				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>	
IV042 On 18/11/2021 Spot Bond					0.00000	101.77950				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			8.57500	8.57500	8.57500	105.80258				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	100.02060				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			2.39900	175.31765	2.39900	175.28221				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	102.50089				0.00	0	
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	104.20976				0.00	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 IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.94500	188.70906	4.94500	188.65791				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC094 On 06/12/2021 Spot Bond			7.05500	104.75209	7.05500	104.73197				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>	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.41932				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.69344				0.00	0	70,000,00
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
IVC144 On 03/12/2021 Spot Bond					0.00000	100.91660				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	101.28612				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	101.32902				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	100.62238				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	100.90028				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	100.88789				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC152 On 15/12/2024 Spot Bond					0.00000	101.00711				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.95060				0.00	0	69,000,00
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,000,00</b>
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	<b>69,000,00</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	100.74343				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>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.88838				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.59850				0.00	0	30,000,00
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
IVC178 On 09/07/2023 Spot Bond					0.00000	100.38256				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.89674				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.90132				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 30/03/2022 Spot Bond					0.00000	100.75346				0.00	0	
<b>Total IVC184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC184</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.73686	7.40000	102.71647				0.00	0	
<b>Total IVC186 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 IVC186</b>									<b>0.00</b>	<b>0</b>	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.02455			0.00	0	
<b>Total IVC187 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC187</b>									<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.05810			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	101.22582			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	100.74116			0.00	0	
<b>Total IVC190 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>									<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.87007	7.23000	101.85041			0.00	0	
<b>Total IVC194 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>									<b>0.00</b>	<b>0</b>	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.49105			0.00	0	30,000,00
<b>Total IVC196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For IVC196</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
IVC198 On 13/08/2026 Spot Bond					0.00000	101.51745			0.00	0	
<b>Total IVC198 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>									<b>0.00</b>	<b>0</b>	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.97458			0.00	0	
<b>Total IVC199 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC199</b>									<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.32205	7.45000	101.30158			0.00	0	
<b>Total IVC200 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>									<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.00437			0.00	0	
<b>Total IVC201 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>									<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.74872	3.91012	104.09062			0.00	0	
<b>Total IVC202 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>									<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.18044			0.00	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 IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVZ065 On 04/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.92335				0.00	0	
<b>Total IVZ065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ065</b>										<b>0.00</b>	<b>0</b>	
IVZ066 On 11/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.84681				0.00	0	
<b>Total IVZ066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ066</b>										<b>0.00</b>	<b>0</b>	
IVZ067 On 25/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.69409				0.00	0	
<b>Total IVZ067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ067</b>										<b>0.00</b>	<b>0</b>	
IVZ068 On 02/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.60839				0.00	0	
<b>Total IVZ068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ068</b>										<b>0.00</b>	<b>0</b>	
IVZ069 On 09/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.53043				0.00	0	
<b>Total IVZ069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ069</b>										<b>0.00</b>	<b>0</b>	
IVZ070 On 15/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.46371				0.00	0	
<b>Total IVZ070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ070</b>										<b>0.00</b>	<b>0</b>	
IVZ071 On 06/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.21039				0.00	0	
<b>Total IVZ071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ071</b>										<b>0.00</b>	<b>0</b>	
IVZ072 On 13/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.13212				0.00	0	
<b>Total IVZ072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ072</b>										<b>0.00</b>	<b>0</b>	
IVZ073 On 27/01/2022 Spot Bond			4.15000	4.15000	4.15000	98.97594				0.00	0	
<b>Total IVZ073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ073</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	100.84605				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP012 On 01/12/2022 Spot Bond					0.00000	101.61181				0.00	0	1,187,500,00
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,187,500,00</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	<b>1,187,500,00</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	101.15267				0.00	0	30,000,00
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.22188				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	99.47825				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	100.37661				0.00	0	60,000,00
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
KAP017 On 19/10/2023 Spot Bond					0.00000	100.24220				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.42983				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.03023				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.75841				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.76107				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.97135				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			9.09000	120.17280	9.09000	120.14329				0.00	0	
<b>Total KW01 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 KW01</b>										<b>0.00</b>	<b>0</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.01144				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			7.05000	103.60046	7.05000	103.58074				0.00	0	508,218,10
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>508,218,10</b>
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	<b>508,218,10</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	101.37072				0.00	0	50,000,00
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.71448				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	103.13287				0.00	0	135,004,80
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>135,004,80</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>135,004,80</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.91124				0.00	0	20,023,60
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,023,60</b>
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	<b>20,023,60</b>
LGL11 On 09/09/2026 Spot Bond					0.00000	101.33563				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	99.72404				0.00	0	
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.75977				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	101.10383				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.13457				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.94524				0.00	0	500,000,00

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 MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MBF063 On 30/09/2022 Spot Bond					0.00000	100.70138				0.00	0	2,000,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
MBF065 On 17/11/2021 Spot Bond					0.00000	100.92194				0.00	0	
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	
MBF067 On 17/11/2023 Spot Bond					0.00000	100.99660				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.78662				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF069 On 28/05/2024 Spot Bond					0.00000	101.14620				0.00	0	50,000,00
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
MBF070 On 17/09/2024 Spot Bond					0.00000	100.61407				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.53510				0.00	0	630,000,00
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>630,000,00</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>630,000,00</b>
MBP038 On 23/02/2023 Spot Bond					0.00000	100.99150				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.09352				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP043 On 27/09/2023 Spot Bond					0.00000	100.85840				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP045 On 26/02/2022 Spot Bond					0.00000	101.03730				0.00	0	340,000,00
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</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
MBP04 On 26/02/2024 Spot Bond					0.00000	100.92306				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.49087				0.00	0	
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.50095				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.23619				0.00	0	230,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.94451				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.48387				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			8.34000	8.34000	8.34000	111.93888				0.00	0	12,000,00
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,00</b>
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	<b>12,000,00</b>
MMIG0 On 12/08/2022 Spot Bond			6.44900	105.72722	6.44900	105.70898				0.00	0	1,083,300,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,083,300,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,083,300,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.43469				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.77171				0.00	0	300,000,00
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	101.71579				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			8.99000	104.92073	8.99000	104.89553				0.00	0	
<b>Total MML02 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 MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	101.85225				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			9.24000	94.36345	9.24000	94.63779				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	101.14513				0.00	0	20,000,00
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.04459				0.00	0	8,610,000,00
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,610,000,00</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	<b>8,610,000,00</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	101.69651				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.68418				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.60295				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.90663				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	99.90279				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.79605				0.00	0	300,000,00
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MTN17 On 30/05/2024 Spot Bond					0.00000	101.52505				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	99.31159				0.00	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 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	100.84994				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	100.68937				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.72016				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	100.07878				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			8.93500	99.87770	8.93500	99.85397				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	100.08548				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.68991				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.92014				0.00	0	1,748,200,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,748,200,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>1,748,200,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	101.39203				0.00	0	2,594,000,00
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,594,000,00</b>
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	<b>2,594,000,00</b>
MTN28 On 15/03/2025 Spot Bond					0.00000	100.70570				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.96924				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN30 On 15/09/2028 Spot Bond					0.00000	101.00331				0.00	200,000,000	1,581,800,00
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,581,800,00</b>
<b>Total For MTN30</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,581,800,00</b>
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.46006				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2021 Spot Bond					0.00000	101.10932				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	101.10932				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	101.18799				0.00	0	300,000,00
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MWAR( On 22/02/2024 Spot Bond					0.00000	101.18791				0.00	0	30,000,00
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
N6D26 On 20/03/2026 Spot Bond					0.00000	101.16801				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	100.70849				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	100.91168				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	104.27307				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	100.61630				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.79212				0.00	0	
<b>Total N7C25 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 N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.94138				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.07849				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			6.79000	105.24156	6.79000	105.22247				0.00	0	700,000,00
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
NAM03 On 01/08/2023 Spot Bond			7.14000	107.27921	7.14000	107.25875				0.00	0	445,000,00
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>445,000,00</b>
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	<b>445,000,00</b>
NAM04 On 01/08/2026 Spot Bond			9.87000	105.05947	9.87000	105.03196				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.22333				0.00	0	10,000,00
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.17758				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	100.06476				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.39869				0.00	0	57,000,00
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>57,000,00</b>
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	<b>57,000,00</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.12258				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.06387				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.70500	107.75692	6.70500	107.73729				0.00	0	41,800,00



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 NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>41,800,00</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>41,800,00</b>
NBK15/ On 11/02/2022 Spot Bond			6.00500	102.72192	6.00500	102.70528				0.00	0	
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	
NBK16/ On 12/02/2025 Spot Bond			7.25400	108.40049	7.25400	108.37950				0.00	0	1,042,009,10
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,042,009,10</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>1,042,009,10</b>
NBK17/ On 22/04/2026 Spot Bond			8.49000	105.68106	8.49000	105.65692				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK19/ On 01/06/2022 Spot Bond			6.53500	105.82019	6.53500	105.80160				0.00	0	
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	
NBK20/ On 01/06/2026 Spot Bond			7.80000	114.09489	7.80000	114.07103				0.00	0	94,400,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>94,400,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>94,400,00</b>
NBK21/ On 21/07/2027 Spot Bond			8.75500	111.32291	8.75500	111.29700				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			5.63000	109.04725	5.63000	109.03080				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			7.47500	115.91938	7.47500	115.89627				0.00	0	38,600,00
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>38,600,00</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>38,600,00</b>
NBK24/ On 19/11/2027 Spot Bond			8.51500	116.25981	8.51500	116.23347				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>
NBK24I On 11/02/2022 Spot Bond					0.00000	101.20756				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			6.12000	6.12000	6.12000	107.78194				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25I On 12/02/2025 Spot Bond					0.00000	103.42780				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 10/05/2023 Spot Bond			100.00000	41.92716	100.00000	41.83487				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.74503				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>	
NBK27I On 10/05/2026 Spot Bond			8.82500	113.89789	8.82500	113.87117				0.00	0	36,500,00
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,500,00</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>36,500,00</b>
NBK28I On 02/08/2023 Spot Bond			6.26000	108.64518	6.26000	108.62698				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29I On 31/07/2026 Spot Bond			8.01500	112.35390	8.01500	112.32991				0.00	0	56,900,00
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>56,900,00</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>56,900,00</b>
NBK30I On 20/02/2024 Spot Bond			6.49000	108.49357	6.49000	108.47474				0.00	0	11,600,00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,600,00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>11,600,00</b>
NBK31I On 09/11/2023 Spot Bond			6.21000	105.84447	6.21000	110.52720				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.45949				0.00	0	110,000,00
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
NBK35I On 10/05/2023 Spot Bond					0.00000	102.90137				0.00	0	14,000,00
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,000,00</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>14,000,00</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	105.02181				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.66500	10.66500	10.66500	73.90819				0.00	0	
<b>Total NBK4 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 NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.85920				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	101.30875				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.71128				0.00	0	16,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>16,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.75838				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.04966				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	103.41916				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	101.11813				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	101.83543				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.11385				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	101.05908				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.70536				0.00	100,000,000	7,050,000,00
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>7,050,000,00</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>100,000,000</b>	<b>7,050,000,00</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	101.56924				0.00	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 NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.71993				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.09922				0.00	0	
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.01264				0.00	0	
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.09246				0.00	0	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.44627				0.00	0	
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 24/02/2023 Spot Bond					0.00000	101.14244				0.00	0	120,000,00
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For NBK59</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
NBK56 On 24/02/2025 Spot Bond					0.00000	101.34859				0.00	0	
<b>Total NBK60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK60</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 24/02/2027 Spot Bond					0.00000	100.08539				0.00	0	
<b>Total NBK61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK61</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.20970				0.00	0	
<b>Total NBK62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK62</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 15/04/2028 Spot Bond					0.00000	100.27528				0.00	0	
<b>Total NBK64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.69654				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>	

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	
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			9.83500	103.01211	9.83500	102.98479				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	100.69056				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.87000	102.56557	9.87000	102.53828				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.69654				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	100.70598				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	100.71794				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.82216				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.82216				0.00	0	30,000,00
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.11149				0.00	0	
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.23394				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.90270				0.00	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 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	101.49433				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	102.85593				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	102.05809				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	101.16183				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	101.61374				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.55870				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.88982				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGLT1/On 01/07/2022 Spot Bond					0.00000	103.12945				0.00	0	1,120,000,00
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,120,000,00</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	<b>1,120,000,00</b>
NGLT1/On 20/10/2023 Spot Bond					0.00000	103.38855				0.00	0	400,000,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
NGT10:On 25/03/2024 Spot Bond					0.00000	103.91248				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10:On 15/01/2025 Spot Bond					0.00000	104.60179				0.00	0	50,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</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
NGT10 On 22/05/2025 Spot Bond					0.00000	104.43861				0.00	0	460,000,00
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
NGT10 On 05/08/2025 Spot Bond					0.00000	102.77628				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	105.23139				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	105.32105				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.03251				0.00	0	3,570,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,570,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>3,570,000,00</b>
NHM00 On 16/04/2022 Spot Bond					0.00000	101.32679				0.00	0	40,000,00
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
NHM00 On 26/04/2022 Spot Bond					0.00000	101.26284				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	102.68122				0.00	0	40,000,00
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	101.86652				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	101.30287				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	100.98585				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.83367				0.00	0	2,823,461,90
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,823,461,90</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 NHM016</b>										<b>0.00</b>	<b>0</b>	<b>2,823,461,90</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	104.41415				0.00	600,000,000	300,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	101.65244				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	105.06935				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			5.01500	5.01500	5.01500	218.84039				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.65500	3.65500	3.65500	203.24635				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			3.41500	3.41500	3.41500	150.99118				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			3.65500	3.65500	3.65500	111.35365				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.96000	4.96000	4.96000	110.79441				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			3.52000	3.52000	3.52000	150.50319				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	203.79879	3.45000	203.75189				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			3.32000	3.32000	3.32000	151.43432				0.00	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 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			3.30000	3.30000	3.30000	207.48351				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			3.44500	205.78829	3.44500	205.74083				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			5.07500	109.22698	5.07500	109.19718				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.60435				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	100.85181				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	99.01375				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	134.70635				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	101.57755				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	101.73533				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.18335				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	101.11151				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN034 On 06/02/2026 Spot Bond					0.00000	100.67210				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.23178				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	124.08575				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	99.82466				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	101.12893				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	100.31631				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	149.19069				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	99.79167				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	148.97485				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	144.36742				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.78765				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	128.38245				0.00	0	
<b>Total NN051 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 NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	99.03070				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	96.97489				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	91.96139				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	97.09666				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	100.82933				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	101.84337				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	102.17010				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	100.06848				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	99.67616				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN100 On 18/08/2022 Spot Bond					0.00000	101.07854				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.71817				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN105 On 07/06/2022 Spot Bond					0.00000	100.79702				0.00	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 NN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN105</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.77369				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	100.71817				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond					0.00000	100.31407				0.00	0	90,000,00
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
NN115 On 13/10/2023 Spot Bond					0.00000	100.41509				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	100.25897				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.60817				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	127.61000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	123.96000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	129.77000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond					0.00000	128.20000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	127.09804				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 01/08/2022 Spot Bond					0.00000	115.95198				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 18/11/2021 Spot Bond					0.00000	101.03698				0.00	0	
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.31426				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 19/04/2022 Spot Bond					0.00000	112.78642				0.00	0	
<b>Total NNF029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF029</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	115.95198				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 19/04/2022 Spot Bond					0.00000	112.77471				0.00	0	
<b>Total NNF031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF031</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.47598				0.00	0	
<b>Total NNF039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF039</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/07/2026 Spot Bond					0.00000	92.35494				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF044</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF045</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 04/08/2026 Spot Bond					0.00000	101.21008				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 05/11/2021 Spot Bond					0.00000	102.22082				0.00	0	
<b>Total NNF047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF047</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 05/05/2022 Spot Bond					0.00000	99.97435				0.00	0	
<b>Total NNF048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF048</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 08/11/2021 Spot Bond					0.00000	99.93657				0.00	0	
<b>Total NNF049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF049</b>										<b>0.00</b>	<b>0</b>	
NNF05: On 12/11/2021 Spot Bond					0.00000	99.88268				0.00	0	
<b>Total NNF050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF050</b>										<b>0.00</b>	<b>0</b>	
NNF05: On 18/11/2021 Spot Bond					0.00000	101.00733				0.00	0	
<b>Total NNF051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF051</b>										<b>0.00</b>	<b>0</b>	
NNF05: On 22/02/2022 Spot Bond					0.00000	101.00897				0.00	0	
<b>Total NNF052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF052</b>										<b>0.00</b>	<b>0</b>	
NNF05: On 23/11/2021 Spot Bond					0.00000	100.93900				0.00	0	
<b>Total NNF053 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF053</b>										<b>0.00</b>	<b>0</b>	
NNF05: On 30/11/2021 Spot Bond					0.00000	100.84462				0.00	0	
<b>Total NNF054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF054</b>										<b>0.00</b>	<b>0</b>	
NNF05: On 08/12/2021 Spot Bond					0.00000	100.71879				0.00	0	
<b>Total NNF055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF055</b>										<b>0.00</b>	<b>0</b>	
NNF05: On 13/12/2021 Spot Bond					0.00000	100.64344				0.00	0	
<b>Total NNF056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF056</b>										<b>0.00</b>	<b>0</b>	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.57538				0.00	0	
<b>Total NNF057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF057</b>										<b>0.00</b>	<b>0</b>	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.56755				0.00	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 NNF058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF058</b>										<b>0.00</b>	<b>0</b>	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.56755				0.00	0	
<b>Total NNF059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF059</b>										<b>0.00</b>	<b>0</b>	
NNF059 On 12/09/2024 Spot Bond					0.00000	101.43764				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>	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.49550				0.00	0	
<b>Total NNF060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF060</b>										<b>0.00</b>	<b>0</b>	
NNF060 On 29/12/2021 Spot Bond					0.00000	100.47878				0.00	0	
<b>Total NNF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF061</b>										<b>0.00</b>	<b>0</b>	
NNF061 On 29/12/2021 Spot Bond					0.00000	100.48350				0.00	0	
<b>Total NNF062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF062</b>										<b>0.00</b>	<b>0</b>	
NNF062 On 04/01/2022 Spot Bond					0.00000	100.46658				0.00	0	
<b>Total NNF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF063</b>										<b>0.00</b>	<b>0</b>	
NNF063 On 13/01/2022 Spot Bond					0.00000	100.28554				0.00	0	
<b>Total NNF064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF064</b>										<b>0.00</b>	<b>0</b>	
NNF064 On 13/01/2022 Spot Bond					0.00000	100.28554				0.00	0	
<b>Total NNF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF065</b>										<b>0.00</b>	<b>0</b>	
NNF065 On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.03087				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	85.64650				0.00	0	138,592,800.00
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>138,592,800.00</b>
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	<b>138,592,800.00</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
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.09756			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	101.09961			0.00	0	
<b>Total NQ1A27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>									<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.01764			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	100.83115			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	111.81101			0.00	0	
<b>Total NQ1B17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>									<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.17831			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	101.12903			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	100.91951			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	113.96751			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	100.94896			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			7.21000	104.86204	7.21000	104.84151			50,470,000,000.00	7,000,000	7,000,000
<b>Total NRA022 SPOT</b>									<b>50,470,000,000.00</b>	<b>7,000,000</b>	<b>7,000,000</b>
<b>Total For NRA022</b>									<b>50,470,000,000.00</b>	<b>7,000,000</b>	<b>7,000,000</b>
NRA02 On 31/05/2023 Spot Bond			2.70000	203.66283	2.70000	203.62007			0.00	0	
<b>Total NRA023 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 NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 30/11/2028 Spot Bond			10.28000	114.96684	10.28000	114.93536				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	17.63014	100.00000	17.59113				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	100.77683				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	101.52550				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>	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.07970				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	100.71679				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	100.72643				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	100.60294				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	100.82811				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	101.05849				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	100.66668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.90450				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			6.50000	102.69119	6.50000	102.67334				0.00	0	30,000,00
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
OML07 On 19/03/2025 Spot Bond			8.07000	109.74453	8.07000	109.72056				0.00	0	1,739,416,30
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,739,416,30</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,739,416,30</b>
OML09 On 14/09/2022 Spot Bond			6.72500	104.94690	6.72500	104.92773				0.00	0	
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			8.54500	110.63387	8.54500	110.60830				0.00	0	660,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.67204				0.00	0	50,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	101.21971				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	100.59815				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.07463				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.08692				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.40981				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
PEP04 On 05/05/2026 Spot Bond					0.00000	100.16179				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.99301				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>	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.01273				0.00	0	40,000,00
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
PMM57 On 08/10/2023 Spot Bond					0.00000	100.41466				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.13455				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.27794				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	101.29842				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	101.31890				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			8.17500	113.46451	8.09000	113.81185			301,580,612,435,000.00	2,361,049,616,200	796,559,955,50	
<b>Total R186 SPOT</b>									<b>11,580,612,435,000.00</b>	<b>361,049,616,200</b>	<b>796,559,955,50</b>	
<b>Total For R186</b>									<b>11,580,612,435,000.00</b>	<b>361,049,616,200</b>	<b>796,559,955,50</b>	
R197 On 07/12/2023 Spot Bond			1.45000	327.20598	1.42000	327.34031			202,657,861,190,000.00	139,764,042,200	100,771,021,60	
<b>Total R197 SPOT</b>									<b>12,657,861,190,000.00</b>	<b>139,764,042,200</b>	<b>100,771,021,60</b>	
<b>Total For R197</b>									<b>12,657,861,190,000.00</b>	<b>139,764,042,200</b>	<b>100,771,021,60</b>	
R202 On 07/12/2023 Spot Bond			4.01500	240.67925	4.01500	240.62019			739,049,350,611,000.00	184,072,067,400	209,863,510,80	
<b>Total R202 SPOT</b>									<b>39,049,350,611,000.00</b>	<b>184,072,067,400</b>	<b>209,863,510,80</b>	
<b>Total For R202</b>									<b>39,049,350,611,000.00</b>	<b>184,072,067,400</b>	<b>209,863,510,80</b>	
R203 On 28/02/2023 Spot Bond			5.57500	104.11160	5.54000	104.14077			192,207,559,520,000.00	213,848,889,600	916,024,176,30	
<b>Total R203 SPOT</b>									<b>12,207,559,520,000.00</b>	<b>213,848,889,600</b>	<b>916,024,176,30</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total For R2023</b>									<b>12,207,559,520,000.00</b>	<b>213,848,889,600</b>	<b>116,024,176,30</b>
R2030 On 31/01/2030 Spot Bond			9.62500	92.96219	9.59000	93.12314			404,840,714,537,500.00	1,081,022,411,900	1,884,115,894,90
<b>Total R2030 SPOT</b>									<b>14,840,714,537,500.00</b>	<b>081,022,411,900</b>	<b>884,115,894,90</b>
<b>Total For R2030</b>									<b>14,840,714,537,500.00</b>	<b>081,022,411,900</b>	<b>884,115,894,90</b>
R2032 On 31/03/2032 Spot Bond			10.18000	88.56658	10.16500	88.62944			208,385,856,010,000.00	1,002,788,394,500	1,762,087,775,00
<b>Total R2032 SPOT</b>									<b>18,385,856,010,000.00</b>	<b>002,788,394,500</b>	<b>762,087,775,00</b>
<b>Total For R2032</b>									<b>18,385,856,010,000.00</b>	<b>002,788,394,500</b>	<b>762,087,775,00</b>
R2035 On 28/02/2035 Spot Bond			10.53000	89.85638	10.59500	89.41154			016,459,976,862,000.00	856,264,005,400	936,451,686,60
<b>Total R2035 SPOT</b>									<b>16,459,976,862,000.00</b>	<b>856,264,005,400</b>	<b>936,451,686,60</b>
<b>Total For R2035</b>									<b>16,459,976,862,000.00</b>	<b>856,264,005,400</b>	<b>936,451,686,60</b>
R2037 On 31/01/2037 Spot Bond			10.74500	85.53577	10.81000	85.09155			056,957,569,001,000.00	935,966,269,800	1,526,295,798,60
<b>Total R2037 SPOT</b>									<b>16,957,569,001,000.00</b>	<b>935,966,269,800</b>	<b>526,295,798,60</b>
<b>Total For R2037</b>									<b>16,957,569,001,000.00</b>	<b>935,966,269,800</b>	<b>526,295,798,60</b>
R2040 On 31/01/2040 Spot Bond			10.85000	87.74945	10.92500	87.20443			497,660,626,115,000.00	506,696,831,900	935,396,692,10
<b>Total R2040 SPOT</b>									<b>17,660,626,115,000.00</b>	<b>506,696,831,900</b>	<b>935,396,692,10</b>
<b>Total For R2040</b>									<b>17,660,626,115,000.00</b>	<b>506,696,831,900</b>	<b>935,396,692,10</b>
R2044 On 31/01/2044 Spot Bond			10.86000	84.67410	10.95500	83.97932			662,054,342,506,000.00	797,610,897,100	1,777,272,324,70
<b>Total R2044 SPOT</b>									<b>12,054,342,506,000.00</b>	<b>797,610,897,100</b>	<b>777,272,324,70</b>
<b>Total For R2044</b>									<b>12,054,342,506,000.00</b>	<b>797,610,897,100</b>	<b>777,272,324,70</b>
R2048 On 28/02/2048 Spot Bond			10.81500	83.64459	10.91000	82.93057			135,659,895,026,500.00	2,416,612,103,100	1,429,963,473,70
<b>Total R2048 SPOT</b>									<b>15,659,895,026,500.00</b>	<b>416,612,103,100</b>	<b>429,963,473,70</b>
<b>Total For R2048</b>									<b>15,659,895,026,500.00</b>	<b>416,612,103,100</b>	<b>429,963,473,70</b>
R209 On 31/03/2036 Spot Bond			10.50000	69.38141	10.56500	68.99664			052,468,940,950,000.00	766,901,803,900	977,859,467,70
<b>Total R209 SPOT</b>									<b>12,468,940,950,000.00</b>	<b>766,901,803,900</b>	<b>977,859,467,70</b>
<b>Total For R209</b>									<b>12,468,940,950,000.00</b>	<b>766,901,803,900</b>	<b>977,859,467,70</b>
R210 On 31/03/2028 Spot Bond			2.94500	211.86740	2.94500	211.82141			3,731,731,717,500.00	1,267,141,500	65,652,960,30
<b>Total R210 SPOT</b>									<b>3,731,731,717,500.00</b>	<b>1,267,141,500</b>	<b>65,652,960,30</b>
<b>Total For R210</b>									<b>3,731,731,717,500.00</b>	<b>1,267,141,500</b>	<b>65,652,960,30</b>
R212 On 31/01/2022 Spot Bond			1.20400	175.82129	1.20400	175.79145			312,119,200,000,000.00	1,089,800,000,000	484,400,000,00
<b>Total R212 SPOT</b>									<b>12,119,200,000,000.00</b>	<b>089,800,000,000</b>	<b>484,400,000,00</b>
<b>Total For R212</b>									<b>12,119,200,000,000.00</b>	<b>089,800,000,000</b>	<b>484,400,000,00</b>
R213 On 28/02/2031 Spot Bond			9.96000	83.52973	9.93000	83.66571			925,250,742,992,000.00	1,096,912,725,200	873,809,023,80
<b>Total R213 SPOT</b>									<b>15,250,742,992,000.00</b>	<b>096,912,725,200</b>	<b>373,809,023,80</b>
<b>Total For R213</b>									<b>15,250,742,992,000.00</b>	<b>096,912,725,200</b>	<b>373,809,023,80</b>
R214 On 28/02/2041 Spot Bond			10.87000	66.14613	10.93500	65.75510			340,196,006,392,000.00	583,274,701,600	1,144,015,514,60

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 R214 SPOT</b>										<b>10,196,006,392,000.00</b>	<b>583,274,701,600</b>	<b>144,015,514,600</b>
<b>Total For R214</b>										<b>10,196,006,392,000.00</b>	<b>583,274,701,600</b>	<b>144,015,514,600</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.94820				0.00	0	
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.56130				0.00	0	
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.15557				0.00	100,000,000	100,000,000
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.31151				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	101.03045				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	99.89741				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	98.29058				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	97.91719				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	100.71038				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	100.61382				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	100.64231				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.52382				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.96227				0.00	0	170,000,00
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.70540				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.00343				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.12519				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13: On 13/05/2026 Spot Bond					0.00000	101.61845				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14: On 17/09/2022 Spot Bond					0.00000	100.74317				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15: On 31/01/2028 Spot Bond					0.00000	99.92315				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2021 Spot Bond					0.00000	101.47311				0.00	0	
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	100.11978				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	101.38585				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	100.41560				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For RED603</b>									<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.44936			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	100.65179			0.00	0	
<b>Total RED705 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>									<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.35374			0.00	0	
<b>Total RES40 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>									<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.98867			0.00	0	
<b>Total RES41 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>									<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.16338			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	100.19160			0.00	0	200,000,00
<b>Total RES50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For RES50</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
RES52 On 07/05/2024 Spot Bond					0.00000	99.92943			0.00	0	
<b>Total RES52 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>									<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	100.68667			0.00	0	
<b>Total RES53 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>									<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			7.22000	108.19227	7.22000	108.17131			0.00	0	
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			12.08000	95.50719	12.08000	95.47659			0.00	0	
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			11.23000	100.51379	11.23000	100.48379			0.00	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 RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.87022				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.28000	100.61927	10.28000	100.59171				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			5.70000	108.23137	5.70000	108.21484				0.00	0	
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.01322				0.00	0	100,000,00
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBN03 On 03/08/2026 Spot Bond					0.00000	100.01385				0.00	0	100,000,00
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBS20 On 15/05/2026 Spot Bond			7.94500	112.59796	7.94500	112.57413				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.90788				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			6.83000	108.96876	6.83000	108.94888				0.00	0	63,700,00
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>63,700,00</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>63,700,00</b>
SBS3 On 25/05/2026 Spot Bond			8.03000	104.26210	8.03000	104.23979				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			8.26000	110.59248	8.26000	110.56803				0.00	0	48,300,00
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>48,300,00</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>48,300,00</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
SBS34 On 19/09/2024 Spot Bond			7.08500	108.98153	7.08500	108.96057				0.00	0	25,400,00
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,400,00</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>25,400,00</b>
SBS38 On 29/01/2025 Spot Bond			7.28000	107.53318	7.28000	107.51230				0.00	0	20,000,00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SBS39 On 29/01/2030 Spot Bond			9.09000	106.09903	9.09000	106.07340				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			4.56000	104.14387	4.56000	104.13088				0.00	0	
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			5.77500	103.90097	5.77500	103.88489				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			7.74500	109.61593	7.74500	109.59330				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			8.53000	110.38193	8.53000	110.35688				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			5.96000	108.02305	5.96000	108.00582				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	102.36142				0.00	0	50,000,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	100.28986				0.00	0	40,000,00
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
SBS50 On 31/01/2022 Spot Bond			4.23500	103.66899	4.23500	103.65709				0.00	0	
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			6.74000	6.74000	6.74000	108.72158				0.00	0	
<b>Total SBS51 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 SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.45730				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	102.76994				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.19119				0.00	0	17,140,000,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,140,000,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>17,140,000,00</b>
SBS56 On 12/06/2022 Spot Bond			5.10500	105.79450	5.10500	105.77993				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.40487				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.47669				0.00	10,000,000,000	2,500,000,00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>2,500,000,00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>2,500,000,00</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.65323				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	100.70083				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.88847				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.10313				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	101.83967				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	100.72268				0.00	0	570,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	101.42258				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.39197				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.93107				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			1.82000	324.85297	1.82000	324.79247				0.00	0	510,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.03500	5.03500	5.03500	218.42971				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.98451				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	101.01880				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.33422				0.00	0	600,000,00
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	103.72867				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	104.38879				0.00	0	3,400,000,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,400,000,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>3,400,000,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	104.95672				0.00	0	1,000,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,500,000,00
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
SBT106 On 31/12/2026 Spot Bond					0.00000	100.47015				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.05370				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.57330				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			6.91000	111.00557	6.91000	110.98497				0.00	0	2,409,100,00
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,409,100,00</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>2,409,100,00</b>
SBT204 On 16/04/2024 Spot Bond					0.00000	100.71773				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.58749				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	107.02298				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	103.48460				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.71884				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.83305				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>	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.13837				0.00	0	
<b>Total SLI5 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 SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.17942				0.00	0	743,000,00
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>743,000,00</b>
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	<b>743,000,00</b>
SLI7 On 16/08/2028 Spot Bond			9.03000	104.76065	9.03000	98.73956				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.18126				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	101.24127				0.00	0	57,000,00
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>57,000,00</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	<b>57,000,00</b>
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.22447				0.00	0	30,000,00
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.21365				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.30008				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	101.19212				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	101.30008				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.27846				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.42968				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	100.74859				0.00	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 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	101.34328				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>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.33246				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.34000	106.67029	7.34000	106.64916				0.00	0	220,942,60
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,942,60</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>220,942,60</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	101.07054				0.00	0	985,009,20
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>985,009,20</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>985,009,20</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	101.01598				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.92215				0.00	0	11,000,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,000,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>11,000,000,00</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.39114				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.01691				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.96969				0.00	0	50,000,00
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.99330				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.62177				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00! On 15/03/2024 Spot Bond					0.00000	101.83185				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	100.67362				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	100.89351				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00! On 15/10/2022 Spot Bond					0.00000	100.69536				0.00	0	950,000,0€
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>950,000,0€</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>950,000,0€</b>
SPG00! On 15/10/2024 Spot Bond					0.00000	100.49170				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	101.05815				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.83765				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	102.76445				0.00	0	300,000,0€
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	100.52073				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01! On 31/01/2025 Spot Bond			4.07500	4.07500	4.07500	147.95457				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			8.06500	113.94623	8.06500	113.92162				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			9.42000	86.44189	9.42000	86.41992				0.00	0	
<b>Total SSN021 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 SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.45064				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>	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.32300				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			6.94000	105.68192	6.94000	105.66212				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			4.91000	111.52755	4.91000	111.49760				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.64501				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	100.01653				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	100.88892				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 08/12/2023 Spot Bond			2.45000	2.45000	2.45000	320.83160				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	100.12087				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	99.99999				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	100.38112				0.00	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 SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			3.46000	3.46000	3.46000	150.78182				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			5.11000	5.11000	5.11000	108.71657				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			4.20000	4.20000	4.20000	107.32499				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.12500	4.12500	4.12500	197.78723				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.00731				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.98779				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.93979				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.76654				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.74786				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.84449				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.66135				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 19/06/2023 Spot Bond					0.00000	100.68706				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.33046				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.07912				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	100.85001				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	99.97116				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	221.42855				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	99.56641				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	101.20684				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.83843				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	101.09669				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	100.90435				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			10.25500	89.71908	10.25500	89.69470				0.00	0	
<b>Total SSN100 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 SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.80351				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.81160				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.17000	95.53380	4.17000	197.27336				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			5.07000	90.72828	5.07000	217.71325				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	99.98753				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	101.18641				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.67043				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.62417				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.78580				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 22/11/2021 Spot Bond					0.00000	101.00488				0.00	0	
<b>Total SSN122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN122</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.97216				0.00	0	
<b>Total SSN123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN123</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 26/11/2021 Spot Bond					0.00000	100.90485				0.00	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 SSN124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN124</b>										<b>0.00</b>	<b>0</b>	
SSN124 On 30/11/2021 Spot Bond					0.00000	100.84988				0.00	0	
<b>Total SSN125 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN125</b>										<b>0.00</b>	<b>0</b>	
SSN125 On 01/12/2021 Spot Bond					0.00000	100.83387				0.00	0	
<b>Total SSN126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN126</b>										<b>0.00</b>	<b>0</b>	
SSN126 On 01/12/2021 Spot Bond					0.00000	100.83559				0.00	0	
<b>Total SSN127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN127</b>										<b>0.00</b>	<b>0</b>	
SSN127 On 15/12/2021 Spot Bond					0.00000	100.64188				0.00	0	
<b>Total SSN128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN128</b>										<b>0.00</b>	<b>0</b>	
SSN128 On 21/12/2021 Spot Bond					0.00000	100.55792				0.00	0	
<b>Total SSN129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN129</b>										<b>0.00</b>	<b>0</b>	
SSN129 On 21/12/2021 Spot Bond					0.00000	100.56957				0.00	0	
<b>Total SSN130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN130</b>										<b>0.00</b>	<b>0</b>	
SSN130 On 22/03/2022 Spot Bond					0.00000	100.55560				0.00	0	
<b>Total SSN131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN131</b>										<b>0.00</b>	<b>0</b>	
SSN131 On 04/01/2022 Spot Bond					0.00000	100.44048				0.00	0	
<b>Total SSN132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN132</b>										<b>0.00</b>	<b>0</b>	
SSN132 On 03/01/2022 Spot Bond					0.00000	100.47052				0.00	0	
<b>Total SSN133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN133</b>										<b>0.00</b>	<b>0</b>	
SSN133 On 12/10/2022 Spot Bond					0.00000	100.32080				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	
SSN134 On 18/01/2022 Spot Bond					0.00000	100.27571				0.00	0	
<b>Total SSN135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN135</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN13 On 28/12/2021 Spot Bond					0.00000	100.25953				0.00	0	
<b>Total SSN136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN136</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 19/01/2022 Spot Bond					0.00000	100.20684				0.00	0	
<b>Total SSN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN137</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.21590				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.14446				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.66000	101.95687	8.66000	101.93313				0.00	0	240,000,00
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	101.07047				0.00	0	
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	
T14A12 On 21/11/2021 Spot Bond			4.26000	104.36792	4.26000	104.35577				0.00	0	
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.88308				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.97556				0.00	0	60,000,00
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
T17A21 On 21/02/2026 Spot Bond					0.00000	101.02063				0.00	0	50,000,00
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</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 T17A21</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
T17A31 On 21/02/2026 Spot Bond			7.21000	101.45404	7.21000	101.43450				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.91857				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>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.60167				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 31/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.90686				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.34000				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	101.81652				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.66696				0.00	0	500,000,00
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.03499				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	101.03222				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	100.55639				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	100.32513				0.00	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 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	100.69873				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.18376				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.38950				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.47069				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.49579				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.15052				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A4 On 21/11/2021 Spot Bond			4.66000	104.82149	4.66000	104.80815				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.14572				0.00	0	61,070,0€
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,070,0€</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>61,070,0€</b>
TH14A8 On 21/11/2021 Spot Bond			4.64500	104.44904	4.64500	104.43577				0.00	0	43,800,0€
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>43,800,0€</b>
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	<b>43,800,0€</b>
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.22732				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B: On 21/11/2021 Spot Bond					0.00000	101.17871				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.14473				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	101.35159				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	101.31748				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	101.26271				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	101.91491				0.00	0	
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.94068				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	101.86867				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	101.05313				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.41922				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	100.98068				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	101.01298				0.00	0	
<b>Total TH15A8 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 TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.96969				0.00	0	47,534,00
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>47,534,00</b>
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	<b>47,534,00</b>
TH15B: On 21/11/2022 Spot Bond					0.00000	101.10349				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	101.29001				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	101.32309				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	101.19595				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.47121				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	101.14874				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	102.51269				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	101.91795				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	101.56752				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	101.10033				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	101.27458				0.00	0	280,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
TH16A2 On 21/08/2024 Spot Bond			8.49000	101.70902	8.49000	101.68604				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>	
TH16A3 On 21/08/2022 Spot Bond					0.00000	101.21557				0.00	0	20,000,00
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.03069				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>	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.98149				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>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.02479				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.16405	5.76000	101.14844				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>	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.06807				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>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.13889				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>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.14283				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>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.12906				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>	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.22347				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	101.19790				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	101.55178				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	101.71878				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	101.62055				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.10910				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.17986				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.54132				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17O On 21/02/2022 Spot Bond					0.00000	100.87044				0.00	0	
<b>Total TH17O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O1</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.73301				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			6.64000	103.39900	6.64000	103.38034				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.29000	107.33299	7.29000	107.31176				0.00	0	31,600,00
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,600,00</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>31,600,00</b>
TL26 On 25/11/2024 Spot Bond					0.00000	101.78105				0.00	0	
<b>Total TL26 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 TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.41127				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			8.54000	102.45737	8.54000	102.43384				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	100.71772				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	100.67580				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	100.99450				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	99.91740				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			7.16000	106.63155	7.16000	106.61117			304,686,640,000.00	42,554,000	1,182,177,10	
<b>Total TN23 SPOT</b>									<b>304,686,640,000.00</b>	<b>42,554,000</b>	<b>1,182,177,10</b>	
<b>Total For TN23</b>									<b>304,686,640,000.00</b>	<b>42,554,000</b>	<b>1,182,177,10</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	28.29477	100.00000	28.23249			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			8.91500	103.80999	8.91500	103.78538			269,411,300,000.00	30,220,000	13,017,395,90	
<b>Total TN25 SPOT</b>									<b>269,411,300,000.00</b>	<b>30,220,000</b>	<b>13,017,395,90</b>	
<b>Total For TN25</b>									<b>269,411,300,000.00</b>	<b>30,220,000</b>	<b>13,017,395,90</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.44094	100.00000	15.40695			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			9.89000	95.34860	9.89000	99.76078			227,295,936,000.00	22,982,400	18,574,324,20	
<b>Total TN27 SPOT</b>									<b>227,295,936,000.00</b>	<b>22,982,400</b>	<b>18,574,324,20</b>	
<b>Total For TN27</b>									<b>227,295,936,000.00</b>	<b>22,982,400</b>	<b>18,574,324,20</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.39286	100.00000	13.71562			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total 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			11.09000	97.44217	11.09000	97.41328				0.00	0	1,200,000.00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000.00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000.00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	116.47491	8.00000	116.44980				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			12.09500	90.83269	12.09500	90.80339			120,950,000,000,000.00		10,000,000,000	17,390,000.00
<b>Total TN40 SPOT</b>									<b>10,950,000,000,000.00</b>	<b>10,000,000,000</b>	<b>17,390,000.00</b>	
<b>Total For TN40</b>									<b>10,950,000,000,000.00</b>	<b>10,000,000,000</b>	<b>17,390,000.00</b>	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.75073	10.75000	100.72176				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.63424				0.00	0	100,000.00
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.64128				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.62478	7.61000	102.81416				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.54683				0.00	0	358,995.52
<b>Total TR5OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>358,995.52</b>
<b>Total For TR5OM1</b>										<b>0.00</b>	<b>0</b>	<b>358,995.52</b>
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.43292				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A4 On 14/11/2022 Spot Bond			6.65000	106.59169	6.65000	106.57275				0.00	0	7,090.00
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,090.00</b>
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	<b>7,090.00</b>
TRA3A7 On 14/11/2022 Spot Bond					0.00000	101.15925				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3B On 14/11/2022 Spot Bond					0.00000	101.49460				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	100.78244				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	100.30537				0.00	0	7,490,00
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,490,00</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	<b>7,490,00</b>
TRA4A On 13/04/2024 Spot Bond					0.00000	100.32109				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			6.94000	105.59736	6.94000	105.57756				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	100.30537				0.00	0	29,990,00
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,990,00</b>
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	<b>29,990,00</b>
TRA4A On 13/04/2024 Spot Bond					0.00000	100.32109				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.51138	8.62000	100.48808				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.98631				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	101.08996				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.72617				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.92315				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.70518				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.67091				0.00	0	
<b>Total TSP256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP256</b>										<b>0.00</b>	<b>0</b>	
TSP257 On 11/03/2022 Spot Bond					0.00000	98.26381				0.00	0	
<b>Total TSP257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP257</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 16/03/2022 Spot Bond					0.00000	98.16572				0.00	0	
<b>Total TSP258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 11/05/2022 Spot Bond					0.00000	97.49168				0.00	0	
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 16/09/2022 Spot Bond					0.00000	95.56934				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.64441				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.02003				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>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.70853				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>	
TWC38 On 05/11/2021 Spot Bond					0.00000	101.00290				0.00	0	
<b>Total TWC382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC382</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.88632				0.00	0	
<b>Total TWC383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC383</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.77412				0.00	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 TWC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC384</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TWC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC385</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.53852				0.00	0	
<b>Total TWC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC386</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.29241				0.00	0	
<b>Total TWC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC387</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.22482				0.00	0	
<b>Total TWC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC388</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.15738				0.00	0	
<b>Total TWC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC389</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.06876				0.00	0	8,200,000,0€
<b>Total TWC390 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,0€</b>
<b>Total For TWC390</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,0€</b>
UG26 On 09/03/2026 Spot Bond			10.37000	104.94184	10.37000	104.91254				0.00	0	2,500,000,0€
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,0€</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,0€</b>
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.13809				0.00	0	38,900,0€
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>38,900,0€</b>
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	<b>38,900,0€</b>
UU1A0:On 15/05/2026 Spot Bond					0.00000	101.27850				0.00	0	40,000,0€
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,0€</b>
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	<b>40,000,0€</b>
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.34330				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.62404				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
VKE10 On 08/07/2022 Spot Bond					0.00000	100.37940				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	100.19876				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.03244				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	101.10781				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	101.15096				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.02315				0.00	0	240,000,00
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
VKE18 On 27/08/2024 Spot Bond					0.00000	101.04034				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.68952				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.38e+017</b>	<b>794,861,854,600</b>	<b>246,790,652,52</b>
<b>Total for SPOT :</b>										<b>1.38e+017</b>	<b>794,861,854,600</b>	<b>246,790,652,52</b>
<b>Total Futures</b>										<b>1,38e+017</b>	<b>794,861,903,826</b>	<b>246,792,150,41</b>
<b>Total Options</b>										<b>5 288 137,46</b>	<b>4,908</b>	<b>182,35</b>
<b>Grand Total:</b>										<b>1.38e+017</b>	<b>794,861,908,734</b>	<b>246,792,332,77</b>