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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/01/2021

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	04/02/2021	Bond Future			11.48386	76.83978	11.50271	76.73983			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.74127	73.84832	11.76075	73.74825			0.00	0	
ES33	On	05/08/2021	Bond Future			12.00393	74.65978	12.02411	74.55937			0.00	0	
ES33	On	04/11/2021	Bond Future			12.27531	71.69759	12.29632	71.59633			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	04/02/2021	Bond Future			11.97973	75.88550	11.98790	75.83719			0.00	0	4,71
ES42	On	06/05/2021	Bond Future			12.22945	72.40058	12.23785	72.35262			0.00	0	
ES42	On	05/08/2021	Bond Future			12.47817	73.19678	12.48681	73.14908			0.00	0	
ES42	On	04/11/2021	Bond Future			12.73688	69.73570	12.74588	69.68773			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,71</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,71</b>
I2025	On	04/02/2021	Bond Future			147.64731	147.64731	147.48558	147.48558			2,657,651.58	18	7,35
I2025	On	06/05/2021	Bond Future			149.18724	149.18724	149.02547	149.02547			0.00	0	
I2025	On	05/08/2021	Bond Future			149.33121	149.33121	149.16898	149.16898			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/11/2021	Bond Future			150.99041	150.99041	150.82692	150.82692			0.00	0	
<b>Total I2025 Future</b>												<b>2,657,651.58</b>	<b>18</b>	<b>7,32</b>
<b>Total For I2025</b>												<b>2,657,651.58</b>	<b>18</b>	<b>7,32</b>
I2029	On	04/02/2021	Bond Future			104.21981	104.21981	104.04058	104.04058			0.00	0	2,18
I2029	On	06/05/2021	Bond Future			104.16757	104.16757	103.98759	103.98759			0.00	0	
I2029	On	05/08/2021	Bond Future			105.33707	105.33707	105.15607	105.15607			0.00	0	
I2029	On	04/11/2021	Bond Future			105.35702	105.35702	105.17430	105.17430			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,18</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,18</b>
I2033	On	04/02/2021	Bond Future			99.41158	99.41158	99.07555	99.07555			0.00	0	8,13
I2033	On	06/05/2021	Bond Future			99.23294	99.23294	98.89441	98.89441			0.00	0	
I2033	On	05/08/2021	Bond Future			100.34695	100.34695	100.00556	100.00556			0.00	0	
I2033	On	04/11/2021	Bond Future			100.23712	100.23712	99.89226	99.89226			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,13</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>8,13</b>
I2038	On	04/02/2021	Bond Future			111.37494	111.37494	111.26861	111.26861			0.00	0	7,80
I2038	On	06/05/2021	Bond Future			112.53670	112.53670	112.43040	112.43040			0.00	0	
I2038	On	05/08/2021	Bond Future			112.07789	112.07789	111.97149	111.97149			0.00	0	
I2038	On	04/11/2021	Bond Future			113.32325	113.32325	113.21607	113.21607			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,80</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>7,80</b>
I2046	On	04/02/2021	Bond Future			99.92858	99.92858	99.89923	99.89923			0.00	0	14,85
I2046	On	06/05/2021	Bond Future			99.18073	99.18073	99.15225	99.15225			0.00	0	
I2046	On	05/08/2021	Bond Future			100.29435	100.29435	100.26650	100.26650			0.00	0	
I2046	On	04/11/2021	Bond Future			99.60105	99.60105	99.57325	99.57325			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,85</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>14,85</b>
I2050	On	04/02/2021	Bond Future			101.23251	101.23251	101.20277	101.20277			0.00	0	11,02
I2050	On	06/05/2021	Bond Future			102.28820	102.28820	102.25940	102.25940			0.00	0	
I2050	On	05/08/2021	Bond Future			101.50832	101.50832	101.48018	101.48018			0.00	0	
I2050	On	04/11/2021	Bond Future			102.63625	102.63625	102.60813	102.60813			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,02</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>11,02</b>
R186	On	04/02/2021	Bond Future			6.66112	119.80806	6.72191	119.48497		6.47	0.00	0	79,25
R186	On	06/05/2021	Bond Future			6.81004	121.02787	6.87419	120.70281		6.80	0.00	0	
R186	On	05/08/2021	Bond Future			6.95693	117.07569	7.02481	116.74826		6.64	0.00	0	
R186	On	04/11/2021	Bond Future			7.11113	118.34975	7.18319	118.01919		5.95	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>											<b>0.00</b>	<b>0</b>	<b>79,25</b>	
R186	On	04/02/2021	Bond Future	8.16	Call		7,329.95000	7.32995	7,652,940	7.16		0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put		0.14000	0.00014	0,040	7.16		0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call		7,378.87000	7.37887	7,701,870	7.16		0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put		0.61000	0.00061	0,210	7.16		0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.17	Put		0.13000	0.00013	0,040	7.16		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call		7,281.02000	7.28102	7,604,000	7.16		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put		0.16000	0.00016	0,050	7.16		0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Call		3,081.70000	3.08170	3,377,700	6.81		0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put		63.90000	0.06390	36,810	6.81		0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call		6,543.83000	6.54383	6,866,520	7.16		0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call		17,816.33000	17.81633	18,141,350	7.37		0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put		0.08000	0.00008	0,040	7.37		0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call		17,734.26000	17.73426	18,059,270	7.37		0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put		0.09000	0.00009	0,040	7.37		0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call		3,172.68000	3.17268	3,352,680	7.05		0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put		1,043.51000	1.04351	898,450	7.05		0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call		17,775.30000	17.77530	18,100,320	7.37		0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put		0.08000	0.00008	0,040	7.37		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call		7,755.50000	7.75550	8,031,080	7.16		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put		340.53000	0.34053	288,680	7.16		0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call		7,677.56000	7.67756	7,951,900	7.16		0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put		351.23000	0.35123	298,140	7.16		0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call		7,716.51000	7.71651	7,991,480	7.16		0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put		345.84000	0.34584	293,380	7.16		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call		5,246.29000	5.24629	5,389,480	6.32		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put		1,187.01000	1.18701	999,640	6.32		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call		5,277.46000	5.27746	5,423,460	6.33		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put		1,174.44000	1.17444	989,880	6.33		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call		5,308.73000	5.30873	5,457,850	6.33		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put		1,161.98000	1.16198	980,540	6.33		0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>30,35</b>	
<b>Total For R186</b>											<b>0.00</b>	<b>0</b>	<b>109,64</b>	
R197	On	04/02/2021	Bond Future			318.35019	318.35019	318.33491	318.33491			10,187,206.08	32	2,40
R197	On	06/05/2021	Bond Future			321.67040	321.67040	321.65849	321.65849			0.00	0	
R197	On	05/08/2021	Bond Future			317.27592	317.27592	317.26691	317.26691			0.00	0	
R197	On	04/11/2021	Bond Future			320.80164	320.80164	320.79363	320.79363			0.00	0	
<b>Total R197 Future</b>											<b>10,187,206.08</b>	<b>32</b>	<b>2,40</b>	
<b>Total For R197</b>											<b>10,187,206.08</b>	<b>32</b>	<b>2,40</b>	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202	On	04/02/2021	Bond Future			219.73330	219.73330	219.00668	219.00668				0.00	0	7,88
R202	On	06/05/2021	Bond Future			222.02496	222.02496	221.29313	221.29313				0.00	0	
R202	On	05/08/2021	Bond Future			220.26531	220.26531	219.52733	219.52733				0.00	0	
R202	On	04/11/2021	Bond Future			222.71269	222.71269	221.96727	221.96727				0.00	0	
<b>Total R202 Future</b>													<b>0.00</b>	<b>0</b>	<b>7,88</b>
<b>Total For R202</b>													<b>0.00</b>	<b>0</b>	<b>7,88</b>
R2023	On	04/02/2021	Bond Future			4.49952	109.76949	4.51776	109.73268		1.53		109,769,490.00	1,000	32,38
R2023	On	06/05/2021	Bond Future			4.55474	106.98114	4.57499	106.94517		1.52		0.00	0	
R2023	On	05/08/2021	Bond Future			4.57842	108.15617	4.60148	108.12086		1.52		0.00	0	
R2023	On	04/11/2021	Bond Future			4.61044	105.42542	4.63778	105.39013		1.41		0.00	0	
<b>Total R2023 Future</b>													<b>109,769,490.00</b>	<b>1,000</b>	<b>32,38</b>
R2023	On	04/02/2021	Bond Future	6.33	Call			3,576.71000	3.57671	3,613,520	2.31		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.31		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,596.01000	3.59601	3,632,820	2.31		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.31		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,557.40000	3.55740	3,594,210	2.31		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.31		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.06		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,131.01000	5.13101	5,166,980	2.06		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.06		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,147.64000	5.14764	5,183,610	2.06		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.06		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,164.27000	5.16427	5,200,240	2.06		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,274.81000	1.27481	1,289,160	1.77		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			197.55000	0.19755	176,590	1.77		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,250.25000	1.25025	1,264,230	1.76		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			203.20000	0.20320	181,870	1.76		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,262.52000	1.26252	1,276,680	1.77		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			200.36000	0.20036	179,210	1.77		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			411.13000	0.41113	366,110	1.42		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			769.55000	0.76955	760,020	1.42		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			406.31000	0.40631	361,490	1.42		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			753.19000	0.75319	743,620	1.42		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			415.63000	0.41563	370,770	1.42		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			761.53000	0.76153	751,800	1.42		0.00	0	
<b>Total R2023 Option</b>													<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>													<b>109,769,490.00</b>	<b>1,000</b>	<b>32,38</b>
R2030	On	04/02/2021	Bond Future			8.80153	95.29178	8.84333	95.04466		11.43		346,862,079.20	3,640	108,47
R2030	On	06/05/2021	Bond Future			8.99474	96.26215	9.03819	96.01363		12.11		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021			9.19371	93.31412	9.23901	93.06377		12.09	0.00	0	
R2030	On	04/11/2021			9.38983	94.32983	9.43708	94.07716		10.70	0.00	0	
<b>Total R2030 Future</b>											<b>346,862,079.20</b>	<b>3,640</b>	<b>108,41</b>
R2030	On	04/02/2021	9.16	Call			2,300.83000	2.30083	2,447,030	11.89	0.00	0	
R2030	On	04/02/2021	9.30	Call			2,935.88000	2.93588	3,109,230	12.10	0.00	0	
R2030	On	04/02/2021	9.30	Put			289.45000	0.28945	215,680	12.10	0.00	0	4,00
R2030	On	04/02/2021	9.35	Call			3,174.83000	3.17483	3,356,690	12.17	0.00	0	
R2030	On	04/02/2021	9.35	Put			244.49000	0.24449	179,230	12.17	0.00	0	2,00
R2030	On	04/02/2021	8.20	Put			3,991.44000	3.99144	3,744,660	10.91	0.00	0	
R2030	On	04/02/2021	9.20	Put			401.33000	0.40133	308,620	11.95	0.00	0	
R2030	On	04/02/2021	9.20	Call			2,476.52000	2.47652	2,630,930	11.95	0.00	0	1,60
R2030	On	04/02/2021	8.37	Put			3,063.68000	3.06368	2,823,610	11.08	0.00	0	
R2030	On	04/02/2021	8.37	Call			216.13000	0.21613	223,180	11.08	0.00	0	1,00
R2030	On	04/02/2021	9.12	Put			515.34000	0.51534	405,930	11.84	0.00	0	
R2030	On	04/02/2021	9.15	Put			469.84000	0.46984	366,820	11.88	0.00	0	
R2030	On	04/02/2021	8.36	Put			3,115.50000	3.11550	2,874,820	11.07	0.00	0	
R2030	On	04/02/2021	8.36	Call			206.61000	0.20661	213,050	11.07	0.00	0	80
R2030	On	04/02/2021	8.86	Put			1,078.90000	1.07890	910,700	11.54	0.00	0	
R2030	On	04/02/2021	8.86	Call			1,177.22000	1.17722	1,256,140	11.54	0.00	0	80
R2030	On	04/02/2021	10.20	Call			7,592.65000	7.59265	7,837,080	12.76	0.00	0	
R2030	On	04/02/2021	8.20	Call			94.32000	0.09432	94,660	10.91	0.00	0	1,60
R2030	On	04/02/2021	9.16	Put			455.42000	0.45542	354,500	11.89	0.00	0	
R2030	On	04/02/2021	9.17	Call			2,344.29000	2.34429	2,492,560	11.91	0.00	0	
R2030	On	04/02/2021	9.17	Put			441.37000	0.44137	342,520	11.91	0.00	0	
R2030	On	04/02/2021	9.15	Call			2,257.69000	2.25769	2,401,790	11.88	0.00	0	
R2030	On	04/02/2021	10.20	Put			5.36000	0.00536	2,670	12.76	0.00	0	1,80
R2030	On	04/02/2021	9.12	Call			2,130.23000	2.13023	2,267,940	11.84	0.00	0	1,00
R2030	On	06/05/2021	9.27	Call			3,408.15000	3.40815	3,462,900	12.31	0.00	0	30
R2030	On	06/05/2021	9.22	Call			3,243.32000	3.24332	3,292,930	12.27	0.00	0	
R2030	On	06/05/2021	9.22	Put			2,212.56000	2.21256	2,013,650	12.27	0.00	0	70
R2030	On	06/05/2021	7.97	Put			6,940.23000	6.94023	6,674,210	11.44	0.00	0	
R2030	On	06/05/2021	7.97	Call			577.20000	0.57720	559,700	11.44	0.00	0	70
R2030	On	06/05/2021	10.04	Call			6,392.31000	6.39231	6,523,900	13.23	0.00	0	
R2030	On	06/05/2021	10.04	Put			890.41000	0.89041	773,480	13.23	0.00	0	
R2030	On	06/05/2021	9.15	Put			2,385.70000	2.38570	2,180,020	12.22	0.00	0	
R2030	On	06/05/2021	9.15	Call			3,021.34000	3.02134	3,064,180	12.22	0.00	0	
R2030	On	06/05/2021	9.92	Call			5,893.62000	5.89362	6,014,020	13.12	0.00	0	
R2030	On	06/05/2021	9.92	Put			1,028.32000	1.02832	900,200	13.12	0.00	0	70
R2030	On	06/05/2021	11.71	Call			13,826.57000	13.82657	14,060,800	13.23	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/05/2021	Bond Future	11.71	Put			52.31000	0.05231	38,020	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			13,735.82000	13.73582	13,969,560	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			54.48000	0.05448	39,700	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			9,410.52000	9.41052	9,601,560	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			311.00000	0.31100	253,520	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			13,781.21000	13.78121	14,015,190	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call			10,359.77000	10.35977	10,564,020	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			218.40000	0.21840	174,130	13.23	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put			3,512.17000	3.51217	3,276,400	11.97	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			1,964.59000	1.96459	1,977,340	11.97	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,096.48000	2.09648	1,902,710	12.31	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			53.39000	0.05339	38,850	13.23	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put			2,931.46000	2.93146	2,717,480	12.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call			7,503.51000	7.50351	7,662,690	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			629.43000	0.62943	638,770	11.48	0.00	0	20
R2030	On	05/08/2021	Bond Future	12.10	Call			14,355.56000	14.35556	14,585,260	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			166.94000	0.16694	146,290	13.08	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put			4,291.76000	4.29176	4,062,150	11.91	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			2,679.58000	2.67958	2,700,320	11.91	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Put			1,272.83000	1.27283	1,181,660	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			4,086.11000	4.08611	4,122,480	12.22	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call			7,540.97000	7.54097	7,700,750	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			1,259.88000	1.25988	1,169,310	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,466.12000	7.46612	7,624,700	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			1,285.89000	1.28589	1,194,120	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call			7,059.41000	7.05941	7,211,270	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			1,436.62000	1.43662	1,338,130	13.08	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			4,856.52000	4.85652	4,615,740	11.80	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			2,279.22000	2.27922	2,288,790	11.80	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			9,642.20000	9.64220	9,401,190	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,616.92000	1.61692	1,455,700	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,599.09000	7.59909	7,691,310	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call			10,667.22000	10.66722	10,820,480	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,602.82000	1.60282	1,442,370	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			730.83000	0.73083	631,420	11.54	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call			7,529.44000	7.52944	7,620,120	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			1,631.12000	1.63112	1,469,130	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			7,564.23000	7.56423	7,655,680	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			7,788.62000	7.78862	7,491,090	10.05	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,278.63000	1.27863	1,233,770	10.05	0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	8.77	Put			5,817.75000	5.81775	5,479,720	10.23	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,166.60000	2.16660	2,081,240	10.23	0.00	0	30
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>20,90</b>
<b>Total For R2030</b>												<b>346,862,079.20</b>	<b>3,640</b>	<b>129,31</b>
R2032	On	04/02/2021	Bond Future			9.78581	92.69315	9.83320	92.39907		13.49	200,217,204.00	2,160	114,9
R2032	On	06/05/2021	Bond Future			9.99366	89.49311	10.04286	89.19706		14.92	0.00	0	
R2032	On	05/08/2021	Bond Future			10.20321	90.47659	10.25435	90.17816		14.32	0.00	0	
R2032	On	04/11/2021	Bond Future			10.41920	87.31632	10.47245	87.01502		13.25	0.00	0	
<b>Total R2032 Future</b>												<b>200,217,204.00</b>	<b>2,160</b>	<b>114,91</b>
R2032	On	04/02/2021	Bond Future	9.62	Call			723.48000	0.72348	768,840	13.35	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			2,056.90000	2.05690	1,808,180	13.35	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			745.66000	0.74566	792,810	13.36	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put			3,668.23000	3.66823	3,380,940	12.93	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			217.23000	0.21723	224,020	12.93	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			5,903.43000	5.90343	6,172,350	15.11	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			2,015.94000	2.01594	1,769,010	13.36	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			701.83000	0.70183	745,430	13.34	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			67.54000	0.06754	42,380	15.11	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			2,098.45000	2.09845	1,847,970	13.34	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			6,804.12000	6.80412	6,508,680	12.53	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			15.73000	0.01573	14,370	12.53	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Call			11,525.24000	11.52524	11,767,110	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			267.57000	0.26757	213,390	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			2,326.83000	2.32683	2,105,480	15.27	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,028.15000	4.02815	4,102,850	15.27	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			11,570.90000	11.57090	11,813,390	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			263.47000	0.26347	209,910	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			11,616.56000	11.61656	11,859,670	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			259.43000	0.25943	206,490	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			13,673.59000	13.67359	13,939,490	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			125.16000	0.12516	95,010	16.36	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Put			1,758.22000	1.75822	1,625,200	15.52	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,869.93000	7.86993	8,036,040	15.52	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,742.59000	1.74259	1,610,270	15.52	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,907.09000	7.90709	8,073,920	15.52	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,727.06000	1.72706	1,595,460	15.52	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,832.82000	7.83282	7,998,230	15.52	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			1,913.15000	1.91315	1,717,130	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			8,449.55000	8.44955	8,084,880	12.45	0.00	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
R2032	On	04/11/2021	Bond Future	9.33	Call		1,661.49000	1.66149	1,598,120	12.45	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		8,465.52000	8.46552	8,571,670	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		12,648.97000	12.64897	12,842,970	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		719.55000	0.71955	612,250	14.28	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		8,501.03000	8.50103	8,608,020	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,897.90000	1.89790	1,702,750	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,882.76000	1.88276	1,688,450	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,430.08000	8.43008	8,535,360	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,399.41000	6.39941	6,005,000	12.73	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,667.44000	2.66744	2,574,330	12.73	0.00	0	70
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,97</b>
<b>Total For R2032</b>											<b>200,217,204.00</b>	<b>2,160</b>	<b>120,88</b>
R2035	On	04/02/2021	Bond Future			10.61972	91.36991	10.65249	91.15584	15.30	28,598,781.83	313	97,06
R2035	On	06/05/2021	Bond Future			10.83614	87.82720	10.87008	87.61201	16.92	0.00	0	
R2035	On	05/08/2021	Bond Future			11.05799	88.79205	11.09323	88.57534	16.25	0.00	0	
R2035	On	04/11/2021	Bond Future			11.28558	85.28362	11.32223	85.06494	15.12	0.00	0	
<b>Total R2035 Future</b>											<b>28,598,781.83</b>	<b>313</b>	<b>97,06</b>
R2035	On	04/02/2021	Bond Future	10.05	Call		220.34000	0.22034	189,920	14.22	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		4,281.77000	4.28177	4,037,280	14.22	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		3,547.19000	3.54719	3,635,670	15.94	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		451.29000	0.45129	325,700	15.94	0.00	0	68
R2035	On	04/02/2021	Bond Future	10.06	Call		229.83000	0.22983	198,790	14.24	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		4,221.63000	4.22163	3,976,520	14.24	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		211.11000	0.21111	181,400	14.21	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		4,342.25000	4.34225	4,098,470	14.21	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		317.40000	0.31740	281,600	14.36	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		3,754.90000	3.75490	3,505,030	14.36	0.00	0	68
R2035	On	06/05/2021	Bond Future	12.91	Call		11,986.82000	11.98682	12,136,270	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		381.13000	0.38113	315,390	18.65	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put		5,142.23000	5.14223	4,881,420	16.51	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		11,346.97000	11.34697	11,487,100	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		460.67000	0.46067	385,610	18.65	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	10.81	Put		3,637.89000	3.63789	3,397,780	16.99	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,938.30000	2.93830	2,715,940	17.30	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.15	Put		2,689.89000	2.68989	2,476,240	17.47	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		4,435.06000	4.43506	4,436,600	17.47	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		5,832.62000	5.83262	5,567,490	16.28	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,706.27000	1.70627	1,656,330	16.28	0.00	0	78
R2035	On	06/05/2021	Bond Future	12.37	Call		9,543.05000	9.54305	9,652,600	18.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	10.40	Call		2,090.52000	2.09052	2,044,900	16.51	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		6,039.29000	6.03929	6,075,530	18.23	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,889.30000	1.88930	1,710,350	18.23	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,019.37000	8.01937	8,098,370	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		1,171.30000	1.17130	1,035,110	18.65	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		9,498.64000	9.49864	9,607,360	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,256.43000	3.25643	3,231,510	16.99	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		5,093.48000	5.09348	5,109,870	17.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		2,313.71000	2.31371	2,114,910	17.78	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call		1,304.95000	1.30495	1,252,830	15.99	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,066.03000	4.06603	4,058,860	17.30	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		780.54000	0.78054	674,070	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		770.95000	0.77095	665,310	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		9,454.29000	9.45429	9,562,170	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		790.24000	0.79024	682,930	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,488.15000	2.48815	2,448,580	16.70	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		4,549.19000	4.54919	4,294,430	16.70	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,731.95000	6.73195	6,464,640	15.99	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		49,515.57000	49.51557	49,298,790	15.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.21000	0.00021	0,140	15.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		49,748.85000	49.74885	49,532,070	15.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.22000	0.00022	0,140	15.20	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		8,659.10000	8.65910	8,402,940	15.22	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,680.30000	1.68030	1,640,850	15.22	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,355.77000	5.35577	5,368,110	16.64	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		49,632.15000	49.63215	49,415,360	15.20	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,681.53000	3.68153	3,477,160	16.64	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.22000	0.00022	0,150	15.20	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,469.02000	3.46902	3,446,830	16.04	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		5,487.44000	5.48744	5,248,540	16.04	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		8,930.40000	8.93040	8,616,200	14.23	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,039.22000	2.03922	1,943,700	14.23	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		9,486.11000	9.48611	9,172,680	14.23	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,855.92000	1.85592	1,761,170	14.23	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,214.92000	6.21492	6,171,100	15.60	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,042.20000	9.04220	9,052,060	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,280.55000	2.28055	2,071,730	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,970.72000	8.97072	8,979,060	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,314.35000	2.31435	2,104,010	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		9,006.44000	9.00644	9,015,540	16.29	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.08	Put			5,560.00000	5.56000	5,260,720	14.98	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			2,889.06000	2.88906	2,794,420	14.58	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			13,930.13000	13.93013	14,034,090	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			809.66000	0.80966	694,940	16.29	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			4,099.07000	4.09907	4,018,470	14.98	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			2,297.40000	2.29740	2,087,820	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			3,723.16000	3.72316	3,460,660	15.60	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			7,228.34000	7.22834	6,915,020	14.58	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,77</b>
<b>Total For R2035</b>												<b>28,598,781.83</b>	<b>313</b>	<b>112,84</b>
R2037	On	04/02/2021	Bond Future			10.84220	82.60257	10.86457	82.45739		17.19	602,998,761.00	7,300	129,97
R2037	On	06/05/2021	Bond Future			11.05828	83.44375	11.08141	83.29803		18.09	0.00	0	
R2037	On	05/08/2021	Bond Future			11.28175	80.10463	11.30572	79.95820		18.28	0.00	0	
R2037	On	04/11/2021	Bond Future			11.49894	80.97678	11.52383	80.82905		16.15	0.00	0	
<b>Total R2037 Future</b>												<b>602,998,761.00</b>	<b>7,300</b>	<b>129,97</b>
R2037	On	04/02/2021	Bond Future	10.28	Call			251.80000	0.25180	227,350	16.38	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			4,176.44000	4.17644	4,006,810	16.38	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			262.20000	0.26220	237,350	16.40	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			73.02000	0.07302	49,880	19.32	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			6,788.48000	6.78848	6,910,520	19.32	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			6,409.75000	6.40975	6,526,750	19.32	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			94.15000	0.09415	65,970	19.32	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			3,075.41000	3.07541	2,901,490	16.78	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call			15,778.51000	15.77851	15,923,680	19.32	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			0.01000	0.00001	0,000	19.32	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			1,437.52000	1.43752	1,428,310	17.35	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			1,532.03000	1.53203	1,377,640	17.35	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			331.19000	0.33119	304,440	16.52	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			4,235.98000	4.23598	4,066,710	16.36	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			4,117.36000	4.11736	3,947,330	16.40	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			241.77000	0.24177	217,680	16.36	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			3,771.20000	3.77120	3,599,270	16.52	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			8,486.90000	8.48690	8,338,580	15.82	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			10.45000	0.01045	7,310	15.82	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.48	Call			524.64000	0.52464	495,900	16.78	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call			8,795.18000	8.79518	8,821,950	19.92	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			997.53000	0.99753	878,580	19.92	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			8,837.59000	8.83759	8,865,150	19.92	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			986.11000	0.98611	867,950	19.92	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	06/05/2021	Bond Future	12.44	Call		8,880.05000	8.88005	8,908,400	19.92	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		974.79000	0.97479	857,420	19.92	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,400.65000	2.40065	2,251,070	19.86	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		7,951.44000	7.95144	7,947,210	19.86	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,438.40000	2.43840	2,287,740	19.86	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,987.15000	7.98715	7,983,470	19.86	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,419.46000	2.41946	2,269,350	19.86	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,022.92000	8.02292	8,019,770	19.86	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,402.04000	9.40204	9,352,550	17.40	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,205.63000	2.20563	2,008,410	17.40	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,331.66000	9.33166	9,280,830	17.40	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,237.68000	2.23768	2,039,120	17.40	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,366.83000	9.36683	9,316,670	17.40	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,221.61000	2.22161	2,023,720	17.40	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>1,25</b>
<b>Total For R2037</b>											<b>602,998,761.00</b>	<b>7,300</b>	<b>131,26</b>
R2040	On	04/02/2021	Bond Future			10.96111	84.68843	10.99345	84.46487	17.62	37,940,416.64	448	80,66
R2040	On	06/05/2021	Bond Future			11.17244	85.55090	11.20597	85.32601	18.44	0.00	0	
R2040	On	05/08/2021	Bond Future			11.39095	81.98461	11.42579	81.75815	18.67	0.00	0	
R2040	On	04/11/2021	Bond Future			11.60289	82.87728	11.63911	82.64865	16.51	0.00	0	
<b>Total R2040 Future</b>											<b>37,940,416.64</b>	<b>448</b>	<b>80,66</b>
R2040	On	04/02/2021	Bond Future	10.41	Call		242.24000	0.24224	224,640	16.43	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		4,425.72000	4.42572	4,184,560	16.43	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		252.74000	0.25274	234,980	16.45	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		5,574.93000	5.57493	5,337,950	16.11	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		110.33000	0.11033	96,910	16.11	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,203.80000	4.20380	4,338,980	18.86	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		6,822.49000	6.82249	6,590,540	16.03	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		47.30000	0.04730	38,910	16.03	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		5,140.79000	5.14079	5,300,990	19.30	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		4,490.17000	4.49017	4,249,130	16.41	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		11,480.81000	11.48081	11,256,740	16.00	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		1.22000	0.00122	0,710	16.00	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		4,361.76000	4.36176	4,120,440	16.45	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		232.13000	0.23213	214,650	16.41	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		233.47000	0.23347	170,110	19.30	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		372.59000	0.37259	284,210	18.86	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		10,810.68000	10.81068	10,586,300	16.00	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		2.18000	0.00218	1,360	16.00	0.00	0	80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	06/05/2021	Bond Future	12.43	Put		1,179.41000	1.17941	1,032,270	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		8,805.75000	8.80575	8,884,470	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1,166.13000	1.16613	1,019,960	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		8,717.90000	8.71790	8,794,680	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		2,588.42000	2.58842	2,361,010	18.93	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,032.17000	5.03217	5,029,650	18.93	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		13,081.30000	13.08130	13,237,720	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		1,192.82000	1.19282	1,044,710	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		366.36000	0.36636	297,890	20.42	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		8,761.79000	8.76179	8,839,540	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		5,012.15000	5.01215	4,729,850	17.80	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,433.62000	2.43362	2,376,210	17.80	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		8,757.85000	8.75785	8,783,590	20.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2,356.94000	2.35694	2,156,220	20.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		8,800.24000	8.80024	8,826,670	20.31	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,342.57000	2.34257	2,142,540	20.31	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,715.70000	8.71570	8,740,730	20.27	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,513.23000	3.51323	3,445,660	18.13	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		4,317.70000	4.31770	4,051,990	18.73	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,116.92000	5.11692	5,077,670	18.73	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		18,164.88000	18.16488	18,339,930	20.33	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,371.62000	2.37162	2,170,190	20.27	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		282.16000	0.28216	230,750	20.33	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		6,010.03000	6.01003	5,716,000	18.13	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,705.63000	9.70563	9,701,700	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,356.99000	2.35699	2,124,430	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,742.45000	9.74245	9,739,350	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,339.97000	2.33997	2,108,240	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,668.84000	9.66884	9,664,080	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,374.11000	2.37411	2,140,720	17.77	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,50</b>
<b>Total For R2040</b>											<b>37,940,416.64</b>	<b>448</b>	<b>88,18</b>
R2044	On	04/02/2021	Bond Future			11.04949	81.15974	11.07150	81.00713	18.54	0.00	0	51,88
R2044	On	06/05/2021	Bond Future			11.25397	81.98631	11.27676	81.83307	19.37	0.00	0	
R2044	On	05/08/2021	Bond Future			11.46530	78.50605	11.48896	78.35194	19.62	0.00	0	
R2044	On	04/11/2021	Bond Future			11.67000	79.36079	11.69458	79.20538	17.33	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>51,88</b>
R2044	On	04/02/2021	Bond Future	10.84	Call		870.95000	0.87095	842,780	18.26	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		2,500.79000	2.50079	2,320,010	18.26	0.00	0	26

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/02/2021	Bond Future	10.29	Call		99.79000	0.09979	83,370	17.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		5,831.56000	5.83156	5,662,530	17.03	0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put		10,865.86000	10.86586	10,712,330	16.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		26.10000	0.02610	19,540	16.84	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		141.45000	0.14145	121,520	17.18	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		5,332.41000	5.33241	5,159,870	17.18	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		2.27000	0.00227	1,350	16.82	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.37	Call		148.39000	0.14839	127,960	17.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		5,262.55000	5.26255	5,089,510	17.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		134.79000	0.13479	115,370	17.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		5,402.66000	5.40266	5,230,630	17.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		7,736.20000	7.73620	7,577,030	16.84	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call		8,741.79000	8.74179	8,765,350	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		8,483.57000	8.48357	8,502,300	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		3,286.95000	3.28695	3,076,090	19.59	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		5,651.84000	5.65184	5,621,640	20.35	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		2,329.44000	2.32944	2,146,000	20.35	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put		3,437.52000	3.43752	3,223,780	19.51	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,926.61000	3.92661	3,866,110	19.51	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put		1,269.23000	1.26923	1,135,520	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,200.84000	1.20084	1,071,160	21.47	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		6,123.36000	6.12336	6,100,450	20.60	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		2,119.74000	2.11974	1,943,590	20.60	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		8,440.72000	8.44072	8,458,630	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		1,297.49000	1.29749	1,162,160	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		4,282.30000	4.28230	4,056,670	19.16	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put		5,954.91000	5.95491	5,719,440	18.44	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,917.41000	1.91741	1,835,180	18.44	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		4,107.00000	4.10700	4,049,380	19.59	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		1,283.29000	1.28329	1,148,780	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		8,526.48000	8.52648	8,546,010	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		3,080.52000	3.08052	3,008,130	19.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		9,014.51000	9.01451	8,998,320	21.37	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,267.34000	2.26734	2,097,040	21.37	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		8,939.07000	8.93907	8,921,600	21.37	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,303.36000	2.30336	2,131,780	21.37	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		8,976.77000	8.97677	8,959,940	21.37	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,285.29000	2.28529	2,114,350	21.37	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,472.37000	2.47237	2,263,300	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		9,517.70000	9.51770	9,464,730	18.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future	12.91	Put			2,454.86000	2.45486	2,246,480	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			9,445.79000	9.44579	9,391,460	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			2,489.98000	2.48998	2,280,240	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			9,481.73000	9.48173	9,428,070	18.65	0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>19,35</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>71,24</b>
R2048	On	04/02/2021	Bond Future			10.96377	84.83796	10.97044	84.79021		17.89	148,466,430.00	1,750	121,02
R2048	On	06/05/2021	Bond Future			11.15602	81.29175	11.16282	81.24453		19.63	0.00	0	
R2048	On	05/08/2021	Bond Future			11.35248	82.18484	11.35946	82.13785		18.82	0.00	0	
R2048	On	04/11/2021	Bond Future			11.55257	78.66759	11.55980	78.62039		17.56	0.00	0	
<b>Total R2048 Future</b>												<b>148,466,430.00</b>	<b>1,750</b>	<b>121,02</b>
R2048	On	04/02/2021	Bond Future	10.47	Call			324.19000	0.32419	277,850	16.72	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			4,050.25000	4.05025	3,956,160	16.72	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			337.72000	0.33772	290,450	16.75	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			4,114.58000	4.11458	4,021,440	16.70	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put			2,252.02000	2.25202	2,136,810	17.53	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call			1,015.94000	1.01594	948,480	17.53	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put			9,215.29000	9.21529	9,164,080	16.10	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call			8.73000	0.00873	5,270	16.10	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put			3,986.39000	3.98639	3,891,370	16.75	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put			420.83000	0.42083	352,840	19.00	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			4,058.61000	4.05861	4,038,370	19.00	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put			2,484.82000	2.48482	2,370,880	17.44	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			879.79000	0.87979	813,600	17.44	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			311.00000	0.31100	265,610	16.70	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			8,765.14000	8.76514	8,701,470	21.82	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			1,225.48000	1.22548	1,114,590	21.82	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			8,809.36000	8.80936	8,746,310	21.82	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			1,211.70000	1.21170	1,101,430	21.82	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			8,720.98000	8.72098	8,656,660	21.82	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			1,239.41000	1.23941	1,127,870	21.82	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			2,229.07000	2.22907	2,068,280	20.53	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			9,320.36000	9.32036	9,207,100	20.53	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			2,211.31000	2.21131	2,051,060	20.53	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			9,359.36000	9.35936	9,246,640	20.53	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			2,193.67000	2.19367	2,033,960	20.53	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			9,281.39000	9.28139	9,167,590	20.53	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			9,913.57000	9.91357	9,782,210	18.89	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			2,305.46000	2.30546	2,126,900	18.89	0.00	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	04/11/2021	Bond Future	12.85	Call			9.95075000	9.95075	9,819,950	18.89	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			2,288.61000	2.28861	2,110,610	18.89	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			9,876.42000	9.87642	9,744,490	18.89	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			2,322.42000	2.32242	2,143,290	18.89	0.00	0	
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>4,28</b>
<b>Total For R2048</b>												<b>148,466,430.00</b>	<b>1,750</b>	<b>125,30</b>
R209	On	04/02/2021	Bond Future			10.47695	70.50461	10.49346	70.41028		17.92	0.00	0	26,18
R209	On	06/05/2021	Bond Future			10.66847	68.08326	10.68546	67.98872		19.90	0.00	0	5,28
R209	On	05/08/2021	Bond Future			10.86052	68.83143	10.87802	68.73656		19.02	0.00	0	
R209	On	04/11/2021	Bond Future			11.05641	66.44039	11.07452	66.34474		17.70	0.00	0	1,00
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>32,43</b>
R209	On	04/02/2021	Bond Future	10.11	Call			463.47000	0.46347	434,950	17.39	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			2,703.52000	2.70352	2,580,670	17.39	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			478.67000	0.47867	450,040	17.41	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			2,658.97000	2.65897	2,536,010	17.41	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			448.61000	0.44861	420,270	17.38	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			2,748.48000	2.74848	2,625,810	17.38	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			2,406.97000	2.40697	2,189,730	20.19	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			5,507.71000	5.50771	5,298,450	19.10	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call			1,537.47000	1.53747	1,422,750	19.10	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			6,230.94000	6.23094	6,164,180	21.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,054.99000	2.05499	1,933,440	19.37	0.00	0	5,30
R209	On	06/05/2021	Bond Future	11.25	Call			4,977.42000	4.97742	4,861,400	20.63	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			1,942.05000	1.94205	1,731,490	20.63	0.00	0	9,10
R209	On	06/05/2021	Bond Future	12.25	Call			8,618.52000	8.61852	8,631,380	21.70	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			1,110.61000	1.11061	1,015,990	18.91	0.00	0	8,20
R209	On	06/05/2021	Bond Future	11.00	Call			4,123.12000	4.12312	4,000,420	20.19	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			692.74000	0.69274	609,870	21.70	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			8,580.43000	8.58043	8,592,690	21.70	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			684.45000	0.68445	602,170	21.70	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			8,504.33000	8.50433	8,515,400	21.70	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			1,412.63000	1.41263	1,251,330	21.37	0.00	0	3,70
R209	On	06/05/2021	Bond Future	10.25	Put			4,539.37000	4.53937	4,323,280	19.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call			2,918.93000	2.91893	2,805,000	19.76	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			3,396.38000	3.39638	3,187,910	19.76	0.00	0	6,20
R209	On	06/05/2021	Bond Future	9.75	Put			6,612.04000	6.61204	6,422,880	18.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			701.11000	0.70111	617,640	21.70	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			676.25000	0.67625	594,570	21.70	0.00	0	9,10
R209	On	06/05/2021	Bond Future	12.23	Call			8,542.36000	8.54236	8,554,030	21.70	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
R209	On	06/05/2021	Bond Future	10.35	Put		4,186.76000	4.18676	3,973,040	19.49	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,284.37000	2.28437	2,165,190	19.49	0.00	0	1,00
R209	On	05/08/2021	Bond Future	11.80	Put		2,197.38000	2.19738	2,034,350	20.19	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,963.38000	6.96338	6,899,080	20.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		2,180.26000	2.18026	2,021,090	20.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,900.41000	6.90041	6,828,380	20.17	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,214.61000	2.21461	2,047,710	20.17	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,931.87000	6.93187	6,863,710	20.19	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,590.19000	2.59019	2,413,500	19.08	0.00	0	2,00
R209	On	04/11/2021	Bond Future	12.18	Call		7,763.64000	7.76364	7,691,410	19.08	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,285.19000	2.28519	2,117,310	19.08	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,794.07000	7.79407	7,722,340	19.08	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,269.14000	2.26914	2,101,760	19.08	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,733.26000	7.73326	7,660,530	19.08	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,965.86000	2.96586	2,840,300	17.19	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		6,100.12000	6.10012	5,878,910	17.19	0.00	0	2,00
R209	On	04/11/2021	Bond Future	9.50	Put		10,378.76000	10.37876	10,178,170	16.62	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,262.09000	1.26209	1,157,150	16.62	0.00	0	2,00
R209	On	04/11/2021	Bond Future	12.00	Call		7,222.99000	7.22299	7,141,950	19.08	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,301.34000	2.30134	2,132,960	19.08	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>52,32</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>84,76</b>
R210	On	04/02/2021	Bond Future			194.81129	194.81129	194.33055	194.33055		0.00	0	1,2
R210	On	06/05/2021	Bond Future			194.12954	194.12954	193.64585	193.64585		0.00	0	
R210	On	05/08/2021	Bond Future			196.30913	196.30913	195.82188	195.82188		0.00	0	
R210	On	04/11/2021	Bond Future			195.74996	195.74996	195.25803	195.25803		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,21</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,21</b>
R212	On	04/02/2021	Bond Future			170.05648	170.05648	170.05459	170.05459		0.00	0	5,5
R212	On	06/05/2021	Bond Future			171.83019	171.83019	171.83016	171.83016		0.00	0	
R212	On	05/08/2021	Bond Future			171.42675	171.42675	171.42835	171.42835		0.00	0	
R212	On	04/11/2021	Bond Future			173.33157	173.33157	173.33381	173.33381		0.00	0	
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,52</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>5,52</b>
R213	On	04/02/2021	Bond Future			9.28800	88.38073	9.31984	88.19608	12.82	0.00	0	8,8
R213	On	06/05/2021	Bond Future			9.47780	85.75259	9.51076	85.56702	14.17	0.00	0	
R213	On	05/08/2021	Bond Future			9.67115	86.69452	9.70533	86.50782	13.55	0.00	0	
R213	On	04/11/2021	Bond Future			9.87178	84.10847	9.90733	83.92006	12.54	0.00	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
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,85</b>	
R213	On	04/02/2021	Bond Future	9.40	Call			1,421.01000	1.42101	1,472,350	12.98		0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			958.43000	0.95843	825,120	12.98		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,454.13000	1.45413	1,507,120	12.99		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			934.08000	0.93408	802,420	12.99		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,388.30000	1.38830	1,438,080	12.97		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			983.25000	0.98325	848,380	12.97		0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			120.63000	0.12063	94,610	15.46		0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			12,219.87000	12.21987	12,378,710	15.46		0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			124.93000	0.12493	98,200	15.46		0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			12,263.53000	12.26353	12,422,720	15.46		0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			122.77000	0.12277	96,390	15.46		0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			12,307.17000	12.30717	12,466,720	15.46		0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			7,165.87000	7.16587	7,261,120	14.66		0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			1,562.69000	1.56269	1,471,240	14.66		0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call			4,941.61000	4.94161	4,933,840	13.88		0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			2,613.87000	2.61387	2,419,400	13.88		0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Call			2,645.91000	2.64591	2,627,360	13.28		0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call			7,414.18000	7.41418	7,512,910	14.66		0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,463.34000	1.46334	1,375,370	14.66		0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,449.91000	7.44991	7,549,130	14.66		0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,449.57000	1.44957	1,362,090	14.66		0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,378.52000	7.37852	7,476,750	14.66		0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			1,477.22000	1.47722	1,388,750	14.66		0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			4,669.85000	4.66985	4,464,600	13.28		0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,732.70000	1.73270	1,578,860	13.52		0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,776.83000	7.77683	7,812,060	13.52		0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,718.44000	1.71844	1,565,260	13.52		0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,709.51000	7.70951	7,743,430	13.52		0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,747.05000	1.74705	1,592,560	13.52		0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,743.14000	7.74314	7,777,710	13.52		0.00	0	
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>60</b>	
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>9,45</b>	
R214	On	04/02/2021	Bond Future			10.84746	67.64166	10.85395	67.60419		19.44		0.00	0	15,32
R214	On	06/05/2021	Bond Future			11.03453	65.05437	11.04113	65.01728		21.64		0.00	0	
R214	On	05/08/2021	Bond Future			11.22498	65.76904	11.23172	65.73219		20.67		0.00	0	
R214	On	04/11/2021	Bond Future			11.41877	63.20755	11.42572	63.17057		19.26		0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,32</b>	
R214	On	04/02/2021	Bond Future	10.32	Call			311.98000	0.31198	270,080	18.78		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	04/02/2021	Bond Future	10.32	Put		3,514.55000	3.51455	3,435,180	18.78	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		323.26000	0.32326	280,640	18.80	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		3,463.56000	3.46356	3,383,470	18.80	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		300.99000	0.30099	259,860	18.77	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		3,565.91000	3.56591	3,487,310	18.77	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		7,384.73000	7.38473	7,309,410	23.61	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,133.26000	1.13326	1,020,850	23.61	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		7,420.33000	7.42033	7,345,590	23.61	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,121.35000	1.12135	1,009,520	23.61	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,455.96000	7.45596	7,381,810	23.61	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,109.54000	1.10954	998,300	23.61	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,499.94000	2.49994	2,396,580	21.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,563.67000	6.56367	6,496,490	21.85	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,530.05000	2.53005	2,426,020	21.85	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,597.65000	6.59765	6,530,890	21.87	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,514.95000	2.51495	2,411,340	21.87	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,631.66000	6.63166	6,565,150	21.89	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,754.04000	7.75404	7,607,570	20.73	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,528.71000	2.52871	2,345,260	20.73	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,687.97000	7.68797	7,540,680	20.69	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,555.03000	2.55503	2,370,760	20.69	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,721.00000	7.72100	7,574,120	20.71	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,541.83000	2.54183	2,357,970	20.71	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>0.00</b>	<b>0</b>	<b>15,32</b>
<b>Total for Bond</b>											<b>1,487,698,020.33</b>	<b>16,661</b>	<b>1,104,13</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total E170 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For E170</b>											<b>0.00</b>	<b>0</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 R208</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	

Contract Details	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/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/02/2021 GOVI			751.33800	751.33800	750.01800	750.01800				0.00	0	96
GOVI On 06/05/2021 GOVI			758.98800	758.98800	757.65800	757.65800				0.00	0	
GOVI On 05/08/2021 GOVI			767.23400	767.23400	765.89200	765.89200				0.00	0	
GOVI On 04/11/2021 GOVI			775.66400	775.66400	774.30800	774.30800				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>96</b>
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	3,880,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			9,320.00000	0.93200	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	3,780,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Put			9,420.00000	0.94200	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Call			0.00000	0.00000	3,980,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Put			9,220.00000	0.92200	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			789,880.00000	78.98800	803,180,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			789,780.00000	78.97800	803,080,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Call			789,680.00000	78.96800	802,980,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			467,620.00000	46.76200	481,040,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Call			467,520.00000	46.75200	480,940,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			467,420.00000	46.74200	480,840,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			458,980.00000	45.89800	472,540,000			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			458,880.00000	45.88800	472,440,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			459,080.00000	45.90800	472,640,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>96</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>96</b>
AL37 On 04/02/2021 Index Future			792.40300	792.40300	790.39500	790.39500				0.00	0	
AL37 On 06/05/2021 Index Future			800.47100	800.47100	798.44500	798.44500				0.00	0	
AL37 On 05/08/2021 Index Future			809.16800	809.16800	807.12300	807.12300				0.00	0	
AL37 On 04/11/2021 Index Future			818.05900	818.05900	815.99200	815.99200				0.00	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 AL37 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>										<b>0.00</b>	<b>0</b>	
AL7T On 04/02/2021 Index Future			869.75300	869.75300	867.70700	867.70700				0.00	0	
AL7T On 06/05/2021 Index Future			878.60900	878.60900	876.54500	876.54500				0.00	0	
AL7T On 05/08/2021 Index Future			888.15500	888.15500	886.07100	886.07100				0.00	0	
AL7T On 04/11/2021 Index Future			897.91300	897.91300	895.80800	895.80800				0.00	0	
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	
ALBI On 04/02/2021 Index Future			760.14100	760.14100	758.88700	758.88700				0.00	0	23
ALBI On 06/05/2021 Index Future			767.88000	767.88000	766.61600	766.61600				0.00	0	
ALBI On 05/08/2021 Index Future			776.22300	776.22300	774.94800	774.94800				0.00	0	
ALBI On 04/11/2021 Index Future			784.75200	784.75200	783.46400	783.46400				0.00	0	
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>23</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>23</b>
IGOV On 04/02/2021 Index Future			270.61800	270.61800	270.29900	270.29900				0.00	0	98
IGOV On 06/05/2021 Index Future			273.44000	273.44000	273.11900	273.11900				0.00	0	
IGOV On 05/08/2021 Index Future			276.47700	276.47700	276.15300	276.15300				0.00	0	
IGOV On 04/11/2021 Index Future			279.58100	279.58100	279.25300	279.25300				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>97</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>97</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,21</b>
JIBAR f On 20/01/2021 Jibar Future			3.65500	96.34500	3.65500	96.34500				0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.51000	96.49000	3.53000	96.47000				0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.49500	96.50500	3.51500	96.48500				0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.42000	96.58000	3.45000	96.55000				0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.42000	96.58000	3.45000	96.55000				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.40500	96.59500	3.43500	96.56500				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.45000	96.55000	3.48000	96.52000				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.60500	96.39500	3.63500	96.36500				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			3.62000	96.38000	3.65000	96.35000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			3.93000	96.07000	3.96000	96.04000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			3.95000	96.05000	3.97000	96.03000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.44500	95.55500	4.51500	95.48500				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>30,00</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>30,00</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>30,00</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.49000	90.49000	90.50000	90.50000				0.00	0	1
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>1</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>€</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>€</b>
<b>Total for Derivatives :</b>										<b>1,487,698,020.33</b>	<b>16,661</b>	<b>1,136,3€</b>
AA06 On 15/04/2021 Spot Bond					0.00000	99.90276				0.00	0	
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AA06/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AA06/JIBAR</b>										<b>0.00</b>	<b>0</b>	
AA07 On 15/04/2021 Spot Bond			5.26500	103.44680	5.26500	103.40261				0.00	0	100,000,0€
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
ABCPI3 On 07/12/2023 Spot Bond			3.50000	301.33621	3.50000	301.17524				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	100.44859				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.90828				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.49315	9.65000	100.41512				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.69686				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.44578				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.34632				0.00	242,000,000	919,000,0€
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>242,000,000</b>	<b>919,000,0€</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>242,000,000</b>	<b>919,000,0€</b>
ABFN11 On 11/11/2022 Spot Bond					0.00000	102.00408				0.00	268,000,000	134,000,0€

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 ABFN16 SPOT</b>										<b>0.00</b>	<b>268,000,000</b>	<b>134,000,000</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>268,000,000</b>	<b>134,000,000</b>
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.98158				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	101.49402				0.00	0	660,000,000
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
ABFN21 On 30/05/2024 Spot Bond					0.00000	103.04517				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.25466				0.00	800,000,000	400,000,000
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.17491				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.56758				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 29/08/2021 Spot Bond					0.00000	100.71261				0.00	0	
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.51074				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.43463				0.00	800,000,000	400,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.44855				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	100.71259				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>	

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 15/11/2023 Spot Bond					0.00000	101.27964				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.32624				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.14667				0.00	0	1,500,000,00
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.38593				0.00	800,000,000	400,000,00
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.70506				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.28112				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 23/04/2022 Spot Bond					0.00000	99.87639				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	100.81284				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.09249				0.00	800,000,000	400,000,00
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.92980				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.32201				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	100.01214				0.00	0	
<b>Total ABFN43 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 ABFN43</b>									<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.01248			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	100.01278			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	100.30918			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	100.56665			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	100.59851			0.00	0	
<b>Total ABFN48 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>									<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.82049			0.00	0	
<b>Total ABJ01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>									<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.16893			0.00	0	
<b>Total ABK12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>									<b>0.00</b>	<b>0</b>	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.57656			0.00	0	
<b>Total ABK8 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABK8</b>									<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			4.22000	4.22000	4.22000	146.42535			0.00	0	
<b>Total ABKI03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03</b>									<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	71.58877	100.00000	71.09425			0.00	0	
<b>Total ABKI03/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.32500	7.32500	7.32500	138.51865			0.00	0	5,131,30
<b>Total ABKI04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,131,30</b>
<b>Total For ABKI04</b>									<b>0.00</b>	<b>0</b>	<b>5,131,30</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	18.68433	100.00000	18.55458			0.00	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 ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.09136				0.00	0	8,326,50
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,326,50</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>8,326,50</b>
ABN05 On 18/04/2021 Spot Bond			2.79000	216.45654	2.79000	216.35353				0.00	0	
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.89500	2.89500	2.89500	146.90046				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			4.73500	4.73500	4.73500	181.81018				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			4.93000	4.93000	4.93000	207.70765				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			6.10500	6.10500	6.10500	106.14974				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			6.65500	6.65500	6.65500	119.30302				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABN80 On 31/03/2021 Spot Bond			4.76500	4.76500	4.76500	102.37266				0.00	0	
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	
ABS11 On 09/04/2021 Spot Bond			4.29500	103.72635	4.29500	103.69009				0.00	0	420,000,00
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
ABS13 On 14/05/2022 Spot Bond			4.60500	108.14828	4.60500	108.10747				0.00	0	
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			4.92500	110.11399	4.92500	110.06960				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS16 On 11/11/2025 Spot Bond			6.22000	119.06941	6.22000	119.00898				0.00	0	60,000,00
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
ABS17 On 11/11/2027 Spot Bond			7.43000	118.86825	7.43000	118.79640				0.00	0	1,500,000,00
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABS18 On 26/09/2023 Spot Bond			5.07500	114.90595	5.07500	114.85824				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			6.54000	113.64540	6.54000	113.58481			7,521,000,000,000.00		1,150,000,000	1,240,000,00
<b>Total ABS7 SPOT</b>									<b>7,521,000,000,000.00</b>		<b>1,150,000,000</b>	<b>1,240,000,00</b>
<b>Total For ABS7</b>									<b>7,521,000,000,000.00</b>		<b>1,150,000,000</b>	<b>1,240,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.68698	100.00000	12.60200				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			1.85000	1.85000	1.85000	314.75116				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABSI4 On 31/01/2022 Spot Bond			1.34000	171.51162	1.34000	171.45037				0.00	0	
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			9.53000	9.53000	9.53000	104.21912				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	100.43378				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	100.42025				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.40355				0.00	0	
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.40560				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.89259				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.41913				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.41913				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	100.43067				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.43067				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL20€ On 30/01/2023 Spot Bond					0.00000	171.72787				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL20€ On 14/02/2023 Spot Bond					0.00000	174.45707				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	100.39746				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
ACL22€ On 26/01/2021 Spot Bond					0.00000	101.20274				0.00	0	
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.39473				0.00	0	
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	
ACL22€ On 20/09/2021 Spot Bond					0.00000	100.38456				0.00	0	
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.65001				0.00	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 AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.86892				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.68582				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.69305				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.74130				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	99.19445				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	98.36758				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	103.66836				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.85267				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	98.84536				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.74476				0.00	10,000,000,000	5,000,000,000
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
AHF2A On 18/07/2021 Spot Bond					0.00000	99.95920				0.00	0	
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.95920				0.00	0	
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.95192				0.00	0	
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.96044				0.00	0	
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.96085				0.00	0	
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.95641				0.00	0	
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.95198				0.00	0	
<b>Total AHF3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B5</b>										<b>0.00</b>	<b>0</b>	
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.93753				0.00	0	
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.93314				0.00	0	
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.91957				0.00	0	150,000,00
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.71333				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			5.79500	113.66962	5.79500	113.61670				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.75669				0.00	0	
<b>Total AHF5B1 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 AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.81448				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.21845				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.98342				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.20058				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	100.75662				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.81441				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	101.21825				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.69883				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.78553				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.84331				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.33347				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			6.67500	112.96965	6.67500	112.90853				0.00	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 AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			5.79500	111.68226	5.79500	111.62940				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			11.27500	94.09547	11.27500	94.00997				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.75500	162.79884	6.75500	162.66934				0.00	0	624,000,00
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>624,000,00</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>624,000,00</b>
APF04 On 21/10/2021 Spot Bond					0.00000	99.98018				0.00	0	
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	101.25733				0.00	360,000,000	180,000,00
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
APF07 On 25/06/2023 Spot Bond					0.00000	100.51809				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF08 On 24/07/2021 Spot Bond					0.00000	99.72620				0.00	0	
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.08171				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	100.69340				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF12 On 24/02/2022 Spot Bond					0.00000	100.88183				0.00	0	
<b>Total APF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF12</b>										<b>0.00</b>	<b>0</b>	
APF13 On 30/06/2021 Spot Bond					0.00000	100.28560				0.00	0	
<b>Total APF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF13</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF14 On 22/09/2023 Spot Bond					0.00000	100.47204				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			5.28000	222.37928	5.28000	222.22863				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.29500	200.42776	5.29500	200.29173				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.58713				0.00	0	
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	
ASN13 On 31/01/2022 Spot Bond			2.32000	169.82900	2.32000	169.75491				0.00	0	
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 20/06/2021 Spot Bond					0.00000	97.89588				0.00	0	
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 04/05/2021 Spot Bond					0.00000	101.07073				0.00	0	
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 04/05/2021 Spot Bond					0.00000	101.08344				0.00	0	
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 31/01/2022 Spot Bond			2.36500	169.75233	2.36500	169.67766				0.00	0	
<b>Total ASN149 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 ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 31/05/2021 Spot Bond					0.00000	54.79494				0.00	0	
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.69507				0.00	0	
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 31/03/2028 Spot Bond			5.37500	174.70145	5.37500	174.58174				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 08/08/2021 Spot Bond					0.00000	101.00624				0.00	0	
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.81538				0.00	0	
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.61642				0.00	0	
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN170 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>	
ASN170 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>	
ASN180 On 20/06/2022 Spot Bond					0.00000	100.46594				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>	
ASN190 On 30/06/2022 Spot Bond					0.00000	100.26179				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>	
ASN190 On 31/01/2038 Spot Bond			5.26500	101.56321	5.26500	101.49500				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>	
ASN190 On 20/06/2022 Spot Bond					0.00000	100.36288				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>	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.36845				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>	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.39814				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>	
ASN200 On 24/08/2021 Spot Bond					0.00000	100.94566				0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN200 On 24/08/2025 Spot Bond					0.00000	101.07967				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>	
ASN210 On 29/08/2022 Spot Bond					0.00000	100.68362				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN25 On 29/05/2021 Spot Bond					0.00000	100.62092				0.00	0	
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.46459				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	100.35971				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.85182				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	100.81871				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	100.75380				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	100.51254				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.28281				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	100.39339				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	100.50513				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.49486				0.00	0	
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.87500	4.87500	4.87500	96.92865				0.00	0	
<b>Total ASN318 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 ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 28/02/2033 Spot Bond			5.43500	5.43500	5.43500	89.12098				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	100.37220				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	100.42589				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.98533				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.37505				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			5.37500	100.13538	5.37500	100.06724				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	100.40014				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 12/02/2021 Spot Bond					0.00000	100.83089				0.00	0	
<b>Total ASN342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN342</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.83089				0.00	0	
<b>Total ASN344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN344</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.36283				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.37794				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	100.38318				0.00	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 ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.38318				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.68349				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.46110				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.37570				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.38993				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN374 On 29/10/2021 Spot Bond					0.00000	101.12470				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>	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.47266				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>	
ASN383 On 15/03/2021 Spot Bond					0.00000	100.47266				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>	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.45506				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>	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.37909				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>	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.72399				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39 On 17/12/2025 Spot Bond					0.00000	100.43466				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	100.37637				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	100.44413				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	100.56195				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.75457				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.42011				0.00	0	
<b>Total ASN444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN444</b>										<b>0.00</b>	<b>0</b>	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.42011				0.00	0	
<b>Total ASN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN445</b>										<b>0.00</b>	<b>0</b>	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.33882				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	100.34979				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	100.47803				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	100.45789				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	103.29453				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	99.96131				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	99.96090				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 28/02/2023 Spot Bond					0.00000	104.84745				0.00	0	
<b>Total ASN462 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN462</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/03/2024 Spot Bond					0.00000	105.06203				0.00	0	
<b>Total ASN463 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN463</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/01/2022 Spot Bond					0.00000	104.37575				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					0.00000	105.07904				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	100.96999				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	101.15660				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/03/2024 Spot Bond					0.00000	104.64123				0.00	0	
<b>Total ASN473 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN473</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 28/02/2023 Spot Bond					0.00000	104.42699				0.00	0	
<b>Total ASN474 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN474</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.82013				0.00	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 ASN476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN476</b>										<b>0.00</b>	<b>0</b>	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.38842				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>	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.46450				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>	
ASN480 On 25/05/2021 Spot Bond					0.00000	100.15481				0.00	0	
<b>Total ASN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN484</b>										<b>0.00</b>	<b>0</b>	
ASN484 On 25/08/2025 Spot Bond					0.00000	102.52000				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN485 On 28/02/2025 Spot Bond					0.00000	104.16463				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>	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.38707				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.54054				0.00	0	
<b>Total ASN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN490</b>										<b>0.00</b>	<b>0</b>	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.52554				0.00	0	
<b>Total ASN492 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN492</b>										<b>0.00</b>	<b>0</b>	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.19650				0.00	0	
<b>Total ASN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN493</b>										<b>0.00</b>	<b>0</b>	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.44794				0.00	0	
<b>Total ASN494 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN494</b>										<b>0.00</b>	<b>0</b>	
ASN494 On 10/03/2021 Spot Bond					0.00000	100.42049				0.00	0	
<b>Total ASN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN495</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 15/09/2025 Spot Bond					0.00000	100.42247				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	100.42247				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.34058				0.00	0	
<b>Total ASN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN499</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.33269				0.00	0	
<b>Total ASN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN501</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.18322				0.00	0	
<b>Total ASN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN505</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.37694				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.67948	9.00000	100.61644				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.61861	8.18000	100.56027				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			8.36000	100.63199	8.36000	100.57260				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			8.36000	100.63199	8.36000	100.57260				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 30/03/2021 Spot Bond					0.00000	100.19775				0.00	0	
<b>Total ASN514 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN514</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 08/04/2021 Spot Bond					0.00000	100.08621				0.00	0	
<b>Total ASN517 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 ASN517</b>										<b>0.00</b>	<b>0</b>	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.01206				0.00	0	
<b>Total ASN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN518</b>										<b>0.00</b>	<b>0</b>	
ASN521 On 31/07/2022 Spot Bond			9.10000	103.96451	9.10000	102.16904				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>	
ASN521 On 31/07/2024 Spot Bond			11.05000	104.75932	11.05000	102.42192				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>	
ASN531 On 31/07/2024 Spot Bond			11.00000	104.65933	11.00000	102.13973				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>	
ASN531 On 13/05/2021 Spot Bond					0.00000	100.67537				0.00	0	
<b>Total ASN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN531</b>										<b>0.00</b>	<b>0</b>	
ASN531 On 31/01/2024 Spot Bond			10.50000	104.32065	10.50000	101.69726				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>	
ASN531 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.72778				0.00	0	
<b>Total ASN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN533</b>										<b>0.00</b>	<b>0</b>	
ASN531 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.64438				0.00	0	
<b>Total ASN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN534</b>										<b>0.00</b>	<b>0</b>	
ASN531 On 31/01/2024 Spot Bond			10.50000	104.19456	10.50000	101.43836				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>	
ASN541 On 02/04/2026 Spot Bond					0.00000	100.18767				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.73070				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>	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.89036				0.00	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 ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN542 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.52643				0.00	0	
<b>Total ASN544 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN544</b>										<b>0.00</b>	<b>0</b>	
ASN544 On 31/07/2023 Spot Bond			10.60000	103.97455	10.60000	104.82818				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>	
ASN545 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.44299				0.00	0	
<b>Total ASN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN546</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			5.19500	107.59768	5.19500	107.55195			5,195,000,000,000.00	1,000,000,000	1,000,000,000	
<b>Total BAW21 SPOT</b>									<b>5,195,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For BAW21</b>									<b>5,195,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.94869	9.30000	102.87116			0.00	0	0	
<b>Total BAW21/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW21/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.92696			0.00	0	0	
<b>Total BAW22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.05859			0.00	0	0	
<b>Total BAW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.72764			0.00	0	0	
<b>Total BAW29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.67984			0.00	0	0	
<b>Total BAW30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.22062			0.00	0	0	
<b>Total BAW31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			5.68000	102.80279	5.68000	102.75535			0.00	0	0	
<b>Total BAW33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW33</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
BAW34 On 09/10/2023 Spot Bond					0.00000	100.06160				0.00	860,000,000	430,000,000
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.66993				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	100.33648				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.33252				0.00	0	
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			7.99500	7.99500	7.99500	106.83095				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.30623				0.00	0	
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.30623				0.00	0	
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			10.14000	10.14000	10.14000	111.64083				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	100.21912				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	100.28715				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	100.03996				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	100.04007				0.00	0	
<b>Total BAYA76 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 BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.00822				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.34665				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.34665				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.94705				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.35680				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.34618				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.35625				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.33584				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.35611				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYB11 On 30/06/2021 Spot Bond					0.00000	100.39725				0.00	0	
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.40655				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.40655				0.00	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 BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.40655				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.41688				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.40713				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.40713				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.42743				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BC127 On 08/05/2021 Spot Bond					0.00000	100.89469				0.00	0	
<b>Total BC127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BC127</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			7.08500	7.08500	7.08500	107.76123				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.04805				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.98456				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.15852				0.00	0	
<b>Total BDX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX32</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX33 On 08/03/2023 Spot Bond					0.00000	100.59273				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			6.79500	112.03027	6.79500	111.96826				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	100.83027				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.13044				0.00	0	
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	
BGL11 On 05/05/2021 Spot Bond			6.69500	104.17050	6.69500	104.11431				0.00	0	
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.76812				0.00	0	
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	
BGL13 On 20/08/2021 Spot Bond			5.79500	108.20308	5.79500	108.15270				0.00	0	
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.44652				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	103.38871				0.00	0	
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.98382				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	101.25576				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	102.16119				0.00	0	
<b>Total BGL18 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 BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.33311				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.13323				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	100.59075				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond					0.00000	100.83952				0.00	122,000,000	61,000,00
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>122,000,000</b>	<b>61,000,00</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>122,000,000</b>	<b>61,000,00</b>
BID10 On 15/11/2023 Spot Bond					0.00000	101.05048				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			5.53500	112.17336	5.53500	112.12261				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	100.42258				0.00	700,000,000	700,000,00
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>700,000,00</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>700,000,000</b>	<b>700,000,00</b>
BID13 On 14/06/2024 Spot Bond					0.00000	100.71583				0.00	0	500,000,00
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BID14 On 28/10/2022 Spot Bond					0.00000	100.32731				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	101.00351				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.27838				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	100.02216				0.00	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 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	99.11900				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	95.03500				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	63.73800				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.32904				0.00	0	
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2021 Spot Bond					0.00000	99.92129				0.00	0	
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.17382				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.71004				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.89494				0.00	0	1,050,000,00
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.28514				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	99.95729				0.00	2,800,000,000	1,400,000,00
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,00</b>
<b>Total For BPPF23</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,00</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
BPPF24 On 03/08/2021 Spot Bond					0.00000	100.93963				0.00	0	
<b>Total BPPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF24</b>										<b>0.00</b>	<b>0</b>	
BPPF25 On 03/08/2022 Spot Bond					0.00000	101.01944				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>	
BPPF26 On 12/10/2021 Spot Bond					0.00000	100.00963				0.00	0	
<b>Total BPPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF26</b>										<b>0.00</b>	<b>0</b>	
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.01275				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>	
BPPF28 On 03/11/2021 Spot Bond					0.00000	100.89370				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>	
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.93959				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>	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.97950				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.34170				0.00	0	
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.00557				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>	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
CBL26 On 06/05/2021 Spot Bond			4.39500	104.19994	4.39500	104.16280				0.00	0	
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL26</b>										<b>0.00</b>	<b>0</b>	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.88648				0.00	0	
<b>Total CBL28 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 CBL28</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.80408				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			6.58000	114.12994	6.58000	114.06906				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			6.93000	115.13661	6.93000	115.07198				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			7.46000	116.84422	7.46000	116.77332				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			8.88000	106.29391	8.88000	103.62634				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>	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.43670				0.00	0	
<b>Total CGR29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR29</b>										<b>0.00</b>	<b>0</b>	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.24686				0.00	0	
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.55780				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	101.32435				0.00	0	
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.43454				0.00	0	
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR45</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.92750				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.99604				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.79327				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	99.77977				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.41035				0.00	0	
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.57617	3.14000	160.41536				0.00	0	
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	
CLN19 On 13/09/2021 Spot Bond			2.29000	2.29000	2.29000	160.68615				0.00	0	
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	
CLN31 On 20/03/2023 Spot Bond			4.77000	114.10994	4.77000	112.91800				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN31 On 20/03/2023 Spot Bond					0.00000	103.61200				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.93142				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 20/03/2024 Spot Bond			6.56500	114.71295	6.56500	114.65157				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>	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 20/03/2024 Spot Bond			8.70700	115.88576	8.70700	127.37100				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	101.39380				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	101.28040				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.59964				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN376 On 20/03/2021 Spot Bond			5.39000	104.00315	5.39000	103.95750				0.00	0	
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.34054	10.98000	102.24992				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	120.78200				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN382 On 20/03/2021 Spot Bond					0.00000	100.17780				0.00	0	
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	121.77878	6.50000	123.08400				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	106.92700				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>	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.38989				0.00	0	
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	
CLN387 On 26/01/2021 Spot Bond					0.00000	101.40212				0.00	0	
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.39337				0.00	0	
<b>Total CLN394 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 CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.89276				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.88457				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.88457				0.00	0	
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	
CLN421 On 26/01/2021 Spot Bond					0.00000	101.04200				0.00	0	
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	
CLN439 On 03/02/2021 Spot Bond					0.00000	101.18493				0.00	0	
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	
CLN439 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	
CLN440 On 24/05/2021 Spot Bond			5.29000	103.77738	5.29000	103.73309				0.00	0	
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	
CLN445 On 31/01/2022 Spot Bond			2.29000	169.88014	2.29000	169.80644				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2025 Spot Bond			5.79500	131.75705	5.79500	131.66301				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			6.03500	130.58224	6.03500	130.48656				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.40400				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.88404				0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.02323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.18052				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			5.99500	107.94354	5.99500	107.89071				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>	
CLN468 On 14/03/2022 Spot Bond					0.00000	100.99968				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	100.44687				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	100.81084				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.98285				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.54600				0.00	0	
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	
CLN477 On 29/11/2021 Spot Bond			100.00000	55.54076	100.00000	55.16876				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.10090				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.21458				0.00	0	
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN484 On 02/12/2021 Spot Bond					0.00000	101.28185				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 02/12/2021 Spot Bond			5.49000	104.73425	5.49000	104.68750				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN487 On 23/06/2021 Spot Bond			10.16000	102.32159	10.16000	103.79300				0.00	0	
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/07/2022 Spot Bond			5.79500	104.59188	5.79500	109.10895				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.80858				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.46052				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.73997				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			6.19500	116.17749	6.19500	116.11876				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.54064				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.81578				0.00	0	
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.06333				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.06704				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.37931				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	100.68883				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	100.73758				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.68136				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	95.59961				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.41329	9.96000	103.33003				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	102.16992	10.01000	102.08771				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.80325				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	100.49065	9.60000	101.85455				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	100.49336				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.70243				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.90380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	
CLN523 On 09/09/2022 Spot Bond			9.20000	103.30853	9.20000	103.23155				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 24/04/2021 Spot Bond					0.00000	99.85197				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.73448				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.37522				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.85181				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.27771				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.46123				0.00	0	
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.49336				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.42733				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.95396				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond			8.31000	8.31000	8.31000	107.45940				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	98.53197				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	99.85473				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	99.94713				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	131.60100				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.69613				0.00	0	14,273,495,00
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
CLN545 On 17/01/2024 Spot Bond					0.00000	99.94833				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 21/08/2026 Spot Bond			7.78000	114.07295	7.78000	114.00199				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			7.83000	110.94220	7.83000	110.87161				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 12/11/2025 Spot Bond			7.92000	110.68208	7.92000	110.61085				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	310.27336				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.91888				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.91163				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.76138				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.94111				0.00	0	4,000,000,00
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
CLN559 On 20/12/2023 Spot Bond			100.00000		0.00000	124.44200				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.97136				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	101.71790	10.19000	101.65535				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			7.78000	111.26578	7.78000	111.19542				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.98614				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.69156				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	101.67963				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	100.65015				0.00	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 CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.90926				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 13/05/2021 Spot Bond					0.00000	101.02757				0.00	0	
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.24214				0.00	0	
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	
CLN570 On 12/11/2025 Spot Bond			8.01000	109.56841	8.01000	109.49712				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.96403				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.46581				0.00	0	
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.91458				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.48523				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.46787				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.95581				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.18107				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	100.95155				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>	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.65229				0.00	0	27,500,000.00
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000.00</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000.00</b>
CLN58 On 16/09/2025 Spot Bond					0.00000	100.53881				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>	
CLN58 On 18/04/2022 Spot Bond					0.00000	99.96044				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>	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.63345				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>	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.12591				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>	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.55866				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>	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.44868				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.43589				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>	
CLN59 On 16/09/2025 Spot Bond					0.00000	100.52861				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>	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.37303				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>	
CLN59 On 05/12/2026 Spot Bond			4.01500	137.13660	4.01500	110.90576				0.00	0	
<b>Total CLN592 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 CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.74722				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	100.26874				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.74722				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	101.29487				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	100.17066				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	100.50774				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.43589				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	100.43589				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	98.23500				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	103.86395				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.93165				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.85934				0.00	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 CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.01835				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	99.95437				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.74934				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	102.02223	9.32000	101.94567				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 CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/07/2022 Spot Bond					0.00000	101.15363				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.01822				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.58714				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.72050				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	100.65221				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	100.31834				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	99.50700				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	102.16418				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.45099				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	100.63343				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	101.06833				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	101.06406				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.97764				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	90.30500				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.19210				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 25/01/2023 Spot Bond			5.86500	110.21471	5.86500	110.16279				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.94890				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.07998				0.00	0	
<b>Total CLN627 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 CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.08000	63.64202	12.08000	85.56916				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.72704				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			8.48000	107.72013	8.48000	107.64722				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	100.94425				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 21/05/2021 Spot Bond					0.00000	100.69962				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	100.07952				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.94880				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	102.58800				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.71323				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.93959				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.88519				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.83313				0.00	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 CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.03272				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	99.96023				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.71756				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	100.42751				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	101.13520				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	100.42827				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.93959				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.67090				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.93959				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.73751				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.93959				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>	

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 18/02/2021 Spot Bond					0.00000	100.67247				0.00	0	
<b>Total CLN653 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN653</b>										<b>0.00</b>	<b>0</b>	
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	102.17200				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	100.47804				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	100.04088				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.40354				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.40834				0.00	0	
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.42390				0.00	0	
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/06/2023 Spot Bond					0.00000	98.68100				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	96.67900				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	99.95400				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	123.74500				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	101.11044				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.20496				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	101.14441				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	106.40979				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	100.51812				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.75711				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.04824				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	100.54637				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			4.61746	137.70263	4.61746	111.83785				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			4.61746	137.70263	4.61746	111.83858				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.92643				0.00	0	
<b>Total CLN675 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN675</b>										<b>0.00</b>	<b>0</b>	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.07151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.13356				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.13684				0.00	0	
<b>Total CLN678 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN678</b>										<b>0.00</b>	<b>0</b>	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.39332				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.64852				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.09168				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	100.53939				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.37573				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	100.38658				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.93603				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.44825				0.00	0	
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN686</b>										<b>0.00</b>	<b>0</b>	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.46103				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	100.46079				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>	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.40349				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>	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.26084				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>	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.40353				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	101.16510				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.61997				0.00	0	
<b>Total CLN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN694</b>										<b>0.00</b>	<b>0</b>	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.14569				0.00	0	
<b>Total CLN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN695</b>										<b>0.00</b>	<b>0</b>	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.28358				0.00	0	
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.06342				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	85.48478				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	103.36980				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	100.60467				0.00	0	
<b>Total CLN700 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 CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.81178				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>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.71294				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>	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.70930				0.00	0	
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.94650				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.65144				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.03676				0.00	0	
<b>Total CLN706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN706</b>										<b>0.00</b>	<b>0</b>	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.16457				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.51226				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.39384				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.99128				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.24143				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2021 Spot Bond					0.00000	101.44399				0.00	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 CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.78066				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.39655				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.39655				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.39655				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.00251				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.14779				0.00	0	
<b>Total CLN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN718</b>										<b>0.00</b>	<b>0</b>	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.45994				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.97227				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.30332				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.57811				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	83.03313				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	100.36337				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>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.36337				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>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.36337				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.37014				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.37014				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.37014				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.60655				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.67824				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>	
CLN81 On 18/04/2028 Spot Bond			7.08500	107.82307	7.08500	107.76123				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.87202				0.00	0	
<b>Total CLNF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLNF16</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			7.24500	112.11899	7.24500	112.05324				0.00	0	14,000,000.00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,000,000.00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>14,000,000.00</b>
COJ07 On 23/03/2021 Spot Bond			5.70500	104.34620	5.70500	104.29777				0.00	0	
<b>Total COJ07 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 COJ07</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			8.93000	111.50811	8.93000	111.42785				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			5.97500	113.83948	5.97500	113.78426				0.00	0	71,100,000,00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>71,100,000,00</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>71,100,000,00</b>
COT01 On 03/04/2023 Spot Bond			6.63000	107.67289	6.63000	107.61503				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			9.34000	107.40834	9.34000	107.32756				0.00	0	100,000,00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
COT03 On 05/06/2028 Spot Bond			9.43000	101.28057	9.43000	101.20369				0.00	0	8,200,000,00
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,00</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,00</b>
CPV01 On 30/06/2029 Spot Bond			8.99500	8.99500	8.99500	108.16908				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	100.68089				0.00	0	
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.40348				0.00	0	
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.42632				0.00	0	
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.18374				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.58738				0.00	0	
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.06810				0.00	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 DENG98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG98</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.33100				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.55493				0.00	0	
<b>Total DNG100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG100</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.37483				0.00	0	
<b>Total DNG101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG101</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.29205				0.00	0	
<b>Total DNG102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG102</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.54953				0.00	0	
<b>Total DNG103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG103</b>										<b>0.00</b>	<b>0</b>	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.93227				0.00	0	
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.70027				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.81184				0.00	200,000,000	100,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
DSY03 On 21/11/2024 Spot Bond			8.18000	8.18000	8.18000	108.96612				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	101.24628				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.76391				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV2021 On 18/06/2021 Spot Bond			5.74500	102.08866	5.74500	102.04159				0.00	0	
<b>Total DV2021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV2021</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			6.11000	111.48853	6.11000	111.43383				0.00	0	16,062,70
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,062,70</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>16,062,70</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	30.01227	100.00000	29.81451				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	30.01227	100.00000	29.81451				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			5.66500	115.26420	5.66500	115.21171				0.00	0	3,000,000,00
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	104.01259	9.69000	103.93238				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.01259	9.69000	103.93238				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.26500	98.10199	11.26500	98.01438				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	104.18166	10.10000	104.09801				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.18166	10.10000	104.09801				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	100.65477				0.00	0	
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.93788				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.48324				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	100.10345				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF24 On 23/10/2024 Spot Bond					0.00000	96.97475				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.55228				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.77411				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	98.50295				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.55827				0.00	0	
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.44700				0.00	0	3,070,000,00
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,070,000,00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>3,070,000,00</b>
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.09648				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.92352				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.69730				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.98209				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.82171				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.86496				0.00	0	
<b>Total DVFB31 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 DVFB31</b>										<b>0.00</b>	<b>0</b>	
E175 On 01/08/2021 Spot Bond			4.65000	110.88038	4.65000	110.83884				0.00	0	
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			5.20000	108.40469	5.20000	108.35858				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			6.10500	114.32212	6.10500	114.26516				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			5.54000	101.40729	5.54000	101.33622				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			5.26500	90.22852	5.26500	90.16792				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	132.77395	2.25000	132.71679				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.60000	134.76883	4.63500	134.38028				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			4.65700	119.93740	4.65700	119.86187				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.70500	117.38044	4.70500	117.30681				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.20000	102.80014	5.20000	102.73116				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.23500	92.29852	5.23500	92.23675				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	132.77395	2.25000	132.71679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EL36/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	148.51448				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	146.14534				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ELN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN005</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	112.47902				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	111.51080				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN008 On 17/06/2021 Spot Bond					0.00000	111.98326				0.00	0	
<b>Total ELN008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN008</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	110.29031				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	102.42896				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	103.93744				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN012 On 23/12/2021 Spot Bond					0.00000	101.27882				0.00	0	
<b>Total ELN012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN012</b>										<b>0.00</b>	<b>0</b>	
EMM02 On 11/03/2021 Spot Bond			5.17500	104.58891	5.17500	104.54476				0.00	0	20,000,000.00
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
EMM03 On 04/05/2024 Spot Bond			8.50000	106.42871	8.50000	106.35532				0.00	0	36,200,000.00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,200,000.00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>36,200,000.00</b>
EMM04 On 16/05/2028 Spot Bond			10.86500	10.86500	10.86500	96.48462				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			11.21500	11.21500	11.21500	100.85498				0.00	0	666,666.60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666.60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666.60</b>
EMM06 On 23/06/2025 Spot Bond			8.58000	8.58000	8.58000	104.14415				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			8.58000	8.58000	8.58000	105.67995				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			11.52500	11.52500	11.52500	78.26154				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			10.29000	10.29000	10.29000	102.17192				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			11.52500	11.52500	11.52500	95.84097				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.76639				0.00	0	
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.63417				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.52878				0.00	0	
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.54468				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.47460				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.46289				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.89475				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.67093				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.41508				0.00	0	
<b>Total EPFC46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC46</b>										<b>0.00</b>	<b>0</b>	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.89747				0.00	0	
<b>Total EPFC47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC47</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.59099				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.60849				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 16/04/2025 Spot Bond					0.00000	99.95930				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.55172				0.00	1,040,000,000	520,000,000

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 EQT005 SPOT</b>										<b>0.00</b>	<b>1,040,000,000</b>	<b>520,000,000</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>1,040,000,000</b>	<b>520,000,000</b>
EQT005 On 30/10/2023 Spot Bond					0.00000	101.08752				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.80366				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.76338				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.86804				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.77143				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.81167				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>	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.75053				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.73117				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA27 On 17/08/2023 Spot Bond					0.00000	100.85191				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			5.51500	108.27206	5.51500	108.22405				0.00	0	94,225,700
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>94,225,700</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>94,225,700</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	99.81456	10.00000	99.73519				0.00	0	
<b>Total ES23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26 On 02/04/2026 Spot Bond			7.69000	102.98686	7.69000	102.92283				0.00	0	3,086,922,80
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,086,922,80</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>3,086,922,80</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.31087	7.85000	102.24596				0.00	0	
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.42000	76.66064	11.43000	76.53663				0.00	0	28,280,000,00
<b>Total ES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,280,000,00</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>28,280,000,00</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.57499	7.50000	102.51243				0.00	0	
<b>Total ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.92000	75.70863	11.92000	75.63642				0.00	0	11,236,609,60
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,236,609,60</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>11,236,609,60</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.96288	8.50000	101.89296				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
ESFR0 On 20/04/2021 Spot Bond					0.00000	99.94929				0.00	0	
<b>Total ESFR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ESFR03</b>										<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.59686				0.00	200,000,000	100,000,00
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For EXX04</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	99.47286				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	100.40012				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	100.07584				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.75455				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.80270				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.84358				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.10332				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	100.03010				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.80288				0.00	0	
<b>Total FIFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC35</b>										<b>0.00</b>	<b>0</b>	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.98514				0.00	0	
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	
FRB14 On 02/06/2021 Spot Bond			5.52500	5.52500	5.52500	102.85153				0.00	0	260,000,00
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	102.19542				0.00	1,000,000,000	1,000,000,00
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB18 On 13/04/2021 Spot Bond					0.00000	100.64717				0.00	0	682,000,00
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>682,000,00</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>682,000,00</b>
FRB19 On 14/04/2021 Spot Bond			6.46500	104.57948	6.46500	104.52478				0.00	0	
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	
FRB20 On 15/04/2021 Spot Bond					0.00000	100.53534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB20</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.98040				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	104.34703				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	102.01070				0.00	0	1,500,000.00
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	104.33725				0.00	0	
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	
FRB25 On 19/09/2024 Spot Bond					0.00000	102.42805				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.67164				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			8.28000	109.41958	8.28000	109.34644				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 31/12/2099 Spot Bond					0.00000	101.34827				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			1.34000	171.51162	1.34000	171.45037				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			2.10000	2.10000	2.10000	312.64667				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			2.84000	2.84000	2.84000	147.20866				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI28 On 31/03/2028 Spot Bond			4.51500	184.48749	4.51500	184.37384				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			4.82000	4.82000	4.82000	97.32025				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			4.91000	4.91000	4.91000	208.12354				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			6.07000	78.06640	6.07000	78.00858				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.52500	84.41110	5.52500	84.35202				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			5.43000	5.43000	5.43000	81.83381				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			5.49000	5.49000	5.49000	81.13953				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>	
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			4.19500	4.19500	4.19500	139.82937				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>	
FRC178 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>	
FRC181 On 06/08/2023 Spot Bond					0.00000	90.16299				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>	
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	
FRC207: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	
FRC211: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	
FRC221: On 31/01/2022 Spot Bond			2.40000	169.69274	2.40000	169.61762				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>	
FRC231: On 31/01/2022 Spot Bond			3.26000	168.23835	3.26000	168.15224				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>	
FRC251: On 13/02/2022 Spot Bond					0.00000	101.14404				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>	
FRC251: On 14/03/2022 Spot Bond					0.00000	100.49219				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>	
FRC251: 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>	
FRC251: On 17/07/2027 Spot Bond					0.00000	101.80013				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>	
FRC261: On 20/06/2021 Spot Bond					0.00000	101.15813				0.00	0	
<b>Total FRC265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC265</b>										<b>0.00</b>	<b>0</b>	
FRC261: On 06/08/2023 Spot Bond					0.00000	103.29189				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>	
FRC271: On 30/01/2023 Spot Bond					0.00000	101.14171				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC271: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.39289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC272 On 02/05/2028 Spot Bond			9.80000	102.05592	9.80000	101.97503				0.00	0	
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	
FRC274 On 04/03/2021 Spot Bond					0.00000	100.57714				0.00	0	
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	
FRC277 On 21/11/2022 Spot Bond					0.00000	100.72051				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.43745				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.34097				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC282 On 26/01/2021 Spot Bond					0.00000	101.73826				0.00	0	
<b>Total FRC283 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC283</b>										<b>0.00</b>	<b>0</b>	
FRC283 On 11/11/2024 Spot Bond					0.00000	101.26384				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.43981				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.38957				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.38118				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.20508				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29 On 26/01/2021 Spot Bond					0.00000	101.40212				0.00	0	
<b>Total FRC291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC291</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 18/04/2021 Spot Bond					0.00000	99.96182				0.00	0	
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 18/04/2021 Spot Bond					0.00000	99.96263				0.00	0	
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.86006				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>	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.87643				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>	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.50507				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>	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.21934				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>	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.90228				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>	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.83494				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>	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.20416				0.00	0	170,000,00
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
FRC30 On 27/02/2023 Spot Bond					0.00000	100.64702				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>	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.02200				0.00	0	
<b>Total FRC308 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 FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.37301				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>	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.42923				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>	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.52000				0.00	0	
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.29000				0.00	0	
<b>Total FRC312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC312</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.47125				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 23/02/2021 Spot Bond					0.00000	111.44000				0.00	0	
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	98.30365				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>	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.51715				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>	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.15856				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>	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.87672				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>	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.47110				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>	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.48202				0.00	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 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	100.43382				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	100.15869				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.83086				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	100.21970				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.67477				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.92948				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.99993				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>	
FRC330 On 02/02/2021 Spot Bond					0.00000	101.07453				0.00	0	
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.07453				0.00	0	
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.48507				0.00	0	
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.75993				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(O)n 13/09/2021 Spot Bond					0.00000	106.12696				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC33(O)n 25/04/2023 Spot Bond					0.00000	103.62098				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>	
FRC33(O)n 09/06/2021 Spot Bond					0.00000	100.56041				0.00	0	
<b>Total FRC338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC338</b>										<b>0.00</b>	<b>0</b>	
FRC33(O)n 07/12/2023 Spot Bond					0.00000	101.20364				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34(O)n 20/02/2024 Spot Bond					0.00000	101.38108				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34(O)n 20/12/2024 Spot Bond					0.00000	100.55769				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>	
FRC34(O)n 17/08/2021 Spot Bond					0.00000	100.71829				0.00	0	
<b>Total FRC342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC342</b>										<b>0.00</b>	<b>0</b>	
FRC34(O)n 21/12/2027 Spot Bond					0.00000	100.38997				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>	
FRC34(O)n 15/10/2022 Spot Bond					0.00000	99.99991				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>	
FRC34(O)n 03/08/2021 Spot Bond					0.00000	100.97954				0.00	0	
<b>Total FRC345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC345</b>										<b>0.00</b>	<b>0</b>	
FRC34(O)n 20/12/2025 Spot Bond					0.00000	100.50608				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34(O)n 27/03/2024 Spot Bond					0.00000	100.46186				0.00	0	
<b>Total FRC347 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 FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.32083				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.14966				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2021 Spot Bond					0.00000	101.03328				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.74745				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.92151				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.84370				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.23652				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.67272				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>	
FRC66 On 31/01/2022 Spot Bond			3.04000	3.04000	3.04000	168.52528				0.00	0	
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			2.98000	2.98000	2.98000	168.62724				0.00	0	
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			2.96000	2.96000	2.96000	168.66124				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			4.93000	93.90559	4.93000	93.84440				0.00	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 FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.16500	102.88290	5.16500	102.81461				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.49588				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.79925				0.00	0	1,000,000,00
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.45837				0.00	0	
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.08361				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	101.40771				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.52574				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.87390				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.32306				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.71492				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.71300	4.71300	4.71300	87.05654				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 31/01/2038 Spot Bond			5.08500	5.08500	5.08500	103.88542				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.46603				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.04101				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.22500	102.08860	5.22500	102.02035				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			5.23000	201.72453	5.23000	201.58863				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.36500	100.26415	5.36500	100.19602				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	200.98879				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			3.74500	142.30969	3.74500	142.23133				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	124.73599	3.70500	124.66771				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.21500	102.22045	5.21500	102.15220				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.38000	198.74727	5.38000	198.61100				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.43000	197.76671	5.43000	197.63032				0.00	0	
<b>Total FRS121 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 FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			3.27500	180.64755	3.27500	144.79141				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.46000	197.18118	5.46000	197.04475				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.36500	100.26415	5.36500	100.19602				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			5.18500	176.81112	5.18500	176.69267				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			6.11500	91.14508	6.11500	91.07773				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			5.07500	178.04586	5.07500	177.92816				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			5.13500	177.37115	5.13500	177.25304				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			5.97000	187.54283	5.97000	187.40537				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			6.06500	91.72029	6.06500	91.65287				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.36500	5.36500	5.36500	100.19602				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.34500	100.52233	5.34500	100.45418				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.94500	179.51793	4.94500	179.40113				0.00	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 FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.74000	191.81678	5.74000	191.67973				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			5.07500	178.04586	5.07500	177.92816				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.07500	178.04586	5.07500	177.92816				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.36500	174.81176	5.36500	174.69213				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			4.04500	140.70558	4.04500	140.62474				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2022 Spot Bond			2.10000	170.20456	2.10000	170.13332				0.00	0	
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS147 On 31/03/2028 Spot Bond			5.42500	174.15110	5.42500	174.03108				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.46500	173.71224	5.46500	173.59198				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			4.01500	140.86505	4.01500	140.78444				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			4.94000	179.57482	4.94000	179.45806				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.47500	5.47500	5.47500	173.48240				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS16 On 06/06/2025 Spot Bond					0.00000	16.54875				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.26639				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	99.95942				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	99.95500				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.43211				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	100.29916				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 04/10/2021 Spot Bond					0.00000	148.14713				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 16/11/2023 Spot Bond					0.00000	166.75791				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	157.15150				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	161.85298				0.00	0	
<b>Total FRS187 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 FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	137.02099				0.00	0	
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	
FRS188 On 19/06/2026 Spot Bond					0.00000	25.37816				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>	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.88315				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>	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.02864				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>	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.92044				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>	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.71302				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>	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS202 On 15/03/2021 Spot Bond					0.00000	117.20910				0.00	0	
<b>Total FRS205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS205</b>										<b>0.00</b>	<b>0</b>	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.01431				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.77687				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 03/09/2021 Spot Bond					0.00000	125.84902				0.00	0	
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	
FRS213 On 04/03/2021 Spot Bond					0.00000	115.50586				0.00	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 FRS214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS214</b>										<b>0.00</b>	<b>0</b>	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	107.84624				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.33567				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	107.22663				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.25411				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	108.36195				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>	
FRS223 On 07/07/2025 Spot Bond					0.00000	107.16220				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.38997				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	107.11167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.96256				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	106.70782				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>	
FRS229 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS229</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.90242				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>	
FRS231 On 18/08/2025 Spot Bond					0.00000	98.25871				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>	
FRS232 On 19/08/2025 Spot Bond					0.00000	99.46878				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>	
FRS233 On 25/08/2025 Spot Bond					0.00000	98.84763				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>	
FRS234 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>	
FRS235 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	103.90986				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>	
FRS236 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
<b>Total FRS236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS236</b>										<b>0.00</b>	<b>0</b>	
FRS237 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>	
FRS238 On 13/10/2023 Spot Bond					0.00000	107.43808				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS239 On 23/10/2025 Spot Bond					0.00000	105.00354				0.00	0	
<b>Total FRS239 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 FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 31/03/2032 Spot Bond					0.00000	98.02518				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>	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.79040				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>	
FRS24 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.91112				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>	
FRS24 On 29/12/2025 Spot Bond					0.00000	100.00944				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>	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.11759				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>	
FRS36 On 07/12/2023 Spot Bond			2.14000	2.14000	2.14000	312.31156				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			1.88000	314.62431	1.88000	314.49770				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			1.88000	1.88000	1.88000	314.49770				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			1.34000	171.51162	1.34000	171.45037				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			1.34000	171.51162	1.34000	171.45037				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	101.00462				0.00	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 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			5.06500	95.41232	5.06500	95.34976				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			4.75000	66.79161	4.75000	99.57779				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			3.16500	3.16500	3.16500	145.39829				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			3.44500	3.44500	3.44500	143.85929				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			2.94000	2.94000	2.94000	305.70080				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			4.71500	4.71500	4.71500	108.98436				0.00	0	
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			5.53000	119.19902	5.53000	119.14544				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			5.88000	114.96344	5.88000	119.77570				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			6.69000	115.96445	6.69000	115.90156				0.00	0	
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	
FRX27 On 07/03/2027 Spot Bond			6.67000	121.20970	6.67000	121.14382				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			7.09000	117.21550	7.09000	122.19841				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX30 On 31/01/2030 Spot Bond			8.24000	114.01453	8.24000	113.93950				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			8.70500	109.12490	8.70500	109.04912				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			8.63500	116.51137	8.63500	116.43023				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			10.89500	77.54301	10.89500	77.47524				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	100.19479				0.00	0	70,000,00
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.49065				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.70573				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.62474				0.00	0	
<b>Total FS7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.66752				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.69348				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.70112				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.85978				0.00	0	
<b>Total GBL04 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 GBL04</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.52005				0.00	0	100,000,00
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.62123				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.72589				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.56189				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.60512				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.89975				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.42000	104.37197	4.42000	104.30848				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	101.22366				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.90740				0.00	0	10,000,00
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	100.92148				0.00	0	
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.09281				0.00	0	
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			5.67500	113.80201	5.67500	113.74954				0.00	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 GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.48846				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.04689				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			8.23000	107.14214	8.23000	107.07095				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	99.96095				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	101.07509				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	99.27217				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.85821				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	101.40576				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.83791				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	100.45786				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	100.47740				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT30 On 10/12/2025 Spot Bond					0.00000	96.92533				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	100.60842				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.40792				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	96.95578				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	97.32276				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.26618				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	100.21806				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.99037				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.28988				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	100.88029				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.74237				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	100.34933				0.00	0	
<b>Total GRT45 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 GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.33161				0.00	0	
<b>Total GRT46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT46</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.69658				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.23574				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.72830				0.00	0	
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.74267				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.22325				0.00	0	
<b>Total H12T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T1</b>										<b>0.00</b>	<b>0</b>	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.61693				0.00	0	
<b>Total HC5T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T4</b>										<b>0.00</b>	<b>0</b>	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.54895				0.00	0	
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.42393				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.50432				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	100.00077				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	100.74881				0.00	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 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	100.60018				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	100.53595				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	100.23313				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	100.21879				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	100.21476				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.48000	309.62053	2.48000	309.48077				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			2.83000	2.83000	2.83000	313.44501				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			9.79000	107.53571	9.79000	107.45196				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			5.26000	74.15332	5.26000	93.71951				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.49000	89.09179	11.49000	89.01069				0.00	0	4,350,000,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.48471	100.00000	13.39586				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2035 Spot Bond			11.55000	88.26949	11.55000	88.18873				0.00	0	5,020,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.48385	100.00000	13.39500				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	100.17212				0.00	0	25,370,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,370,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>25,370,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.19867				0.00	0	10,000,000,00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.61472				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			2.57000	148.80050	2.59500	148.59073			293,056,837,948,000.00	503,134,956,400	266,246,074,10	
<b>Total I2025 SPOT</b>									<b>13,056,837,948,000.00</b>	<b>503,134,956,400</b>	<b>266,246,074,10</b>	
<b>Total For I2025</b>									<b>13,056,837,948,000.00</b>	<b>503,134,956,400</b>	<b>266,246,074,10</b>	
I2029 On 31/03/2029 Spot Bond			3.95000	103.81721	3.95000	103.75799			191,731,058,970,000.00	48,539,508,600	191,414,332,90	
<b>Total I2029 SPOT</b>									<b>1,731,058,970,000.00</b>	<b>48,539,508,600</b>	<b>191,414,332,90</b>	
<b>Total For I2029</b>									<b>1,731,058,970,000.00</b>	<b>48,539,508,600</b>	<b>191,414,332,90</b>	
I2033 On 28/02/2033 Spot Bond			4.43000	98.86685	4.43000	98.80641			290,361,717,694,000.00	65,544,405,800	114,223,219,60	
<b>Total I2033 SPOT</b>									<b>10,361,717,694,000.00</b>	<b>65,544,405,800</b>	<b>114,223,219,60</b>	
<b>Total For I2033</b>									<b>10,361,717,694,000.00</b>	<b>65,544,405,800</b>	<b>114,223,219,60</b>	
I2038 On 31/01/2038 Spot Bond			4.46000	112.80319	4.46500	112.66031			13,230,246,580,000.00	2,966,423,000	314,428,280,90	
<b>Total I2038 SPOT</b>									<b>13,230,246,580,000.00</b>	<b>2,966,423,000</b>	<b>314,428,280,90</b>	
<b>Total For I2038</b>									<b>13,230,246,580,000.00</b>	<b>2,966,423,000</b>	<b>314,428,280,90</b>	
I2046 On 31/03/2046 Spot Bond			4.55000	99.68959	4.55000	99.62791			136,297,980,000.00	29,955,600	263,117,767,40	
<b>Total I2046 SPOT</b>									<b>136,297,980,000.00</b>	<b>29,955,600</b>	<b>263,117,767,40</b>	
<b>Total For I2046</b>									<b>136,297,980,000.00</b>	<b>29,955,600</b>	<b>263,117,767,40</b>	
I2050 On 31/12/2050 Spot Bond			4.52500	100.99041	4.52500	100.92790			61,375,325,747,500.00	13,563,607,900	214,021,962,90	
<b>Total I2050 SPOT</b>									<b>1,375,325,747,500.00</b>	<b>13,563,607,900</b>	<b>214,021,962,90</b>	
<b>Total For I2050</b>									<b>1,375,325,747,500.00</b>	<b>13,563,607,900</b>	<b>214,021,962,90</b>	
IBL101 On 24/05/2022 Spot Bond			5.51000	5.51000	5.51000	105.88940			0.00	0	0	
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL101</b>										<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.85508				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			2.60000	308.63149	2.60000	308.48919				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.92392				0.00	0	
<b>Total IBL110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL110</b>										<b>0.00</b>	<b>0</b>	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.64105				0.00	0	
<b>Total IBL113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL113</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.85145				0.00	0	
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.67428				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.76098				0.00	0	
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.28567				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.76173				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	100.05305				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	100.72781				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.05632				0.00	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 IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.87676				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	100.34233				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.96204				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.72040				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.66988				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	99.56056				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	99.48621				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>	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.69618				0.00	0	
<b>Total IBL140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL140</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.67440				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.67055				0.00	0	
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL142</b>										<b>0.00</b>	<b>0</b>	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.43383				0.00	0	
<b>Total IBL143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL143</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL145 On 20/03/2026 Spot Bond					0.00000	100.37986				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	100.17061				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	100.56701				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	100.59481				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	101.63661				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	100.66761				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			1.45000	1.45000	1.45000	171.25880				0.00	0	
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			6.15500	115.63141	6.15500	115.57428				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.20676				0.00	0	
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			1.74000	170.82181	1.74000	170.75528				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			4.58500	111.05125	4.58500	111.00954				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.03116				0.00	0	
<b>Total IBL86 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 IBL86</b>										<b>0.00</b>	<b>0</b>	
IBL88 On 20/05/2021 Spot Bond			4.39500	103.63755	4.39500	103.60067				0.00	0	
<b>Total IBL88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL88</b>										<b>0.00</b>	<b>0</b>	
IBL88/F On 20/05/2021 Spot Bond			100.00000	78.81601	100.00000	78.33347				0.00	0	
<b>Total IBL88/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL88/R208</b>										<b>0.00</b>	<b>0</b>	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.76254				0.00	0	
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL89</b>										<b>0.00</b>	<b>0</b>	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.15199				0.00	0	
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.42757				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			7.45000	108.34779	7.45000	108.28214				0.00	0	300,000,00
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
IDCG08 On 13/05/2030 Spot Bond			9.76500	111.12742	9.76500	111.33552				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.56195				0.00	0	
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			8.05000	113.96787	8.05000	113.89376				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.04017				0.00	0	10,000,00
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.90823				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.79816				0.00	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 IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2023 Spot Bond					0.00000	99.57529				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.21613				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.91297				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.43242				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.75082				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.38267				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>	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.67617				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>	
IDCG22 On 29/01/2027 Spot Bond					0.00000	101.21266				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.45280				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			6.93000	106.93892	6.93000	106.87889				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
IFC02 On 14/04/2021 Spot Bond			5.25000	103.10708	5.25000	103.06315				0.00	0	
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
ING362 On 24/02/2021 Spot Bond					0.00000	100.66923				0.00	0	
<b>Total ING362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING362</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	101.86579				0.00	0	
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	
ING383 On 30/06/2021 Spot Bond					0.00000	101.62495				0.00	0	
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING383</b>										<b>0.00</b>	<b>0</b>	
ING384 On 30/09/2021 Spot Bond					0.00000	94.83896				0.00	0	
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING384</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.62111				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.45193				0.00	0	
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	
INLV04 On 11/02/2021 Spot Bond			6.69500	105.91873	6.69500	105.86073				0.00	0	
<b>Total INLV04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV04</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.81848				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	99.84386				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>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.44179				0.00	0	
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.35508				0.00	0	
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.36159				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.98539				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	100.47476				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.97036				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	99.99998				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.91212				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.93022				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	100.26239				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.52409				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	100.16810				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	100.47155				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.27724	2.75000	101.25468				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.83500	169.71266	5.83500	169.59012				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV033 On 11/02/2021 Spot Bond					0.00000	101.38996				0.00	0	
<b>Total IV033 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV033</b>										<b>0.00</b>	<b>0</b>	
IV034 On 11/02/2021 Spot Bond			6.69500	105.76938	6.69500	105.71147				0.00	0	
<b>Total IV034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV034</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	102.21481				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV036 On 22/07/2021 Spot Bond					0.00000	101.05569				0.00	0	
<b>Total IV036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV036</b>										<b>0.00</b>	<b>0</b>	
IV038 On 23/09/2021 Spot Bond					0.00000	100.49922				0.00	0	
<b>Total IV038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV038</b>										<b>0.00</b>	<b>0</b>	
IV039 On 31/01/2022 Spot Bond			3.84000	3.84000	3.84000	167.17468				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	
IV040 On 29/09/2021 Spot Bond					0.00000	102.03899				0.00	0	
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	
IV041 On 29/09/2021 Spot Bond			7.51500	106.60024	7.51500	106.53509				0.00	0	
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond					0.00000	103.18943				0.00	0	
<b>Total IV042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV042</b>										<b>0.00</b>	<b>0</b>	
IV043 On 21/11/2021 Spot Bond			7.53000	7.53000	7.53000	105.88526				0.00	0	
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV044 On 31/01/2022 Spot Bond					0.00000	101.50995				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			2.34000	169.79492	2.34000	169.72058				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	102.42354				0.00	500,000,000	500,000,000
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
IV050 On 26/06/2024 Spot Bond					0.00000	101.99160				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			5.73500	170.78307	5.73500	170.66113				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.24229				0.00	0	
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	
IVC040 On 24/07/2021 Spot Bond			10.69500	99.19299	10.69500	99.10877				0.00	0	
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	
IVC094 On 06/12/2021 Spot Bond			6.01000	105.31656	6.01000	105.26517				0.00	0	
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.28059				0.00	800,000,000	400,000,000
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For IVC097</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
IVC103 On 29/06/2021 Spot Bond					0.00000	100.28750				0.00	0	
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC103</b>										<b>0.00</b>	<b>0</b>	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.28290				0.00	0	
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.21139				0.00	0	
<b>Total IVC109 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 IVC109</b>										<b>0.00</b>	<b>0</b>	
IVC110 On 19/05/2021 Spot Bond			5.66000	102.95326	5.66000	102.90627				0.00	0	
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.51381				0.00	0	
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.99828				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.33247				0.00	0	
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.22828				0.00	0	
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.72738				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.08076				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.61437				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	101.18167				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	101.23406				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	100.35603				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	100.99955				0.00	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 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	100.95105				0.00	0	
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.62760				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.86373				0.00	0	
<b>Total IVC154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC154</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC156 On 22/04/2021 Spot Bond					0.00000	99.90814				0.00	0	
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.24972				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.44973				0.00	0	
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.47723				0.00	0	
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.30471				0.00	0	
<b>Total IVC167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC167</b>										<b>0.00</b>	<b>0</b>	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.80155				0.00	0	
<b>Total IVC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC169</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC173 On 17/07/2021 Spot Bond					0.00000	99.95232				0.00	0	
<b>Total IVC173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC173</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.57264				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	100.24144				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.06430				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.08153				0.00	0	
<b>Total IVC179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC179</b>										<b>0.00</b>	<b>0</b>	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.08152				0.00	0	
<b>Total IVC180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC180</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.81610				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.87682				0.00	0	
<b>Total IVC182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC182</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.43959				0.00	0	
<b>Total IVC183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC183</b>										<b>0.00</b>	<b>0</b>	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.29418				0.00	0	
<b>Total IVC184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC184</b>										<b>0.00</b>	<b>0</b>	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.28026				0.00	0	
<b>Total IVC185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC185</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.56052	7.40000	100.50031				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	100.67970				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	100.71896				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>	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.45996				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>	
IVZ022 On 14/01/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
<b>Total IVZ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ022</b>										<b>0.00</b>	<b>0</b>	
IVZ023 On 21/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.90270				0.00	0	
<b>Total IVZ023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ023</b>										<b>0.00</b>	<b>0</b>	
IVZ024 On 28/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.82715				0.00	0	
<b>Total IVZ024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ024</b>										<b>0.00</b>	<b>0</b>	
IVZ025 On 04/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.75171				0.00	0	
<b>Total IVZ025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ025</b>										<b>0.00</b>	<b>0</b>	
IVZ026 On 09/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.69790				0.00	0	
<b>Total IVZ026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ026</b>										<b>0.00</b>	<b>0</b>	
IVZ027 On 11/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.67231				0.00	0	
<b>Total IVZ027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ027</b>										<b>0.00</b>	<b>0</b>	
IVZ028 On 16/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.61790				0.00	0	
<b>Total IVZ028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ028</b>										<b>0.00</b>	<b>0</b>	
IVZ029 On 18/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.59616				0.00	0	
<b>Total IVZ029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ029</b>										<b>0.00</b>	<b>0</b>	
IVZ030 On 23/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.54183				0.00	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 IVZ030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ030</b>										<b>0.00</b>	<b>0</b>	
IVZ031 On 25/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.52012				0.00	0	
<b>Total IVZ031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ031</b>										<b>0.00</b>	<b>0</b>	
IVZ032 On 04/03/2021 Spot Bond			4.00000	4.00000	4.00000	99.44420				0.00	0	
<b>Total IVZ032 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ032</b>										<b>0.00</b>	<b>0</b>	
IVZ033 On 11/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.35271				0.00	0	
<b>Total IVZ033 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ033</b>										<b>0.00</b>	<b>0</b>	
IVZ034 On 18/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.27516				0.00	0	
<b>Total IVZ034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ034</b>										<b>0.00</b>	<b>0</b>	
IVZ035 On 25/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.19772				0.00	0	
<b>Total IVZ035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ035</b>										<b>0.00</b>	<b>0</b>	
IVZ036 On 01/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.12041				0.00	0	
<b>Total IVZ036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ036</b>										<b>0.00</b>	<b>0</b>	
IVZ037 On 08/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ037</b>										<b>0.00</b>	<b>0</b>	
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	100.47474				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.12335				0.00	0	
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			6.24500	105.28752	6.24500	105.23417				0.00	0	
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	

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	98.85080				0.00	0	1,500,000,00
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	98.48755				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.94607				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.36202				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	100.66931				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.94069				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	99.85348				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			8.02000	131.15534	8.02000	131.06990				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.86221				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.79468				0.00	0	
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	
LBK20 On 08/06/2022 Spot Bond			6.47500	106.00245	6.47500	105.94680				0.00	0	
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.44683				0.00	0	
<b>Total LBK23 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 LBK23</b>										<b>0.00</b>	<b>0</b>	
LBK24 On 10/10/2024 Spot Bond			8.49500	108.43155	8.49500	108.35722				0.00	0	
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	
LBK26 On 23/03/2021 Spot Bond					0.00000	98.81114				0.00	0	
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.61706				0.00	0	
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			11.86000	95.61031	11.86000	95.51907				0.00	0	
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	
LBK29 On 07/06/2023 Spot Bond			9.54500	101.45602	9.54500	101.37808				0.00	0	100,000,00
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
LBK30 On 20/09/2021 Spot Bond					0.00000	95.44728				0.00	0	
<b>Total LBK30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK30</b>										<b>0.00</b>	<b>0</b>	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.08537				0.00	0	
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.95692				0.00	0	
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.10860				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.35551				0.00	0	
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.90069				0.00	0	
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.53110				0.00	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 LBK38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK38</b>										<b>0.00</b>	<b>0</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.64333				0.00	0	
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			6.04500	109.60254	6.04500	109.54876				0.00	0	2,500,000,00
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	101.45450				0.00	140,000,000	70,000,00
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.77337				0.00	0	300,000,00
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	102.95063				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.37349				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.60856				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.33259				0.00	0	
<b>Total LHL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL27</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.57269				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>	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.52934				0.00	0	
<b>Total LOM02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM02</b>										<b>0.00</b>	<b>0</b>	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.99039				0.00	0	
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM03</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LOM04 On 25/05/2025 Spot Bond					0.00000	101.01820				0.00	0	
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.71638				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.74692				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.76982				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MAQ19 On 29/01/2021 Spot Bond					0.00000	99.75999				0.00	0	
<b>Total MAQ193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAQ193</b>										<b>0.00</b>	<b>0</b>	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.78746				0.00	0	20,000,00
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	100.89998				0.00	0	
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.73123				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.34168				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.53197				0.00	0	
<b>Total MBF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF066</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.61841				0.00	0	
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.67479				0.00	0	
<b>Total MBF068 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 MBF068</b>										<b>0.00</b>	<b>0</b>	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.78800				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.67012				0.00	0	
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP039</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.65457				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.02429				0.00	0	
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 26/04/2021 Spot Bond					0.00000	101.14445				0.00	0	
<b>Total MBP042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP042</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.98615				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.23354				0.00	0	
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.36425				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.97560				0.00	0	10,000,00
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
MBP04: On 26/02/2024 Spot Bond					0.00000	100.60809				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	100.23355				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	100.23844				0.00	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 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	101.06812				0.00	660,000,000	530,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>530,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>660,000,000</b>	<b>530,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.53576				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 17/03/2021 Spot Bond			4.82000	104.23415	4.82000	104.19319				0.00	0	
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			6.97500	6.97500	6.97500	121.47576				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			5.29500	112.95252	5.29500	112.90441				0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.03334				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	99.92359				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	99.06267				0.00	0	800,000,00
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
MML02 On 10/12/2026 Spot Bond			7.58000	108.98823	7.58000	108.92142				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.92254				0.00	140,000,000	70,000,00
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	99.77151				0.00	400,000,000	220,000,00
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>220,000,00</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>400,000,000</b>	<b>220,000,00</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
MTN10 On 11/10/2024 Spot Bond					0.00000	98.90763				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.44009				0.00	0	
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.09542				0.00	500,000,000	500,000,000
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	98.44715				0.00	0	60,000,000
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	100.86148				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.89749				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.93033				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.94617				0.00	0	2,600,000,000
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	99.10519				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.55533				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	100.34648				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.77243				0.00	0	
<b>Total MTN21 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 MTN21</b>									<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.23123			0.00	0	
<b>Total MTN22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>									<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			7.53000	106.93491	7.53000	106.87050			0.00	0	
<b>Total MTN23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>									<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.33780			0.00	0	
<b>Total MTN24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>									<b>0.00</b>	<b>0</b>	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.93609			0.00	0	
<b>Total MTNC22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTNC22</b>									<b>0.00</b>	<b>0</b>	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total MTNC23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTNC23</b>									<b>0.00</b>	<b>0</b>	
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.75653			0.00	0	
<b>Total MWAR02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWAR02</b>									<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.74213			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>	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.74213			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>	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.79990			0.00	0	10,000,00
<b>Total MWAR05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For MWAR05</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
N6C26 On 21/03/2026 Spot Bond					0.00000	101.20442			0.00	0	
<b>Total N6C26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N6C26</b>									<b>0.00</b>	<b>0</b>	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.98541			0.00	0	
<b>Total N6D26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>									<b>0.00</b>	<b>0</b>	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.39667			0.00	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 N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.51166				0.00	0	
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.82265				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	100.34453				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	100.44416				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.52869				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	100.60630				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			5.51500	106.08371	5.51500	106.03590				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			6.09500	113.83666	6.09500	113.78095		47,732,992,500,000.00		7,831,500,000	2,610,500,000	
<b>Total NAM03 SPOT</b>								<b>17,732,992,500,000.00</b>		<b>7,831,500,000</b>	<b>2,610,500,000</b>	
<b>Total For NAM03</b>								<b>17,732,992,500,000.00</b>		<b>7,831,500,000</b>	<b>2,610,500,000</b>	
NAM04 On 01/08/2026 Spot Bond			8.46000	113.76494	8.46000	113.68812				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	101.08864				0.00	0	40,000,000
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	101.12391				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBG03 On 30/04/2026 Spot Bond					0.00000	100.99649			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	101.06634			0.00	0	
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.01037			0.00	0	
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	
NBK12 On 19/03/2021 Spot Bond			5.39500	103.76971	5.39500	103.72413			0.00	0	
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.10027	9.38000	103.02206			0.00	0	
<b>Total NBK12A/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK12A/R208</b>									<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			5.66000	114.88366	5.66000	114.83053			0.00	0	
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	
NBK14 On 25/06/2021 Spot Bond			4.54500	102.62591	4.54500	102.58833			0.00	0	
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	
NBK15 On 11/02/2022 Spot Bond			4.96000	107.74227	4.96000	107.69924			0.00	0	
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			5.58000	117.94702	5.58000	117.89411			0.00	0	140,000,00
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
NBK17 On 22/04/2026 Spot Bond			6.35000	118.26839	6.35000	118.20747		4,508,500,000,000.00	710,000,000	1,930,000,00	
<b>Total NBK17A SPOT</b>								<b>4,508,500,000,000.00</b>	<b>710,000,000</b>	<b>1,930,000,00</b>	
<b>Total For NBK17A</b>								<b>4,508,500,000,000.00</b>	<b>710,000,000</b>	<b>1,930,000,00</b>	
NBK19 On 01/06/2022 Spot Bond			5.49000	106.65730	5.49000	106.60969			0.00	0	
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			6.34000	119.40260	6.34000	119.34120			0.00	0	
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.38674				0.00	0	
<b>Total NBK20B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20B</b>										<b>0.00</b>	<b>0</b>	
NBK21I On 21/07/2027 Spot Bond			7.38000	116.47449	7.38000	121.71443				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>	
NBK22I On 19/11/2022 Spot Bond			4.58500	111.20139	4.58500	111.15963				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>	
NBK23I On 19/11/2025 Spot Bond			6.06500	120.86314	6.06500	120.80331				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24I On 19/11/2027 Spot Bond			7.10500	122.24579	7.10500	122.17509				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	100.85612				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>	
NBK25I On 17/02/2023 Spot Bond			5.05500	5.05500	5.05500	115.34842				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.02889				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	26.19366	100.00000	26.01822				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	104.31345				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			7.29000	118.84713	7.29000	118.77663				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28I On 02/08/2023 Spot Bond			4.99000	116.43356	4.99000	116.38678				0.00	0	200,000,00

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 NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NBK29 On 31/07/2026 Spot Bond			6.45000	123.47799	6.45000	123.41410				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			5.62000	115.07507	5.62000	115.02308				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 18/02/2021 Spot Bond					0.00000	100.92907				0.00	0	
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			5.74500	111.18016	5.74500	111.12798				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.13824				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK34 On 10/05/2021 Spot Bond					0.00000	101.07108				0.00	0	
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK34B</b>										<b>0.00</b>	<b>0</b>	
NBK35 On 10/05/2023 Spot Bond					0.00000	103.12922				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.57120				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.60061				0.00	0	
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			9.25500	9.25500	9.25500	71.54098				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.46405				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK42I On 21/02/2022 Spot Bond					0.00000	101.16146				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	102.48252				0.00	0	1,200,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	100.77973				0.00	0	200,000,00
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.83871				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.87934				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	103.38862				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.90200				0.00	0	370,000,00
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
NBK49I On 09/11/2023 Spot Bond					0.00000	101.37136				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	102.14143				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	101.12777				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	101.23446				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.41017				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.70886				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2022 Spot Bond					0.00000	101.35729				0.00	0	
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.92553				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>	
NBK5 On 01/08/2026 Spot Bond					0.00000	101.04218				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>	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.33706				0.00	0	
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 24/02/2023 Spot Bond					0.00000	101.01443				0.00	0	
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK59</b>										<b>0.00</b>	<b>0</b>	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.11037				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>	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.59270				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>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.39002				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			8.42500	109.61286	8.42500	109.53792				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.38663				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			8.46000	108.99366	8.46000	108.91884				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	100.39002				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	100.39534				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	100.40211				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.40347				0.00	0	
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.41789				0.00	0	
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NET53 On 17/04/2021 Spot Bond					0.00000	99.96040				0.00	0	
<b>Total NET53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NET53</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.55166				0.00	0	
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.83287				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	103.64205				0.00	0	
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.15486				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.28909				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	102.03131				0.00	0	181,061,60
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>181,061,60</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>181,061,60</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	100.85844				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	99.05401				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	105.01277				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.57511				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.29441				0.00	0	4,664,90
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,664,90</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>4,664,90</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	101.77357				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	101.62969				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.08131				0.00	511,665,400	511,665,40
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>511,665,400</b>	<b>511,665,40</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>511,665,400</b>	<b>511,665,40</b>
NGT10 On 05/08/2025 Spot Bond					0.00000	101.60028				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	101.23013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 12/05/2021 Spot Bond			13.50000	102.43106	13.50000	102.32211				0.00	0	
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.76319				0.00	0	
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.94235				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.56839				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.98819				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.64413				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.89307				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	100.60494				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	101.33478				0.00	0	
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.76254				0.00	0	
<b>Total NHM017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM017</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.96993				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2024 Spot Bond					0.00000	101.00416				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.96744				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			5.43000	5.43000	5.43000	197.63032				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			4.44500	4.44500	4.44500	185.19822				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			3.35000	3.35000	3.35000	144.37932				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			4.25000	4.25000	4.25000	101.48541				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.21500	5.21500	5.21500	102.15220				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			3.45500	3.45500	3.45500	143.80467				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			3.84500	3.84500	3.84500	141.69344				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			4.48500	4.48500	4.48500	184.72663				0.00	0	
<b>Total NILB14 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 NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			4.23500	187.80829	4.23500	187.69684				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			5.33000	100.71650	5.33000	100.64833				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN011 On 23/06/2021 Spot Bond					0.00000	100.30125				0.00	0	2,500,000,00
<b>Total NN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For NN011</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
NN014 On 10/09/2024 Spot Bond					0.00000	102.60668				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	100.60055				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	96.57107				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	131.91923				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	102.78061				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	102.88823				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	99.72800				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.74273				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	101.89457				0.00	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 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	101.22455				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	114.51953				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	101.43033				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.75652				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	101.58049				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	129.76823				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	101.07135				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	129.57990				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	130.73256				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	100.48206				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	118.47164				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN054 On 04/08/2027 Spot Bond					0.00000	101.96804				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	102.27007				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	103.28959				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	99.94867				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	100.50818				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 19/01/2021 Spot Bond					0.00000	125.48000				0.00	0	
<b>Total NNF011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF011</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 12/06/2025 Spot Bond					0.00000	100.96403				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	109.31000				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	107.40000				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	111.12000				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	109.87000				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	108.67756				0.00	0	
<b>Total NNF017 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 NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.73287				0.00	0	
<b>Total NNF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF018</b>										<b>0.00</b>	<b>0</b>	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.71971				0.00	0	
<b>Total NNF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF019</b>										<b>0.00</b>	<b>0</b>	
NNF019 On 01/08/2022 Spot Bond					0.00000	100.02548				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>	
NNF020 On 22/04/2021 Spot Bond					0.00000	100.64927				0.00	0	
<b>Total NNF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF020</b>										<b>0.00</b>	<b>0</b>	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.70414				0.00	0	
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.43371				0.00	0	
<b>Total NNF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF022</b>										<b>0.00</b>	<b>0</b>	
NNF022 On 14/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	40,000,000,000	40,000,000,000
<b>Total NNF023 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
<b>Total For NNF023</b>									<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
NNF023 On 01/08/2022 Spot Bond					0.00000	100.02548			0.00	0	0	
<b>Total NNF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NNF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NNF03 On 05/08/2024 Spot Bond					0.00000	126.34316			0.00	0	0	
<b>Total NNF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NNF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NNF04 On 12/09/2024 Spot Bond					0.00000	107.67624			0.00	0	0	
<b>Total NNF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NNF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	100.48952			0.00	0	0	
<b>Total NQ1A10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NQ1A10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	85.09388			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.73349				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.73500				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.68431				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	100.53274				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	111.55553				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.79280				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.75660				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	100.59751				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	113.69680				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	100.61909				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/10/2022 Spot Bond			6.16500	112.77145	6.16500	112.71472				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02 On 31/05/2023 Spot Bond			2.73000	195.82649	2.73000	195.73415				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			8.70000	121.54431	8.70000	121.45904				0.00	0	
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.81198	100.00000	13.71998				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	100.78990				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>	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.84973				0.00	0	
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.84840				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.32533				0.00	0	
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.85093				0.00	0	
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.87539				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	100.43769				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	100.44372				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	100.34062				0.00	0	
<b>Total NTC29 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 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	100.53228				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.42175				0.00	0	18,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000,00</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	100.35138				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			5.34500	108.98542	5.34500	108.93780				0.00	0	1,500,000,00
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
OML07 On 19/03/2025 Spot Bond			6.64000	119.12338	6.64000	119.05891				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			5.54500	112.12124	5.54500	112.07043				0.00	0	1,000,000,00
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
OML10 On 14/09/2025 Spot Bond			6.96500	121.10203	6.96500	121.03333				0.00	0	910,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>910,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>910,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	99.04745				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	101.03279				0.00	200,000,000	100,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	100.50688				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.52152				0.00	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 PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.66621				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.10046				0.00	0	
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.89483				0.00	0	
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.64113				0.00	0	
<b>Total PMM55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM55</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.76979				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.87659				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.89184				0.00	0	
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.90709				0.00	0	
<b>Total PRE2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2D1</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			6.62500	119.52878	6.68000	119.16858			004,538,819,637,500.00	2,566,722,840,700	1,994,187,995,300	
<b>Total R186 SPOT</b>									<b>14,538,819,637,500.00</b>	<b>566,722,840,700</b>	<b>394,187,995,300</b>	
<b>Total For R186</b>									<b>14,538,819,637,500.00</b>	<b>566,722,840,700</b>	<b>394,187,995,300</b>	
R197 On 07/12/2023 Spot Bond			1.53000	317.58901	1.53000	317.47031			126,751,405,374,000.00	82,844,055,800	38,380,782,900	
<b>Total R197 SPOT</b>									<b>126,751,405,374,000.00</b>	<b>82,844,055,800</b>	<b>38,380,782,900</b>	
<b>Total For R197</b>									<b>126,751,405,374,000.00</b>	<b>82,844,055,800</b>	<b>38,380,782,900</b>	
R202 On 07/12/2033 Spot Bond			4.40000	219.20794	4.43000	218.41183			17,801,400,320,000.00	4,045,772,800	131,327,177,500	
<b>Total R202 SPOT</b>									<b>17,801,400,320,000.00</b>	<b>4,045,772,800</b>	<b>131,327,177,500</b>	
<b>Total For R202</b>									<b>17,801,400,320,000.00</b>	<b>4,045,772,800</b>	<b>131,327,177,500</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023 On 28/02/2023 Spot Bond			4.48000	109.51362	4.49500	109.44211			294,676,928,000,000.00	65,776,100,000	405,116,337,70
<b>Total R2023 SPOT</b>									<b>14,676,928,000,000.00</b>	<b>65,776,100,000</b>	<b>405,116,337,70</b>
<b>Total For R2023</b>									<b>14,676,928,000,000.00</b>	<b>65,776,100,000</b>	<b>405,116,337,70</b>
R2030 On 31/01/2030 Spot Bond			8.79000	98.85550	8.79000	98.78619			689,609,198,766,000.00	1,784,938,475,400	2,259,440,144,60
<b>Total R2030 SPOT</b>									<b>19,609,198,766,000.00</b>	<b>784,938,475,400</b>	<b>259,440,144,60</b>
<b>Total For R2030</b>									<b>19,609,198,766,000.00</b>	<b>784,938,475,400</b>	<b>259,440,144,60</b>
R2032 On 31/03/2032 Spot Bond			9.77500	92.22691	9.77500	92.15439			212,314,707,810,000.00	635,530,916,400	1,231,034,356,80
<b>Total R2032 SPOT</b>									<b>12,314,707,810,000.00</b>	<b>635,530,916,400</b>	<b>231,034,356,80</b>
<b>Total For R2032</b>									<b>12,314,707,810,000.00</b>	<b>635,530,916,400</b>	<b>231,034,356,80</b>
R2035 On 28/02/2035 Spot Bond			10.59000	90.99229	10.59000	90.91450			387,200,513,788,000.00	1,075,278,613,200	1,500,984,708,40
<b>Total R2035 SPOT</b>									<b>17,200,513,788,000.00</b>	<b>075,278,613,200</b>	<b>500,984,708,40</b>
<b>Total For R2035</b>									<b>17,200,513,788,000.00</b>	<b>075,278,613,200</b>	<b>500,984,708,40</b>
R2037 On 31/01/2037 Spot Bond			10.80500	86.55603	10.80500	86.48181			680,782,381,000,000.00	803,404,200,000	1,018,239,645,20
<b>Total R2037 SPOT</b>									<b>10,782,381,000,000.00</b>	<b>803,404,200,000</b>	<b>018,239,645,20</b>
<b>Total For R2037</b>									<b>10,782,381,000,000.00</b>	<b>803,404,200,000</b>	<b>018,239,645,20</b>
R2040 On 31/01/2040 Spot Bond			10.93500	88.81062	10.93500	88.73358			339,880,848,856,500.00	579,778,769,900	1,386,988,530,00
<b>Total R2040 SPOT</b>									<b>19,880,848,856,500.00</b>	<b>579,778,769,900</b>	<b>386,988,530,00</b>
<b>Total For R2040</b>									<b>19,880,848,856,500.00</b>	<b>579,778,769,900</b>	<b>386,988,530,00</b>
R2044 On 31/01/2044 Spot Bond			11.01500	85.23470	11.01500	85.16022			093,691,384,079,500.00	190,076,385,300	985,361,256,50
<b>Total R2044 SPOT</b>									<b>13,691,384,079,500.00</b>	<b>190,076,385,300</b>	<b>985,361,256,50</b>
<b>Total For R2044</b>									<b>13,691,384,079,500.00</b>	<b>190,076,385,300</b>	<b>985,361,256,50</b>
R2048 On 28/02/2048 Spot Bond			10.91500	84.64021	10.91500	84.56571			225,554,025,000,000.00	936,835,000,000	1,296,056,212,90
<b>Total R2048 SPOT</b>									<b>15,554,025,000,000.00</b>	<b>936,835,000,000</b>	<b>296,056,212,90</b>
<b>Total For R2048</b>									<b>15,554,025,000,000.00</b>	<b>936,835,000,000</b>	<b>296,056,212,90</b>
R208 On 31/03/2021 Spot Bond			3.60000	102.64608	3.60500	102.61488			461,520,000,000,000.00	128,200,000,000	454,701,354,40
<b>Total R208 SPOT</b>									<b>11,520,000,000,000.00</b>	<b>128,200,000,000</b>	<b>454,701,354,40</b>
<b>Total For R208</b>									<b>11,520,000,000,000.00</b>	<b>128,200,000,000</b>	<b>454,701,354,40</b>
R209 On 31/03/2036 Spot Bond			10.43000	70.34029	10.44000	70.22384			425,314,231,578,000.00	232,532,524,600	816,673,810,30
<b>Total R209 SPOT</b>									<b>15,314,231,578,000.00</b>	<b>232,532,524,600</b>	<b>316,673,810,30</b>
<b>Total For R209</b>									<b>15,314,231,578,000.00</b>	<b>232,532,524,600</b>	<b>316,673,810,30</b>
R210 On 31/03/2028 Spot Bond			3.70000	194.34557	3.73500	193.80277			446,941,143,320,000.00	120,794,903,600	61,190,914,60
<b>Total R210 SPOT</b>									<b>16,941,143,320,000.00</b>	<b>120,794,903,600</b>	<b>61,190,914,60</b>
<b>Total For R210</b>									<b>16,941,143,320,000.00</b>	<b>120,794,903,600</b>	<b>61,190,914,60</b>
R212 On 31/01/2022 Spot Bond			1.09000	171.94489	1.09000	171.88696			219,035,500,000,000.00	200,950,000,000	29,019,347,00
<b>Total R212 SPOT</b>									<b>19,035,500,000,000.00</b>	<b>200,950,000,000</b>	<b>29,019,347,00</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 R212</b>									<b>19,035,500,000,000.00</b>	<b>200,950,000,000</b>	<b>29,019,347,00</b>
R213 On 28/02/2031 Spot Bond			9.24000	88.17471	9.26500	87.96254			977,430,234,856,000.00	322,232,709,400	579,283,564,90
<b>Total R213 SPOT</b>									<b>7,430,234,856,000.00</b>	<b>322,232,709,400</b>	<b>579,283,564,90</b>
<b>Total For R213</b>									<b>7,430,234,856,000.00</b>	<b>322,232,709,400</b>	<b>579,283,564,90</b>
R214 On 28/02/2041 Spot Bond			10.80000	67.48401	10.80000	67.42521			778,312,200,000,000.00	627,621,500,000	1,127,015,737,80
<b>Total R214 SPOT</b>									<b>7,831,200,000,000.00</b>	<b>627,621,500,000</b>	<b>127,015,737,80</b>
<b>Total For R214</b>									<b>7,831,200,000,000.00</b>	<b>627,621,500,000</b>	<b>127,015,737,80</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.72844			0.00	0	
<b>Total RDFB08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB08</b>									<b>0.00</b>	<b>0</b>	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.64117			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	100.15253			0.00	200,000,000	100,000,00
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For RDFB11</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.97375			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.43360			0.00	0	
<b>Total RDFB13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB13</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.69119			0.00	0	
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.81242			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	98.85858			0.00	244,000,000	122,000,00
<b>Total RDFB16 SPOT</b>									<b>0.00</b>	<b>244,000,000</b>	<b>122,000,00</b>
<b>Total For RDFB16</b>									<b>0.00</b>	<b>244,000,000</b>	<b>122,000,00</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.59607			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	98.74496			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1' On 22/03/2022 Spot Bond					0.00000	100.22708				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	100.34532				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	100.36157				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2' On 29/03/2024 Spot Bond					0.00000	100.25157				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2' On 22/08/2022 Spot Bond					0.00000	97.87878				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2' On 22/08/2024 Spot Bond					0.00000	96.43206				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	100.81279				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.52184				0.00	0	
<b>Total RDFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFC51</b>										<b>0.00</b>	<b>0</b>	
RED12' On 12/04/2021 Spot Bond					0.00000	100.04110				0.00	0	
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	
RED14' On 17/03/2021 Spot Bond					0.00000	100.21051				0.00	0	
<b>Total RED141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED141</b>										<b>0.00</b>	<b>0</b>	
RED14' On 17/03/2021 Spot Bond					0.00000	100.18017				0.00	0	
<b>Total RED142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED142</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED16 On 07/12/2021 Spot Bond					0.00000	100.46087				0.00	0	
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>	
RED30 On 16/09/2021 Spot Bond					0.00000	100.64646				0.00	0	
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	
RED40 On 29/01/2024 Spot Bond					0.00000	100.55638				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	100.90613				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/03/2022 Spot Bond					0.00000	100.72938				0.00	0	
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/03/2022 Spot Bond					0.00000	101.10442				0.00	0	
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	99.92068				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	99.91006				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	100.83203				0.00	0	
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.02737				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	99.14465				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	101.36403				0.00	0	
<b>Total RES49 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 RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	99.89577				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW21 On 21/04/2021 Spot Bond			5.28500	103.59007	5.28500	103.54569				0.00	0	
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			6.14500	109.80231	6.14500	109.74755				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.13500	96.47989	11.13500	96.39377				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			4.79500	110.41433	4.79500	110.37098				0.00	0	2,220,000,00
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,220,000,00</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,220,000,00</b>
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.20764				0.00	0	
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	
SBK26 On 25/04/2021 Spot Bond			5.56500	104.57837	5.56500	104.53125				0.00	0	
<b>Total SBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK26</b>										<b>0.00</b>	<b>0</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.95874				0.00	0	
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.90914				0.00	0	100,000,00
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBS19 On 23/06/2021 Spot Bond			4.28500	103.20000	4.28500	103.16432				0.00	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 SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			6.14000	119.28757	6.14000	119.22780				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	104.77835				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			5.12000	118.29769	5.12000	118.24895				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			6.23500	110.03501	6.23500	109.97903				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			6.64500	117.13341	6.64500	117.07032				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			5.37000	118.91211	5.37000	118.85991				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			5.74500	116.15202	5.74500	116.09840				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			7.93000	115.88419	7.93000	115.81076				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			4.24000	104.98899	4.24000	104.95250				0.00	0	
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			4.64500	111.01764	4.64500	110.97540				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			5.90000	121.56958	5.90000	121.51100				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS43 On 12/11/2027 Spot Bond			6.78500	123.71026	6.78500	123.64187				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>	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.92548				0.00	0	
<b>Total SBS45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS45</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			4.74500	116.05160	4.74500	116.00724				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	102.60453				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.79875				0.00	0	600,000,00
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
SBS50 On 31/01/2022 Spot Bond			4.35000	109.50405	4.35000	109.46565				0.00	0	
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			5.08000	5.08000	5.08000	117.54389				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.07203				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.55723				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	101.34253				0.00	120,000,000	60,000,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
SBS56 On 12/06/2022 Spot Bond			4.44000	106.95174	4.44000	106.91304				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	102.37063				0.00	0	
<b>Total SBS57 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 SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.58471				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.64517				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.78819				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	102.28207				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	102.72566				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	100.14741				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	100.72809				0.00	0	250,000,00
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	101.25817				0.00	4,000,000,000	2,000,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.97704				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	100.62917				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			1.95000	314.03546	1.95000	313.90730				0.00	0	2,499,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,499,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>2,499,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	196.65551				0.00	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 SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.69025				0.00	0	
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.46541				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.37506				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	100.33715				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.28331				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			6.59500	111.09921	0.00000	99.33566				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					6.59500	111.03982				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.95327				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	99.69383				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.75558				0.00	0	
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.77209				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SGI004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI004</b>										<b>0.00</b>	<b>0</b>	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.09731				0.00	0	
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.64351				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.28147				0.00	0	147,464,90
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>147,464,90</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	<b>147,464,90</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.85667				0.00	0	
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.81903				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	101.00500				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.85177				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.89759				0.00	0	
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.90906				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.82726				0.00	0	
<b>Total SLRB5 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 SLRB5</b>										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.90906				0.00	0	
<b>Total SLRB6 SPOT</b>										0.00	0	
<b>Total For SLRB6</b>										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.04809				0.00	0	
<b>Total SLRC2 SPOT</b>										0.00	0	
<b>Total For SLRC2</b>										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.00722				0.00	0	
<b>Total SLRC4 SPOT</b>										0.00	0	
<b>Total For SLRC4</b>										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.02629				0.00	0	
<b>Total SLRC5 SPOT</b>										0.00	0	
<b>Total For SLRC5</b>										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.94178				0.00	0	
<b>Total SLRC6 SPOT</b>										0.00	0	
<b>Total For SLRC6</b>										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.36186				0.00	0	
<b>Total SNT02 SPOT</b>										0.00	0	
<b>Total For SNT02</b>										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.34500	114.26710	6.34500	114.20829				0.00	0	4,050,000,00
<b>Total SNT03 SPOT</b>										0.00	0	4,050,000,00
<b>Total For SNT03</b>										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	100.83867				0.00	240,000,000	240,000,00
<b>Total SNT04 SPOT</b>										0.00	240,000,000	240,000,00
<b>Total For SNT04</b>										0.00	240,000,000	240,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.64768				0.00	0	
<b>Total SNT05 SPOT</b>										0.00	0	
<b>Total For SNT05</b>										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.15819				0.00	0	
<b>Total SOLB01 SPOT</b>										0.00	0	
<b>Total For SOLB01</b>										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.86786				0.00	0	
<b>Total SPDA10 SPOT</b>										0.00	0	
<b>Total For SPDA10</b>										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.35215				0.00	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 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	100.67425				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.71972				0.00	0	
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.27992				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.45998				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	100.49000				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	100.71999				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	100.06674				0.00	0	1,050,000,00
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
SPG00 On 15/10/2024 Spot Bond					0.00000	100.10105				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.61486				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	100.54010				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	102.24439				0.00	100,000,000	150,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>150,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>100,000,000</b>	<b>150,000,00</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
SSN00 On 31/03/2021 Spot Bond			5.16000	102.33339	5.16000	102.29044				0.00	0	
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	
SSN00 On 31/03/2021 Spot Bond			5.16000	102.33339	5.16000	102.29044				0.00	0	
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			4.01000	4.01000	4.01000	140.81109				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			6.65500	119.36740	6.65500	119.30302				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			8.75500	91.07521	8.75500	91.01057				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.25747				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.73734				0.00	0	
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	104.47432				0.00	0	
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.02792				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			5.89500	112.30729	5.89500	112.25353				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			5.16500	102.88290	5.16500	102.81461				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	99.48609				0.00	0	
<b>Total SSN044 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 SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.15246				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	100.66285				0.00	0	2,500,000,00
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
SSN05 On 08/12/2023 Spot Bond			2.56000	2.56000	2.56000	308.81930				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	101.13632				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	101.00942				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.12810				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2028 Spot Bond			4.95500	4.95500	4.95500	179.28733				0.00	0	
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2025 Spot Bond			3.39500	3.39500	3.39500	144.13271				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			5.36500	5.36500	5.36500	100.19602				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			4.79000	4.79000	4.79000	97.53460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN064 On 31/03/2028 Spot Bond			4.91500	4.91500	4.91500	179.74303				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.67490				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.66112				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.62722				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.47598				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.46420				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.38621				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.02868				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>	
SSN078 On 31/07/2021 Spot Bond					0.00000	94.40200				0.00	0	
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 27/08/2024 Spot Bond					0.00000	100.72915				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	100.52107				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	101.00918				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			5.30500	5.30500	5.30500	200.09310				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 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.10038				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.94374				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.93258				0.00	0	
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.55235				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.74982				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	100.59245				0.00	0	
<b>Total SSN099 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 SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 31/01/2030 Spot Bond			9.45500	95.00129	9.45500	94.92976				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.56455				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	100.46576				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.51078				0.00	0	
<b>Total SSN103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN103</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 31/03/2028 Spot Bond			4.96000	86.83103	4.96000	179.23046				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			5.48500	81.94680	5.48500	196.55835				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>	
SZ25 On 30/09/2025 Spot Bond			7.25000	109.56420	7.25000	109.49991				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.72046				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			8.55000	101.92167	8.55000	101.85098				0.00	0	
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.50196				0.00	0	
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A13</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2021 Spot Bond					0.00000	100.60481				0.00	0	
<b>Total T16OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM2</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/11/2021 Spot Bond					0.00000	100.57168				0.00	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 T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.09013				0.00	0	
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.09432				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.54308				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.91340				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.13918				0.00	0	
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.12152				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.43663				0.00	0	
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.69413				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	101.46031				0.00	0	80,000,00
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
TFS158 On 20/03/2022 Spot Bond					0.00000	100.19638				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.21374				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS161 On 27/05/2022 Spot Bond					0.00000	100.65208				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	100.14575				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	100.10345				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.70154				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.99999				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	100.74068				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond			4.89000	105.83913	4.89000	105.79677				0.00	0	10,000,00
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
TH14A On 21/11/2021 Spot Bond					0.00000	101.27745				0.00	0	10,000,00
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
TH14A On 21/11/2021 Spot Bond			5.05000	104.97795	5.05000	104.93457				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	100.82878				0.00	0	
<b>Total TH14B1 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 TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.95087				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.76813				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	101.31338				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	101.36779				0.00	0	
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.85477				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	101.33324				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	102.35595				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	102.07748				0.00	0	
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.69379				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	101.46718				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	100.58000				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.67136				0.00	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 TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.63757				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.73785				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>	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.07692				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>	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.15220				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>	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.80575				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>	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.30982				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>	
TH15C3 On 21/11/2022 Spot Bond					0.00000	100.77108				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>	
TH15D1 On 21/11/2022 Spot Bond					0.00000	102.50230				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>	
TH15D2 On 21/11/2022 Spot Bond					0.00000	101.57905				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>	
TH15D3 On 21/11/2022 Spot Bond					0.00000	101.07850				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>	
TH16A1 On 21/08/2022 Spot Bond					0.00000	100.64967				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	100.67714				0.00	0	70,000,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
TH16A On 21/08/2024 Spot Bond			8.49000	103.44725	8.49000	103.37715				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.68292				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.68437				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.64400				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.67581				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			5.76000	101.78238	5.76000	101.68609				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.71183				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.76385				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.76252				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	100.75662				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	100.82596				0.00	0	
<b>Total TH16C2 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 TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.80297				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	101.06694				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	101.18944				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	101.11319				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>	
TL22 On 04/03/2021 Spot Bond					0.00000	100.59527				0.00	0	
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL22</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.30632				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			5.63500	108.58318	5.63500	108.53319				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			6.79500	112.36424	6.79500	112.30203				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.58794				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.29253				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			7.13000	109.95890	7.13000	109.89543				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	99.35261				0.00	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 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	100.37040				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	100.51464				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.90290				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			6.46500	113.09364	6.46500	113.03402				0.00	0	7,222,109,80
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,222,109,80</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>7,222,109,80</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	21.94100	100.00000	21.79404				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			8.10000	109.18639	8.10000	109.11574				0.00	0	7,517,299,70
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,517,299,70</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>7,517,299,70</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	15.47359	100.00000	15.37163				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			8.49000	103.66706	8.49000	103.59565				0.00	0	7,962,919,40
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,962,919,40</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>7,962,919,40</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.65599	100.00000	10.58462				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			10.45000	103.18116	10.45000	103.09457				0.00	0	1,500,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	119.56210	8.00000	119.48483				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			12.27000	91.73839	12.27000	91.64839				0.00	0	2,720,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,720,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,720,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.94805	10.75000	102.85924				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.51382				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond			5.60500	107.45703	5.60500	107.40781				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.79548				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.05639				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.86609				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	99.71591				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.02760				0.00	0	10,000,00
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
TRA4A On 13/04/2024 Spot Bond			5.89500	112.11642	5.89500	112.06274				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	100.02625				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.02760				0.00	0	
<b>Total TRA4A7 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 TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.27444	8.62000	102.20334				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	96.89983				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.03321				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.09460				0.00	0	
<b>Total TSP243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP243</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 18/03/2021 Spot Bond					0.00000	98.85967				0.00	0	
<b>Total TSP244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP244</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 08/04/2021 Spot Bond					0.00000	98.53536				0.00	0	
<b>Total TSP245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP245</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 22/04/2021 Spot Bond					0.00000	98.48179				0.00	0	
<b>Total TSP247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP247</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 21/07/2021 Spot Bond					0.00000	97.58700				0.00	0	
<b>Total TSP248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP248</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSP249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP249</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 06/09/2021 Spot Bond					0.00000	97.19327				0.00	0	
<b>Total TSP250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP250</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 16/09/2021 Spot Bond					0.00000	97.28488				0.00	0	
<b>Total TSP251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP251</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 09/04/2021 Spot Bond					0.00000	99.09568				0.00	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 TSP252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP252</b>										<b>0.00</b>	<b>0</b>	
TSP252 On 17/05/2021 Spot Bond					0.00000	98.69159				0.00	0	
<b>Total TSP253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP253</b>										<b>0.00</b>	<b>0</b>	
TSP253 On 26/05/2021 Spot Bond					0.00000	98.60680				0.00	0	
<b>Total TSP254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP254</b>										<b>0.00</b>	<b>0</b>	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.39412				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>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.11968				0.00	0	10,000,00
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.47949				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.47955				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.36944				0.00	0	
<b>Total TUHF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TUHF02</b>										<b>0.00</b>	<b>0</b>	
TWC352 On 19/01/2021 Spot Bond					0.00000	100.93194				0.00	0	
<b>Total TWC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC352</b>										<b>0.00</b>	<b>0</b>	
TWC353 On 26/01/2021 Spot Bond					0.00000	100.85220				0.00	0	
<b>Total TWC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC353</b>										<b>0.00</b>	<b>0</b>	
TWC354 On 29/01/2021 Spot Bond					0.00000	100.79931				0.00	0	
<b>Total TWC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC354</b>										<b>0.00</b>	<b>0</b>	
TWC355 On 09/02/2021 Spot Bond					0.00000	100.70825				0.00	0	
<b>Total TWC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC355</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC35 On 16/02/2021 Spot Bond					0.00000	100.63570				0.00	0	
<b>Total TWC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC356</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.52712				0.00	0	
<b>Total TWC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC357</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.41853				0.00	0	
<b>Total TWC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC358</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.38068				0.00	0	
<b>Total TWC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC359</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.03339				0.00	600,000,000	150,000,00
<b>Total TWC360 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>150,000,00</b>
<b>Total For TWC360</b>										<b>0.00</b>	<b>600,000,000</b>	<b>150,000,00</b>
UG21 On 02/03/2021 Spot Bond			6.30500	104.57325	6.30500	104.51948				0.00	0	10,000,00
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
UG26 On 09/03/2026 Spot Bond			8.83000	114.13757	8.83000	114.05586				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.75229				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	99.88824				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.06723				0.00	0	
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.70358				0.00	0	
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.73596				0.00	0	
<b>Total VKE14 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 VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.76337				0.00	98,000,000	49,000,00
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>98,000,000</b>	<b>49,000,00</b>
<b>Total For VKE15</b>										<b>0.00</b>	<b>98,000,000</b>	<b>49,000,00</b>
VKE16 On 14/02/2025 Spot Bond					0.00000	100.79606				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.81879				0.00	0	
<b>Total VRI882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VRI882</b>										<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.57310				0.00	0	
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.88098				0.00	0	550,000,00
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
WSP5 On 28/05/2021 Spot Bond			4.41500	102.88221	4.41500	102.84547				0.00	0	
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	
WSP5/f On 28/05/2021 Spot Bond			100.00000	77.05555	100.00000	76.59136				0.00	0	
<b>Total WSP5/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5/R203</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>												
<b>Total for SPOT :</b>										<b>97,296,203,899,805,000.00</b>	<b>072,478,789,800</b>	<b>122,208,640,50</b>
<b>Total Futures</b>												
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>158,35</b>
<b>Grand Total:</b>										<b>97,296,205,387,503,000.00</b>	<b>072,478,806,461</b>	<b>122,209,776,86</b>