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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 29/03/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/05/2021	Bond Future			12.06889	72.19100	12.06678	72.20150			0.00	0	35
ES33	On	05/08/2021	Bond Future			12.34849	72.97230	12.34622	72.98323			0.00	0	
ES33	On	04/11/2021	Bond Future			12.63018	70.01447	12.62776	70.02576			0.00	0	
ES33	On	03/02/2022	Bond Future			12.93421	70.81370	12.93167	70.82514			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	06/05/2021	Bond Future			12.56789	70.51041	12.54029	70.66138			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.83456	71.27398	12.80560	71.42688			0.00	0	
ES42	On	04/11/2021	Bond Future			13.10584	67.81455	13.07545	67.96934			0.00	0	
ES42	On	03/02/2022	Bond Future			13.38871	68.58906	13.35682	68.74572			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,77</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,77</b>
I2025	On	06/05/2021	Bond Future			150.72171	150.72171	150.77572	150.77572			0.00	0	5,56
I2025	On	05/08/2021	Bond Future			150.82258	150.82258	150.87781	150.87781			0.00	0	
I2025	On	04/11/2021	Bond Future			152.51158	152.51158	152.56784	152.56784			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	Open Interest
I2025	On	03/02/2022	Bond Future			152.69366	152.69366	152.75077	152.75077			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,53</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,53</b>
I2029	On	06/05/2021	Bond Future			108.52121	108.52121	108.83474	108.83474			8,356,133.17	77	2,84
I2029	On	05/08/2021	Bond Future			109.69577	109.69577	110.01307	110.01307			0.00	0	
I2029	On	04/11/2021	Bond Future			109.77370	109.77370	110.09493	110.09493			0.00	0	
I2029	On	03/02/2022	Bond Future			111.02586	111.02586	111.35084	111.35084			0.00	0	
<b>Total I2029 Future</b>												<b>8,356,133.17</b>	<b>77</b>	<b>2,84</b>
<b>Total For I2029</b>												<b>8,356,133.17</b>	<b>77</b>	<b>2,84</b>
I2033	On	06/05/2021	Bond Future			103.20644	103.20644	104.48809	104.48809			28,897,803.20	280	10,05
I2033	On	05/08/2021	Bond Future			104.32344	104.32344	105.61942	105.61942			0.00	0	
I2033	On	04/11/2021	Bond Future			104.26705	104.26705	105.57771	105.57771			0.00	0	
I2033	On	03/02/2022	Bond Future			105.45636	105.45636	106.78222	106.78222			0.00	0	
<b>Total I2033 Future</b>												<b>28,897,803.20</b>	<b>280</b>	<b>10,05</b>
<b>Total For I2033</b>												<b>28,897,803.20</b>	<b>280</b>	<b>10,05</b>
I2038	On	06/05/2021	Bond Future			115.48434	115.48434	116.24503	116.24503			0.00	0	7,96
I2038	On	05/08/2021	Bond Future			115.01252	115.01252	115.78200	115.78200			0.00	0	
I2038	On	04/11/2021	Bond Future			116.30067	116.30067	117.07907	117.07907			0.00	0	
I2038	On	03/02/2022	Bond Future			115.87516	115.87516	116.66260	116.66260			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,96</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>7,96</b>
I2046	On	06/05/2021	Bond Future			104.38387	104.38387	104.37750	104.37750			8,350,709.60	80	15,13
I2046	On	05/08/2021	Bond Future			105.51354	105.51354	105.50755	105.50755			0.00	0	
I2046	On	04/11/2021	Bond Future			104.88752	104.88752	104.88193	104.88193			0.00	0	
I2046	On	03/02/2022	Bond Future			106.08417	106.08417	106.07860	106.07860			0.00	0	
<b>Total I2046 Future</b>												<b>8,350,709.60</b>	<b>80</b>	<b>15,13</b>
<b>Total For I2046</b>												<b>8,350,709.60</b>	<b>80</b>	<b>15,13</b>
I2050	On	06/05/2021	Bond Future			108.31644	108.31644	108.61446	108.61446			9,748,479.60	90	11,04
I2050	On	05/08/2021	Bond Future			107.56115	107.56115	107.86289	107.86289			0.00	0	
I2050	On	04/11/2021	Bond Future			108.76581	108.76581	109.07113	109.07113			0.00	0	
I2050	On	03/02/2022	Bond Future			108.05892	108.05892	108.36789	108.36789			0.00	0	
<b>Total I2050 Future</b>												<b>9,748,479.60</b>	<b>90</b>	<b>11,04</b>
<b>Total For I2050</b>												<b>9,748,479.60</b>	<b>90</b>	<b>11,04</b>
R186	On	06/05/2021	Bond Future			7.49892	117.59571	7.56279	117.28394		8.68	0.00	0	107,37
R186	On	05/08/2021	Bond Future			7.69891	113.55879	7.76669	113.24425		8.23	0.00	0	
R186	On	04/11/2021	Bond Future			7.89797	114.80421	7.97000	114.48657		7.49	0.00	0	
R186	On	03/02/2022	Bond Future			8.11952	110.80611	8.19637	110.48505		6.84	0.00	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>107,31</b>
R186	On	06/05/2021	Bond Future	10.77	Call			14,356.36000	14.35636	14,668,120	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.01000	0.00001	0,000	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,397.39000	14.39739	14,709,150	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.01000	0.00001	0,000	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,315.31000	14.31531	14,627,070	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.01000	0.00001	0,000	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			1,277.06000	1.27706	1,084,750	8.72	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,458.20000	1.45820	1,577,660	8.72	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			812.29000	0.81229	880,650	8.63	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			2,101.99000	2.10199	1,858,580	8.63	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			4,752.68000	4.75268	4,972,130	8.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			886.02000	0.88602	790,930	8.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,787.14000	4.78714	5,007,360	8.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			876.18000	0.87618	781,860	8.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,718.51000	4.71851	4,937,160	8.70	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			896.19000	0.89619	800,300	8.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,949.30000	2.94930	3,106,770	7.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,422.64000	2.42264	2,262,470	7.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			2,973.15000	2.97315	3,131,450	7.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,402.75000	2.40275	2,243,410	7.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,997.10000	2.99710	3,156,230	7.53	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			2,382.97000	2.38297	2,224,460	7.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			5,060.26000	5.06026	4,825,140	6.49	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,210.69000	1.21069	1,297,330	6.50	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			5,030.11000	5.03011	4,795,690	6.50	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,184.34000	1.18434	1,269,590	6.49	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			5,090.87000	5.09087	4,855,060	6.49	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,197.29000	1.19729	1,283,230	6.49	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>25,17</b>
<b>Total For R186</b>												<b>0.00</b>	<b>0</b>	<b>132,48</b>
R197	On	06/05/2021	Bond Future			321.08484	321.08484	320.73017	320.73017			0.00	0	2,95
R197	On	05/08/2021	Bond Future			316.55731	316.55731	316.20021	316.20021			0.00	0	
R197	On	04/11/2021	Bond Future			320.10275	320.10275	319.74255	319.74255			0.00	0	
R197	On	03/02/2022	Bond Future			315.65568	315.65568	315.29174	315.29174			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,95</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,95</b>
R202	On	06/05/2021	Bond Future			230.85793	230.85793	231.30643	231.30643			8,310,885.48	36	9,20
R202	On	05/08/2021	Bond Future			229.10582	229.10582	229.56029	229.56029			0.00	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
R202	On	04/11/2021	Bond Future			231.67148	231.67148	232.13175	232.13175			0.00	0	
R202	On	03/02/2022	Bond Future			230.01252	230.01252	230.47820	230.47820			0.00	0	
<b>Total R202 Future</b>												<b>8,310,885.48</b>	<b>36</b>	<b>9,23</b>
<b>Total For R202</b>												<b>8,310,885.48</b>	<b>36</b>	<b>9,23</b>
R2023	On	06/05/2021	Bond Future			5.41065	105.47460	5.43945	105.42440		1.85	0.00	0	40,64
R2023	On	05/08/2021	Bond Future			5.61147	106.58979	5.64499	106.53950		1.78	0.00	0	
R2023	On	04/11/2021	Bond Future			5.84342	103.85077	5.88343	103.80024		1.78	0.00	0	
R2023	On	03/02/2022	Bond Future			6.18984	105.01134	6.23986	104.96037		1.69	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>40,64</b>
R2023	On	06/05/2021	Bond Future	7.57	Call			3,626.87000	3.62687	3,677,070	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,643.50000	3.64350	3,693,700	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,610.24000	3.61024	3,660,440	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			695.20000	0.69520	656,720	1.53	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			179.03000	0.17903	190,310	1.52	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			713.34000	0.71334	674,330	1.52	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			185.01000	0.18501	196,560	1.53	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			704.21000	0.70421	665,470	1.53	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			191.10000	0.19110	202,910	1.53	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			70.16000	0.07016	75,380	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,296.81000	1.29681	1,251,500	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			66.93000	0.06693	71,940	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,319.26000	1.31926	1,273,740	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			68.53000	0.06853	73,640	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,308.02000	1.30802	1,262,600	1.33	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,381.30000	1.38130	1,339,320	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			181.48000	0.18148	190,570	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,373.10000	1.37310	1,331,220	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			177.15000	0.17715	186,050	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,389.50000	1.38950	1,347,430	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			179.31000	0.17931	188,300	1.53	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>40,64</b>
R2030	On	06/05/2021	Bond Future			9.53490	93.23192	9.57312	93.02232		14.92	18,926,079.76	203	115,0'
R2030	On	05/08/2021	Bond Future			9.76628	90.21271	9.80624	90.00127		14.38	0.00	0	
R2030	On	04/11/2021	Bond Future			9.98668	91.20248	10.02839	90.98907		13.17	0.00	0	
R2030	On	03/02/2022	Bond Future			10.22810	88.21786	10.27181	88.00214		11.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R2030 Future</b>												<b>18,926,079.76</b>	<b>203</b>	<b>115,01</b>
R2030	On	06/05/2021	Bond Future	11.70	Call			10,754.95000	10.75495	10,958,140	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			18.44000	0.01844	12,030	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			19.02000	0.01902	12,440	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			598.44000	0.59844	595,660	14.54	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			4,095.05000	4.09505	3,882,670	14.54	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			7,101.59000	7.10159	6,884,400	14.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			132.78000	0.13278	125,190	14.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			4,504.02000	4.50402	4,289,200	14.48	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			488.11000	0.48811	482,890	14.48	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			535.13000	0.53513	530,890	14.51	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			4,319.79000	4.31979	4,105,950	14.51	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			666.98000	0.66698	665,920	14.58	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			3,876.68000	3.87668	3,666,020	14.58	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,093.50000	1.09350	1,105,440	14.76	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			2,885.37000	2.88537	2,687,710	14.76	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,304.29000	1.30429	1,323,520	14.82	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			2,536.77000	2.53677	2,346,400	14.82	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			4,932.46000	4.93246	4,716,010	14.41	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			393.57000	0.39357	386,720	14.41	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,813.41000	2.81341	2,617,110	14.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,133.77000	1.13377	1,147,070	14.77	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			7,296.01000	7.29601	7,471,110	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			145.95000	0.14595	111,450	16.07	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			2,965.97000	2.96597	3,043,270	15.29	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,091.98000	1.09198	959,680	15.29	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,034.60000	1.03460	1,044,590	14.74	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,995.15000	2.99515	2,795,540	14.74	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			9,393.94000	9.39394	9,180,080	14.29	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			39.60000	0.03960	35,340	14.29	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			6,347.54000	6.34754	6,507,300	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			239.33000	0.23933	189,490	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			3,407.72000	3.40772	3,498,580	15.44	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			10,800.83000	10.80083	11,004,190	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			17.88000	0.01788	11,640	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,709.05000	10.70905	10,912,070	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			897.13000	0.89713	778,390	15.44	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			3,261.28000	3.26128	3,057,520	14.69	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			905.61000	0.90561	911,450	14.69	0.00	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	05/08/2021	Bond Future	7.70	Put		12.30152000	12.30152	12,093,480	13.83	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		11,402.61000	11.40261	11,586,790	15.48	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		3,260.30000	3.26030	3,120,600	14.38	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.30	Call		4,608.24000	4.60824	4,711,280	14.87	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		2,047.95000	2.04795	1,939,550	14.87	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		6,687.66000	6.68766	6,501,630	13.84	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		1,047.86000	1.04786	1,073,270	13.84	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call		4,983.24000	4.98324	5,092,220	15.02	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		226.25000	0.22625	229,650	13.83	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put		5,966.73000	5.96673	5,787,140	13.92	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,292.05000	1.29205	1,323,900	13.92	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		4,146.63000	4.14663	3,990,460	14.21	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,238.78000	2.23878	2,294,050	14.21	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		1,865.51000	1.86551	1,763,050	15.02	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		276.49000	0.27649	249,230	15.48	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		5,017.89000	5.01789	5,127,400	15.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,849.71000	1.84971	1,747,780	15.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		5,052.62000	5.05262	5,162,650	15.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,834.03000	1.83403	1,732,620	15.04	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put		6,470.64000	6.47064	6,286,410	13.87	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		1,116.01000	1.11601	1,143,220	13.87	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.15	Call		4,119.94000	4.11994	4,214,600	14.71	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		2,327.32000	2.32732	2,210,540	14.71	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.75	Call		2,962.53000	2.96253	3,034,270	14.38	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,278.73000	1.27873	1,313,330	12.64	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		8,212.40000	8.21240	8,359,000	14.15	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		2,538.92000	2.53892	2,438,430	13.68	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		5,382.77000	5.38277	5,494,840	13.66	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		3,412.40000	3.41240	3,493,280	13.11	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put		10,362.67000	10.36267	10,170,050	12.64	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		764.59000	0.76459	785,380	12.64	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		8,017.97000	8.01797	7,839,160	12.64	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		4,071.43000	4.07143	3,938,900	13.11	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,572.54000	2.57254	2,471,200	13.66	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		1,364.10000	1.36410	1,297,290	14.15	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		5,414.90000	5.41490	5,527,400	13.67	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		2,555.68000	2.55568	2,454,770	13.67	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		5,447.10000	5.44710	5,560,020	13.68	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		6,281.01000	6.28101	6,117,840	12.73	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		1,916.10000	1.91610	1,966,340	12.73	0.00	0	1,10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	11.26	Call			7,604.95000	7.60495	7,744,360	14.15	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			1,590.86000	1.59086	1,516,860	14.15	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,025.54000	2.02554	2,084,430	11.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			6,302.49000	6.30249	6,145,660	11.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,043.49000	2.04349	2,102,790	11.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			5,180.75000	5.18075	5,038,630	11.58	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			1,885.34000	1.88534	1,941,010	11.31	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			6,268.09000	6.26809	6,111,670	11.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			6,582.51000	6.58251	6,422,460	11.31	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,061.54000	2.06154	2,121,250	11.37	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			6,233.82000	6.23382	6,077,810	11.37	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			10,704.17000	10.70417	10,513,560	11.25	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			768.45000	0.76845	793,560	11.25	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			2,713.77000	2.71377	2,787,370	11.58	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>21,34</b>
<b>Total For R2030</b>												<b>18,926,079.76</b>	<b>203</b>	<b>136,35</b>
R2032	On	06/05/2021	Bond Future			10.38983	87.14687	10.42289	86.95491		17.94	0.00	0	137,28
R2032	On	05/08/2021	Bond Future			10.62280	88.06826	10.65723	87.87465		16.67	0.00	0	
R2032	On	04/11/2021	Bond Future			10.85553	84.88880	10.89141	84.69331		16.13	0.00	0	
R2032	On	03/02/2022	Bond Future			11.10359	85.83775	11.14105	85.64021		13.83	0.00	0	
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>137,28</b>
R2032	On	06/05/2021	Bond Future	12.11	Call			9,165.24000	9.16524	9,332,370	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			99.96000	0.09996	75,130	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			9,212.55000	9.21255	9,380,140	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			1,841.59000	1.84159	1,855,210	18.02	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.12	Put			97.57000	0.09757	73,200	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			9,117.92000	9.11792	9,284,570	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			102.40000	0.10240	77,090	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			11,336.82000	11.33682	11,519,280	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			30.54000	0.03054	21,040	19.42	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			2,382.42000	2.38242	2,204,080	18.02	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			5,888.48000	5.88848	5,982,960	17.78	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			2,064.65000	2.06465	1,965,520	17.78	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			5,925.55000	5.92555	6,020,470	17.79	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			2,049.03000	2.04903	1,950,340	17.79	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			5,851.67000	5.85167	5,945,700	17.76	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			2,080.58000	2.08058	1,981,000	17.76	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			10,283.37000	10.28337	10,110,040	15.36	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,173.60000	1.17360	1,195,760	15.36	0.00	0	70



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.70	Call		6,887.20000	6.88720	6,991,680	17.28	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		1,110.59000	1.11059	1,058,540	17.36	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		6,922.61000	6.92261	7,027,430	17.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,641.29000	2.64129	2,550,280	17.28	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,626.05000	2.62605	2,535,380	17.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		6,852.08000	6.85208	6,956,220	17.27	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,656.86000	2.65686	2,565,510	17.27	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,914.54000	7.91454	7,754,790	15.42	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		1,860.86000	1.86086	1,896,600	15.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		10,718.30000	10.71830	10,861,740	17.36	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		680.33000	0.68033	696,510	13.11	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call		3,194.98000	3.19498	3,260,470	13.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		5,781.06000	5.78106	5,649,010	13.59	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		2,705.77000	2.70577	2,763,250	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		6,580.78000	6.58078	6,440,000	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		2,726.99000	2.72699	2,784,830	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		6,476.25000	6.47625	6,336,550	13.43	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		2,684.65000	2.68465	2,741,770	13.42	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		9,019.95000	9.01995	8,859,080	13.11	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		13,644.01000	13.64401	13,462,650	13.11	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		12,367.13000	12.36713	12,189,970	13.11	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		860.05000	0.86005	880,430	13.11	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		1,591.70000	1.59170	1,628,370	13.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		6,545.80000	6.54580	6,405,380	13.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		6,510.95000	6.51095	6,370,890	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		2,663.61000	2.66361	2,720,370	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,111.09000	2.11109	2,158,110	13.21	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		7,616.72000	7.61672	7,466,200	13.21	0.00	0	9
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,49</b>
<b>Total For R2032</b>											<b>0.00</b>	<b>0</b>	<b>141,74</b>
R2035	On	06/05/2021	Bond Future			11.12776	86.00359	11.13033	85.98777	19.90	0.00	0	98,26
R2035	On	05/08/2021	Bond Future			11.36802	86.91290	11.37064	86.89728	18.55	0.00	0	
R2035	On	04/11/2021	Bond Future			11.60747	83.39117	11.61016	83.37562	18.24	0.00	0	
R2035	On	03/02/2022	Bond Future			11.86625	84.32335	11.86904	84.30775	15.70	0.00	0	
<b>Total R2035 Future</b>											<b>0.00</b>	<b>0</b>	<b>98,26</b>
R2035	On	06/05/2021	Bond Future	12.36	Call		7,439.95000	7.43995	7,411,250	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		346.09000	0.34609	301,570	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,557.81000	2.55781	2,464,120	19.96	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		885.70000	0.88570	821,880	19.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	10.55	Put		4,570.98000	4.57098	4,491,340	19.32	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		7,323.51000	7.32351	7,273,250	18.57	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		645.35000	0.64535	589,800	19.08	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		2,246.63000	2.24663	2,153,130	20.08	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,367.56000	2.36756	2,289,880	20.08	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		10,089.32000	10.08932	10,085,030	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		352.92000	0.35292	307,850	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		2,061.30000	2.06130	1,983,430	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,424.91000	1.42491	1,350,710	19.69	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		3,825.74000	3.82574	3,756,970	20.75	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,299.99000	1.29999	1,215,400	20.75	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		9,409.69000	9.40969	9,400,290	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		272.27000	0.27227	237,830	18.57	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		5,321.30000	5.32130	5,249,930	19.08	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		650.75000	0.65075	586,820	21.68	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		2,944.13000	2.94413	2,868,810	20.33	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,788.60000	1.78860	1,697,460	20.33	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put		6,194.07000	6.19407	6,132,450	18.82	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		107.87000	0.10787	87,760	21.68	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		3,430.61000	3.43061	3,340,590	19.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		7,487.24000	7.48724	7,459,070	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		339.38000	0.33938	295,390	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		7,392.73000	7.39273	7,363,480	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		443.48000	0.44348	397,680	18.82	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put		147.63000	0.14763	122,410	21.68	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		5,874.58000	5.87458	5,826,470	21.68	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.01000	0.00001	0,010	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		51,310.00000	51.31000	51,294,380	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.01000	0.00001	0,010	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		51,193.42000	51.19342	51,177,800	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.01000	0.00001	0,010	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,893.26000	3.89326	3,841,370	18.68	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,268.69000	2.26869	2,233,800	18.03	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		5,965.17000	5.96517	5,914,660	18.03	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		9,594.68000	9.59468	9,553,560	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		51,426.71000	51.42671	51,411,090	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		937.82000	0.93782	912,320	17.36	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		3,889.44000	3.88944	3,853,170	18.68	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		1,068.29000	1.06829	1,045,880	19.66	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,189.49000	5.18949	5,166,010	18.48	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put		4,387.05000	4.38705	4,348,020	18.48		0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		3,312.62000	3.31262	3,288,470	17.84		0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		6,462.87000	6.46287	6,423,170	17.84		0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		10,186.66000	10.18666	10,150,770	17.23		0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,606.16000	1.60616	1,585,820	17.23		0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		7,860.48000	7.86048	7,840,430	19.66		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,840.76000	2.84076	2,805,160	19.66		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		7,893.58000	7.89358	7,873,620	19.66		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,821.25000	2.82125	2,785,740	19.66		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		7,827.44000	7.82744	7,807,300	19.66		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		10,774.26000	10.77426	10,739,060	17.23		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,454.75000	1.45475	1,435,100	17.23		0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		8,290.07000	8.29007	8,252,060	17.36		0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,261.47000	2.26147	2,239,010	17.36		0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		12,499.44000	12.49944	12,492,580	19.66		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,860.39000	2.86039	2,824,700	19.66		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		3,221.74000	3.22174	3,205,880	15.29		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		6,974.73000	6.97473	6,943,270	15.29		0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		895.58000	0.89558	884,670	14.92		0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		3,245.29000	3.24529	3,229,420	15.29		0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		6,938.54000	6.93854	6,907,070	15.29		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,268.93000	3.26893	3,253,050	15.30		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		6,902.51000	6.90251	6,871,030	15.30		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		3,634.20000	3.63420	3,618,280	15.42		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		6,379.94000	6.37994	6,348,420	15.42		0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,057.96000	2.05796	2,043,240	14.92		0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		9,320.04000	9.32004	9,289,720	14.92		0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		14,489.08000	14.48908	14,462,570	14.92		0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>14,81</b>	
<b>Total For R2035</b>											<b>0.00</b>	<b>0</b>	<b>113,07</b>	
R2037	On	06/05/2021	Bond Future			11.40004	81.33043	11.39248	81.37627	21.41		10,898,277.62	134	128,44
R2037	On	05/08/2021	Bond Future			11.64389	77.93506	11.63594	77.98172	21.01		0.00	0	
R2037	On	04/11/2021	Bond Future			11.87471	78.79047	11.86639	78.83787	19.55		0.00	0	
R2037	On	03/02/2022	Bond Future			12.12430	75.41700	12.11560	75.46500	17.74		0.00	0	
<b>Total R2037 Future</b>											<b>10,898,277.62</b>	<b>134</b>	<b>128,44</b>	
R2037	On	06/05/2021	Bond Future	12.43	Call		6,470.21000	6.47021	6,375,350	23.30		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		540.49000	0.54049	491,470	23.30		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,514.58000	6.51458	6,420,150	23.30		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		531.08000	0.53108	482,490	23.30		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	06/05/2021	Bond Future	12.42	Call		6,425.93000	6.42593	6,330,640	23.30	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		550.04000	0.55004	500,590	23.30	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,504.22000	2.50422	2,476,320	22.30	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,075.60000	6.07560	6,001,120	22.25	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,539.04000	2.53904	2,511,220	22.25	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,112.78000	6.11278	6,038,260	22.27	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,521.57000	2.52157	2,493,710	22.27	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,150.01000	6.15001	6,075,450	22.30	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,028.88000	8.02888	7,965,270	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,823.65000	2.82365	2,807,440	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		7,964.49000	7.96449	7,900,890	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,861.69000	2.86169	2,845,490	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		7,996.66000	7.99666	7,933,050	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,842.62000	2.84262	2,826,410	21.07	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		7,037.97000	7.03797	7,043,770	17.26	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,305.75000	3.30575	3,263,420	17.27	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		7,001.92000	7.00192	7,007,590	17.27	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,258.89000	3.25889	3,216,820	17.25	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		7,073.91000	7.07391	7,079,840	17.25	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,282.41000	3.28241	3,240,210	17.26	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>											<b>10,898,277.62</b>	<b>134</b>	<b>128,46</b>
R2040	On	06/05/2021	Bond Future			11.50779	83.34494	11.47979	83.52550	21.60	8,417,838.94	101	84,6
R2040	On	05/08/2021	Bond Future			11.74642	79.72056	11.71711	79.90340	21.29	0.00	0	
R2040	On	04/11/2021	Bond Future			11.97196	80.59561	11.94138	80.78068	20.07	0.00	0	
R2040	On	03/02/2022	Bond Future			12.21570	76.99208	12.18373	77.17932	18.31	0.00	0	
<b>Total R2040 Future</b>											<b>8,417,838.94</b>	<b>101</b>	<b>84,61</b>
R2040	On	06/05/2021	Bond Future	12.43	Call		6,417.89000	6.41789	6,205,500	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		636.02000	0.63602	604,190	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		6,464.12000	6.46412	6,251,870	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		2,151.68000	2.15168	2,141,560	22.12	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		2,794.92000	2.79492	2,604,240	22.12	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		11,010.38000	11.01038	10,817,340	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		625.01000	0.62501	593,320	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		6,371.75000	6.37175	6,159,240	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		95.95000	0.09595	83,470	23.66	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		647.18000	0.64718	615,230	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		5,195.71000	5.19571	5,267,020	20.92	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		816.67000	0.81667	707,420	20.92	0.00	0	30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	12.48	Put		2,412.13000	2.41213	2,424,490	23.16	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		6,998.41000	6.99841	6,827,670	23.19	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,395.49000	2.39549	2,407,590	23.19	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		6,918.05000	6.91805	6,747,840	23.14	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		4,666.93000	4.66693	4,715,160	21.35	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,611.40000	3.61140	3,476,790	21.35	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		16,257.14000	16.25714	16,070,390	23.21	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,428.72000	2.42872	2,441,350	23.14	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		229.17000	0.22917	225,260	23.21	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		6,958.29000	6.95829	6,787,810	23.16	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		6,605.35000	6.60535	6,681,510	20.66	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,253.80000	2.25380	2,147,120	20.66	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		2,970.02000	2.97002	2,994,950	21.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,484.62000	8.48462	8,324,280	21.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,950.11000	2.95011	2,974,840	21.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,416.80000	8.41680	8,256,870	21.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,990.04000	2.99004	3,015,180	21.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,450.69000	8.45069	8,290,550	21.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		3,603.57000	3.60357	3,501,150	17.94	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		7,282.37000	7.28237	7,367,190	17.94	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		3,628.51000	3.62851	3,525,700	17.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		7,244.10000	7.24410	7,328,530	17.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,578.43000	3.57843	3,476,400	17.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		7,320.52000	7.32052	7,405,730	17.93	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,60</b>
<b>Total For R2040</b>											<b>8,417,838.94</b>	<b>101</b>	<b>88,21</b>
R2044	On	06/05/2021	Bond Future			11.55914	79.97519	11.53104	80.15674	22.65	0.00	0	62,00
R2044	On	05/08/2021	Bond Future			11.78921	76.44033	11.75978	76.62415	22.32	0.00	0	
R2044	On	04/11/2021	Bond Future			12.00640	77.27943	11.97569	77.46543	21.03	0.00	0	
R2044	On	03/02/2022	Bond Future			12.24094	73.76398	12.20881	73.95219	19.18	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>62,00</b>
R2044	On	06/05/2021	Bond Future	12.44	Call		6,209.72000	6.20972	5,995,990	24.67	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		685.77000	0.68577	653,590	24.67	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,256.82000	6.25682	6,043,130	24.69	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		675.90000	0.67590	643,760	24.69	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		512.63000	0.51263	430,360	21.09	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		2,019.83000	2.01983	1,848,740	22.50	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		2,876.11000	2.87611	2,886,570	22.50	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		3,361.09000	3.36109	3,160,910	23.11	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
R2044	On	06/05/2021	Bond Future	11.10	Put		4,104.95000	4.10495	4,149,840	21.97	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		6,493.27000	6.49327	6,279,800	24.82	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		628.65000	0.62865	596,730	24.82	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		3,801.85000	3.80185	3,596,600	23.35	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		695.77000	0.69577	663,570	24.64	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		6,226.46000	6.22646	6,325,740	21.09	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,162.67000	6.16267	5,948,920	24.64	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		1,474.56000	1.47456	1,450,860	23.35	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		3,060.72000	3.06072	3,076,220	22.43	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		1,873.48000	1.87348	1,707,430	22.43	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		1,715.02000	1.71502	1,696,390	23.11	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,226.84000	1.22684	1,090,180	21.97	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,287.85000	2.28785	2,298,470	24.34	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,287.77000	7.28777	7,114,360	24.34	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,268.39000	2.26839	2,278,800	24.34	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,215.36000	7.21536	7,042,380	24.34	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,307.44000	2.30744	2,318,280	24.34	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,251.54000	7.25154	7,078,340	24.34	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,334.94000	8.33494	8,174,700	22.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		3,065.53000	3.06553	3,091,290	22.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,368.19000	8.36819	8,207,750	22.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		3,045.30000	3.04530	3,070,860	22.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,301.72000	8.30172	8,141,690	22.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		3,085.86000	3.08586	3,111,830	22.70	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		7,303.68000	7.30368	7,388,400	18.82	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		3,589.04000	3.58904	3,486,350	18.80	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		7,381.09000	7.38109	7,466,610	18.80	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		3,614.15000	3.61415	3,511,060	18.81	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		7,342.30000	7.34230	7,427,420	18.81	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		3,639.34000	3.63934	3,535,850	18.82	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>18,60</b>
<b>Total For R2044</b>											<b>0.00</b>	<b>0</b>	<b>80,60</b>
R2048	On	06/05/2021	Bond Future			11.48238	79.08011	11.45412	79.26728	22.95	0.00	0	137,30
R2048	On	05/08/2021	Bond Future			11.69822	79.91624	11.66864	80.10573	21.43	0.00	0	5,00
R2048	On	04/11/2021	Bond Future			11.91222	76.38087	11.88130	76.57267	21.46	0.00	0	
R2048	On	03/02/2022	Bond Future			12.14252	77.23473	12.11015	77.42872	18.52	0.00	0	
<b>Total R2048 Future</b>											<b>0.00</b>	<b>0</b>	<b>142,30</b>
R2048	On	06/05/2021	Bond Future	12.35	Call		6,260.31000	6.26031	6,041,190	25.24	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		697.90000	0.69790	665,950	25.24	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	06/05/2021	Bond Future	12.36	Call		6,306.40000	6.30640	6,087,380	25.24	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		782.36000	0.78236	674,250	22.09	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	12.36	Put		685.99000	0.68599	654,140	25.24	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,214.31000	6.21431	5,995,090	25.24	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		709.99000	0.70999	677,940	25.24	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Put		9,334.87000	9.33487	9,488,240	20.79	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		143.93000	0.14393	110,130	20.79	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	10.80	Put		5,350.28000	5.35028	5,429,340	22.09	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		7,199.71000	7.19971	7,288,200	20.46	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		1,964.37000	1.96437	1,863,370	20.46	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.52	Call		7,393.19000	7.39319	7,215,330	23.43	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		2,259.62000	2.25962	2,271,250	23.43	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		12,782.74000	12.78274	12,927,160	19.60	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		562.77000	0.56277	517,700	19.60	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		10,648.79000	10.64879	10,777,320	19.60	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		869.04000	0.86904	808,080	19.60	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.50	Call		7,318.96000	7.31896	7,141,560	23.43	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		2,298.76000	2.29876	2,310,850	23.43	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Put		8,769.79000	8.76979	8,879,520	19.82	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,316.02000	1.31602	1,236,260	19.82	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		7,356.13000	7.35613	7,178,500	23.43	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		2,279.20000	2.27920	2,291,060	23.43	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		5,857.61000	5.85761	5,926,460	21.00	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		2,739.39000	2.73939	2,618,750	21.00	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put		9,348.97000	9.34897	9,465,860	19.60	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		1,132.14000	1.13214	1,059,540	19.60	0.00	0	1,00
R2048	On	04/11/2021	Bond Future	12.85	Put		2,979.34000	2.97934	3,005,330	23.18	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		8,525.89000	8.52589	8,360,510	23.18	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		3,019.61000	3.01961	3,046,030	23.18	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		8,559.80000	8.55980	8,394,210	23.18	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		2,999.41000	2.99941	3,025,620	23.18	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		8,593.76000	8.59376	8,427,950	23.18	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		3,576.89000	3.57689	3,472,440	18.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		7,478.72000	7.47872	7,568,260	18.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		3,525.50000	3.52550	3,421,900	18.05	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		7,559.28000	7.55928	7,649,670	18.05	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		3,551.15000	3.55115	3,447,130	18.06	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		7,518.90000	7.51890	7,608,870	18.06	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,00</b>

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 For R2048</b>												<b>0.00</b>	<b>0</b>	<b>149,36</b>
R209	On	06/05/2021	Bond Future			11.05117	65.99938	11.04837	66.01428		23.78	1,121,989.46	17	26,66
R209	On	05/08/2021	Bond Future			11.26311	66.69723	11.26015	66.71256		21.95	0.00	0	
R209	On	04/11/2021	Bond Future			11.47329	64.28827	11.47017	64.30400		21.11	0.00	0	2,21
R209	On	03/02/2022	Bond Future			11.69481	65.00698	11.69156	65.02291		18.23	0.00	0	
<b>Total R209 Future</b>												<b>1,121,989.46</b>	<b>17</b>	<b>28,95</b>
R209	On	06/05/2021	Bond Future	12.23	Call			6,255.55000	6.25555	6,198,970	25.59	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			380.37000	0.38037	338,690	25.59	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			6,295.08000	6.29508	6,238,930	25.59	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			9,158.55000	9.15855	9,154,130	22.88	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			104.57000	0.10457	85,250	22.88	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put			4,583.47000	4.58347	4,535,860	23.12	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			706.64000	0.70664	644,130	23.12	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call			1,099.57000	1.09957	1,024,700	23.39	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			7,672.05000	7.67205	7,657,050	22.88	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			196.18000	0.19618	166,280	22.88	0.00	0	4,01
R209	On	06/05/2021	Bond Future	11.00	Call			1,975.90000	1.97590	1,890,280	23.78	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			2,234.19000	2.23419	2,163,470	23.78	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			6,290.01000	6.29001	6,262,250	22.88	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			387.29000	0.38729	345,180	25.59	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			3,850.68000	3.85068	3,771,250	24.72	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			1,006.81000	1.00681	942,280	24.72	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put			5,040.24000	5.04024	4,998,290	23.02	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			581.42000	0.58142	524,570	23.02	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call			2,679.79000	2.67979	2,594,010	24.07	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			3,551.46000	3.55146	3,491,490	23.39	0.00	0	5,21
R209	On	06/05/2021	Bond Future	12.24	Put			373.54000	0.37354	332,290	25.59	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			6,216.07000	6.21607	6,159,060	25.59	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			1,618.86000	1.61886	1,547,980	24.07	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call			6,334.65000	6.33465	6,278,930	25.59	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			366.82000	0.36682	326,000	25.59	0.00	0	8,31
R209	On	06/05/2021	Bond Future	10.00	Call			345.33000	0.34533	302,670	22.88	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			5,147.12000	5.14712	5,097,620	23.19	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			2,436.63000	2.43663	2,402,460	23.19	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			5,179.00000	5.17900	5,129,520	23.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			2,419.88000	2.41988	2,385,730	23.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			5,115.14000	5.11514	5,065,630	23.16	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			2,453.34000	2.45334	2,419,160	23.16	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			6,292.28000	6.29228	6,253,820	22.52	0.00	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	04/11/2021	Bond Future	12.17	Put		2,901.10000	2.90110	2,878,370	22.52	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		3,177.85000	3.17785	3,155,240	22.18	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call		6,323.34000	6.32334	6,284,870	22.54	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,885.63000	2.88563	2,862,890	22.54	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		6,354.43000	6.35443	6,315,960	22.56	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,870.24000	2.87024	2,847,500	22.56	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,162.26000	2.16226	2,131,410	20.45	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		7,337.26000	7.33726	7,322,140	20.45	0.00	0	6,50
R209	On	04/11/2021	Bond Future	9.50	Put		12,056.71000	12.05671	12,051,990	20.26	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		899.30000	0.89930	878,850	20.26	0.00	0	4,75
R209	On	04/11/2021	Bond Future	12.00	Call		5,769.91000	5.76991	5,731,570	22.18	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		2,879.81000	2.87981	2,853,370	17.76	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		6,301.34000	6.30134	6,290,830	17.76	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		2,900.54000	2.90054	2,874,040	17.77	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		6,269.19000	6.26919	6,258,620	17.77	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		2,921.36000	2.92136	2,894,800	17.78	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		6,237.18000	6.23718	6,226,550	17.78	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>59,77</b>
<b>Total For R209</b>											<b>1,121,989.46</b>	<b>17</b>	<b>88,72</b>
R210	On	06/05/2021	Bond Future			200.73582	200.73582	200.72946	200.72946		8,430,904.44	42	1,46
R210	On	05/08/2021	Bond Future			202.90840	202.90840	202.90270	202.90270		0.00	0	
R210	On	04/11/2021	Bond Future			202.44042	202.44042	202.43537	202.43537		0.00	0	
R210	On	03/02/2022	Bond Future			204.74972	204.74972	204.74484	204.74484		0.00	0	
<b>Total R210 Future</b>											<b>8,430,904.44</b>	<b>42</b>	<b>1,46</b>
<b>Total For R210</b>											<b>8,430,904.44</b>	<b>42</b>	<b>1,46</b>
R212	On	06/05/2021	Bond Future			171.75616	171.75616	171.80472	171.80472		0.00	0	2,93
R212	On	05/08/2021	Bond Future			171.28326	171.28326	171.33307	171.33307		0.00	0	
R212	On	04/11/2021	Bond Future			173.20159	173.20159	173.25246	173.25246		0.00	0	
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,93</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>2,93</b>
R213	On	06/05/2021	Bond Future			10.00044	82.87152	10.02319	82.74904	17.35	0.00	0	9,14
R213	On	05/08/2021	Bond Future			10.22252	83.74776	10.24619	83.62431	16.01	0.00	0	
R213	On	04/11/2021	Bond Future			10.44512	81.13657	10.46976	81.01198	15.33	0.00	0	
R213	On	03/02/2022	Bond Future			10.68708	82.04339	10.71281	81.91751	13.25	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>9,14</b>
R213	On	06/05/2021	Bond Future	11.90	Call		9,375.26000	9.37526	9,484,220	18.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		52.48000	0.05248	38,960	18.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		9,419.68000	9.41968	9,528,920	18.67	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	06/05/2021	Bond Future	11.91	Put			51.12000	0.05112	37,880	18.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			9,330.84000	9.33084	9,439,510	18.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			53.88000	0.05388	40,070	18.67	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			4,799.82000	4.79982	4,845,210	16.53	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			2,080.15000	2.08015	2,002,090	16.53	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			2,937.91000	2.93791	2,962,370	15.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			3,493.68000	3.49368	3,394,690	15.94	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			6,230.28000	6.23028	6,111,940	15.48	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,322.83000	1.32283	1,327,940	15.48	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			5,033.21000	5.03321	5,080,860	16.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,965.88000	1.96588	1,890,080	16.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			5,066.86000	5.06686	5,114,840	16.64	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,950.03000	1.95003	1,874,560	16.64	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			4,999.63000	4.99963	5,046,960	16.62	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			1,981.84000	1.98184	1,905,720	16.62	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			5,793.82000	5.79382	5,848,890	16.26	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			2,643.51000	2.64351	2,573,990	16.26	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			5,729.77000	5.72977	5,784,370	16.23	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			2,675.39000	2.67539	2,605,400	16.23	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			5,761.88000	5.76188	5,816,720	16.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			2,659.52000	2.65952	2,589,770	16.24	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			2,757.00000	2.75700	2,790,810	13.01	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			5,571.04000	5.57104	5,478,970	13.01	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			1,711.17000	1.71117	1,733,080	12.60	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			7,508.94000	7.50894	7,404,970	12.60	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			11,798.54000	11.79854	11,681,030	12.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,394.90000	2.39490	2,424,740	12.88	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			6,136.30000	6.13630	6,040,260	12.88	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,414.21000	2.41421	2,444,260	12.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			6,103.74000	6.10374	6,007,910	12.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			2,375.68000	2.37568	2,405,310	12.87	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			841.25000	0.84125	851,430	12.55	0.00	0	10
R213	On	03/02/2022	Bond Future	10.25	Put			5,274.84000	5.27484	5,185,030	13.08	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,008.84000	2.00884	2,034,280	12.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			6,849.42000	6.84942	6,748,980	12.73	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			10,953.10000	10.95310	10,837,400	12.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			6,169.00000	6.16900	6,072,750	12.87	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			709.34000	0.70934	717,710	12.55	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			2,970.19000	2.97019	3,006,260	13.08	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>96</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>10,04</b>
R214 On 06/05/2021 Bond Future			11.43071	62.88727	11.40247	63.03781		25.82		0.00	0	14,84
R214 On 05/08/2021 Bond Future			11.64199	63.55220	11.61254	63.70461		23.79		0.00	0	
R214 On 04/11/2021 Bond Future			11.85119	60.97173	11.82051	61.12606		22.94		0.00	0	
R214 On 03/02/2022 Bond Future			12.07550	61.65331	12.04351	61.80942		19.76		0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>14,84</b>
R214 On 06/05/2021 Bond Future	12.26	Call			5,046.88000	5.04688	4,864,970	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.26	Put			727.37000	0.72737	696,000	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.27	Call			5,083.14000	5.08314	4,901,290	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.27	Put			716.19000	0.71619	684,880	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.25	Call			5,010.70000	5.01070	4,828,730	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.25	Put			738.70000	0.73870	707,270	27.79		0.00	0	
R214 On 05/08/2021 Bond Future	12.01	Call			4,774.43000	4.77443	4,640,120	24.52		0.00	0	
R214 On 05/08/2021 Bond Future	12.01	Put			2,768.39000	2.76839	2,786,490	24.52		0.00	0	
R214 On 05/08/2021 Bond Future	12.02	Call			4,804.89000	4.80489	4,670,300	24.54		0.00	0	
R214 On 05/08/2021 Bond Future	12.02	Put			2,749.77000	2.74977	2,767,590	24.54		0.00	0	
R214 On 05/08/2021 Bond Future	12.03	Call			4,835.41000	4.83541	4,700,540	24.56		0.00	0	
R214 On 05/08/2021 Bond Future	12.03	Put			2,731.27000	2.73127	2,748,810	24.56		0.00	0	
R214 On 04/11/2021 Bond Future	12.48	Put			3,048.38000	3.04838	3,074,310	24.06		0.00	0	
R214 On 04/11/2021 Bond Future	12.46	Call			6,169.43000	6.16943	6,041,460	24.02		0.00	0	
R214 On 04/11/2021 Bond Future	12.46	Put			3,081.00000	3.08100	3,107,360	24.02		0.00	0	
R214 On 04/11/2021 Bond Future	12.47	Call			6,199.30000	6.19930	6,071,110	24.04		0.00	0	
R214 On 04/11/2021 Bond Future	12.47	Put			3,064.64000	3.06464	3,090,780	24.04		0.00	0	
R214 On 04/11/2021 Bond Future	12.48	Call			6,229.20000	6.22920	6,100,800	24.06		0.00	0	
R214 On 03/02/2022 Bond Future	11.41	Call			3,053.97000	3.05397	2,968,180	19.15		0.00	0	
R214 On 03/02/2022 Bond Future	11.41	Put			6,288.09000	6.28809	6,358,410	19.15		0.00	0	
R214 On 03/02/2022 Bond Future	11.39	Call			3,011.74000	3.01174	2,926,600	19.13		0.00	0	
R214 On 03/02/2022 Bond Future	11.39	Put			6,352.55000	6.35255	6,423,520	19.13		0.00	0	
R214 On 03/02/2022 Bond Future	11.40	Call			3,032.70000	3.03270	2,947,240	19.14		0.00	0	
R214 On 03/02/2022 Bond Future	11.40	Put			6,320.13000	6.32013	6,390,780	19.14		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>14,84</b>
<b>Total for Bond</b>										<b>111,459,101.27</b>	<b>1,060</b>	<b>1,198,93</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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<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>	

Contract Details	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 I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<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>	

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 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details	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 R213</b>									<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	
GOVI On 06/05/2021 GOVI			739.03900	739.03900	738.38800	738.38800			0.00	0	95
GOVI On 05/08/2021 GOVI			746.76400	746.76400	746.11500	746.11500			0.00	0	
GOVI On 04/11/2021 GOVI			755.02500	755.02500	754.37600	754.37600			0.00	0	
GOVI On 03/02/2022 GOVI			763.45600	763.45600	762.80200	762.80200			0.00	0	
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>95</b>
GOVI On 06/05/2021 GOVI	678.68	Call			597,080.00000	59.70800	603,590,000		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			596,980.00000	59.69800	603,490,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			597,180.00000	59.71800	603,690,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			269,850.00000	26.98500	276,340,000		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			269,750.00000	26.97500	276,240,000		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			269,650.00000	26.96500	276,140,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			259,660.00000	25.96600	266,150,000		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			259,560.00000	25.95600	266,050,000		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			259,760.00000	25.97600	266,250,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			299,480.00000	29.94800	292,940,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			299,580.00000	29.95800	293,040,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.74	Put			299.38000000	29.93800	292,840,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>95</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>95</b>
AL37	On	06/05/2021	Index Future			778.51500	778.51500	776.31100	776.31100			0.00	0	
AL37	On	05/08/2021	Index Future			786.65200	786.65200	784.43500	784.43500			0.00	0	
AL37	On	04/11/2021	Index Future			795.35500	795.35500	793.12000	793.12000			0.00	0	
AL37	On	03/02/2022	Index Future			804.23600	804.23600	801.97900	801.97900			0.00	0	
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	
AL7T	On	06/05/2021	Index Future			852.49600	852.49600	850.44500	850.44500			0.00	0	
AL7T	On	05/08/2021	Index Future			861.40600	861.40600	859.34400	859.34400			0.00	0	
AL7T	On	04/11/2021	Index Future			870.93500	870.93500	868.85900	868.85900			0.00	0	
AL7T	On	03/02/2022	Index Future			880.66000	880.66000	878.56400	878.56400			0.00	0	
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	
ALBI	On	06/05/2021	Index Future			747.57000	747.57000	746.97300	746.97300			0.00	0	25
ALBI	On	05/08/2021	Index Future			755.38400	755.38400	754.79000	754.79000			0.00	0	
ALBI	On	04/11/2021	Index Future			763.74000	763.74000	763.14700	763.14700			0.00	0	
ALBI	On	03/02/2022	Index Future			772.26900	772.26900	771.67100	771.67100			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>25</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>25</b>
IGOV	On	06/05/2021	Index Future			281.55500	281.55500	282.13100	282.13100			0.00	0	85
IGOV	On	05/08/2021	Index Future			284.56700	284.56700	285.15300	285.15300			0.00	0	
IGOV	On	04/11/2021	Index Future			287.78400	287.78400	288.37900	288.37900			0.00	0	
IGOV	On	03/02/2022	Index Future			291.06600	291.06600	291.66800	291.66800			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>85</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>85</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>1,15</b>
JIBAR f	On	21/04/2021	Jibar Future			3.70500	96.29500	3.71500	96.28500			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.73000	96.27000	3.75000	96.25000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.78500	96.21500	3.80500	96.19500			0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.83000	96.17000	3.85000	96.15000			0.00	0	
JIBAR f	On	18/08/2021	Jibar Future			3.91000	96.09000	3.95000	96.05000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.93500	96.06500	3.98500	96.01500			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			4.27000	95.73000	4.37000	95.63000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.39500	95.60500	4.51500	95.48500			0.00	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
JIBAR f On 15/06/2022 Jibar Future			4.86000	95.14000	4.96000	95.04000				0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.99000	95.01000	5.10500	94.89500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.39500	94.60500	5.48500	94.51500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.50500	94.49500	5.61000	94.39000				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>30,47</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>30,47</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>30,47</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.77000	90.77000	90.79000	90.79000				0.00	0	5
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>										<b>111,459,101.27</b>	<b>1,060</b>	<b>1,231,64</b>
AA06 On 15/04/2021 Spot Bond					0.00000	101.04148				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			6.13000	104.49930	6.13000	104.48179				0.00	0	
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	
ABCPI3 On 07/12/2023 Spot Bond			3.52000	304.16142	3.52000	304.11555				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	100.23126				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.99007				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.41059	9.65000	102.38408				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	100.48420				0.00	0	
<b>Total ABF007 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 ABF007</b>									<b>0.00</b>	<b>0</b>	
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.22070			0.00	0	
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.10678			0.00	0	
<b>Total ABFN14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>									<b>0.00</b>	<b>0</b>	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.62999			0.00	0	
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>									<b>0.00</b>	<b>0</b>	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.59704			0.00	0	
<b>Total ABFN18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>									<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.21055			0.00	160,000,000	80,000,000
<b>Total ABFN21 SPOT</b>									<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For ABFN21</b>									<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.60256			0.00	0	
<b>Total ABFN22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>									<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.64142			0.00	0	
<b>Total ABFN23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>									<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.12737			0.00	0	
<b>Total ABFN25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>									<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.73973			0.00	0	
<b>Total ABFN26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>									<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.61873			0.00	0	
<b>Total ABFN27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN27</b>									<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.13109			0.00	0	546,700,000
<b>Total ABFN28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>546,700,000</b>
<b>Total For ABFN28</b>									<b>0.00</b>	<b>0</b>	<b>546,700,000</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.23543			0.00	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 ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3i On 29/08/2028 Spot Bond					0.00000	102.19287				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.58002				0.00	0	
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.09578				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	102.08239				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	101.03282				0.00	0	
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.20459				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3i On 07/02/2026 Spot Bond					0.00000	100.56670				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.57662				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>	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.86180				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>	410,000,0€
ABFN3i On 16/09/2022 Spot Bond					0.00000	100.57937				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	410,000,0€
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	410,000,0€
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.70503				0.00	0	600,000,0€
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	600,000,0€
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	600,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.93769				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	99.18564				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	101.00085				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.02990				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	101.05071				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	100.10392				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	100.43110				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	100.45247				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			650,000,000,000.00	96,500,000,000	79,200,000,000	
<b>Total ABFN49 SPOT</b>									<b>650,000,000,000.00</b>	<b>96,500,000,000</b>	<b>79,200,000,000</b>	
<b>Total For ABFN49</b>									<b>650,000,000,000.00</b>	<b>96,500,000,000</b>	<b>79,200,000,000</b>	
ABFN5 On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			760,000,000,000.00	97,600,000,000	78,800,000,000	
<b>Total ABFN50 SPOT</b>									<b>760,000,000,000.00</b>	<b>97,600,000,000</b>	<b>78,800,000,000</b>	
<b>Total For ABFN50</b>									<b>760,000,000,000.00</b>	<b>97,600,000,000</b>	<b>78,800,000,000</b>	
ABFN5 On 30/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			580,000,000,000.00	85,800,000,000	85,300,000,000	
<b>Total ABFN51 SPOT</b>									<b>580,000,000,000.00</b>	<b>85,800,000,000</b>	<b>85,300,000,000</b>	
<b>Total For ABFN51</b>									<b>580,000,000,000.00</b>	<b>85,800,000,000</b>	<b>85,300,000,000</b>	
ABFN5 On 30/03/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			550,000,000,000.00	65,500,000,000	61,700,000,000	
<b>Total ABFN52 SPOT</b>									<b>550,000,000,000.00</b>	<b>65,500,000,000</b>	<b>61,700,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ABFN52</b>									50,000,000,000.00	65,500,000,000	61,700,000,000
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.54144			0.00	0	
<b>Total ABJ01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>									<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.83462			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	100.41919			0.00	1,072,301,400	1,072,301,400
<b>Total ABK8 SPOT</b>									<b>0.00</b>	<b>1,072,301,400</b>	<b>1,072,301,400</b>
<b>Total For ABK8</b>									<b>0.00</b>	<b>1,072,301,400</b>	<b>1,072,301,400</b>
ABKI03 On 13/10/2021 Spot Bond			3.56000	3.56000	3.56000	148.65003			5,452,940,644,000.00	1,531,724,900	1,531,724,900
<b>Total ABKI03 SPOT</b>									<b>5,452,940,644,000.00</b>	<b>1,531,724,900</b>	<b>1,531,724,900</b>
<b>Total For ABKI03</b>									<b>5,452,940,644,000.00</b>	<b>1,531,724,900</b>	<b>1,531,724,900</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	84.47316	100.00000	84.28054			0.00	0	
<b>Total ABKI03/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.97000	6.97000	6.97000	138.20733			69,700,000,000.00	10,000,000	5,000,000
<b>Total ABKI04 SPOT</b>									<b>69,700,000,000.00</b>	<b>10,000,000</b>	<b>5,000,000</b>
<b>Total For ABKI04</b>									<b>69,700,000,000.00</b>	<b>10,000,000</b>	<b>5,000,000</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	18.30009	100.00000	18.25879			0.00	0	
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>									<b>0.00</b>	<b>0</b>	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.73625			0.00	0	
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABKS1</b>									<b>0.00</b>	<b>0</b>	
ABN05 On 18/04/2021 Spot Bond			2.81000	218.28507	2.81000	218.25631			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			2.57000	2.57000	2.57000	148.45939			0.00	0	
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.95000	3.95000	3.95000	190.58807			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			4.52000	4.52000	4.52000	219.10831			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			6.96000	6.96000	6.96000	102.03794				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			7.44500	7.44500	7.44500	116.89333				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABN80 On 31/03/2021 Spot Bond			5.62000	5.62000	5.62000	100.00000				0.00	0	
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	
ABS11 On 09/04/2021 Spot Bond			5.15000	99.88726	5.15000	99.87318				0.00	0	420,000,00
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
ABS13 On 14/05/2022 Spot Bond			5.46000	108.19147	5.46000	108.17537				0.00	0	
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.49000	110.29637	5.49000	110.27987				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			7.01000	117.17506	7.01000	117.15276				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.22000	116.25387	8.22000	116.22800				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			5.93000	109.06615	5.93000	109.04883				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			7.70000	105.31055	7.70000	105.28893				0.00	0	10,000,000,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.32110	100.00000	10.29838				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABSI2 On 07/12/2023 Spot Bond			1.90000	316.55613	1.90000	316.52225			114,000,000,000.00	60,000,000	20,000,000
<b>Total ABSI2 SPOT</b>									<b>114,000,000,000.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
<b>Total For ABSI2</b>									<b>114,000,000,000.00</b>	<b>60,000,000</b>	<b>20,000,000</b>
ABSI4 On 31/01/2022 Spot Bond			0.96000	170.69144	0.96000	170.67755			0.00	0	170,000,000
<b>Total ABSI4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
<b>Total For ABSI4</b>									<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
ABX01 On 10/07/2024 Spot Bond			10.32000	10.32000	10.32000	104.04280			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	100.14591			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	100.14160			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	100.13644			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	100.13710			0.00	0	
<b>Total ACL145 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>									<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.68888			0.00	0	
<b>Total ACL185 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>									<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.14142			0.00	0	
<b>Total ACL193 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>									<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.14142			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	100.14513			0.00	0	
<b>Total ACL201 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>									<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.14513			0.00	0	
<b>Total ACL202 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 ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 30/01/2023 Spot Bond					0.00000	167.27030				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 14/02/2023 Spot Bond					0.00000	169.51743				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 20/12/2023 Spot Bond					0.00000	100.13451				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/09/2021 Spot Bond					0.00000	100.13362				0.00	0	
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.13037				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	100.60088				0.00	0	
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.54978				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	100.78004				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	100.80259				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	100.55472				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.12418				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	99.71516				0.00	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 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	103.03839				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	103.23882				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	101.08017				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.40795				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AHF2A On 18/07/2021 Spot Bond					0.00000	101.05192				0.00	0	
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	
AHF2B On 18/07/2021 Spot Bond					0.00000	101.05192				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	101.22893				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	101.02244				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	101.01260				0.00	0	
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.12082				0.00	0	
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.22900				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF3C On 18/04/2022 Spot Bond					0.00000	101.58285				0.00	0	
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.69091				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	100.68443				0.00	0	
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.54912				0.00	0	715,000,00
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>715,000,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>715,000,00</b>
AHF5A On 21/08/2023 Spot Bond			6.65000	108.04607	6.65000	108.02654				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	100.57931				0.00	0	416,400,00
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>416,400,00</b>
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	<b>416,400,00</b>
AHF5C On 21/08/2023 Spot Bond					0.00000	100.61954				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	101.32503				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	100.79128				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	101.00498				0.00	0	2,519,200,00
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,519,200,00</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	<b>2,519,200,00</b>
AHF6B On 21/08/2024 Spot Bond					0.00000	100.57924				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	100.61946				0.00	0	
<b>Total AHF6C1 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 AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.90036				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	100.53901				0.00	0	1,698,500,00
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,698,500,00</b>
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	<b>1,698,500,00</b>
AHF7B On 21/08/2025 Spot Bond					0.00000	100.59937				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	100.63957				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.98045				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.53000	112.74800	7.53000	112.72511				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			6.65000	110.42858	6.65000	110.40863				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			11.93500	92.75970	11.93500	92.73001				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.22000	170.77494	6.22000	170.73681				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	101.20444				0.00	0	
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	100.99264				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.30900				0.00	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 APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF08 On 24/07/2021 Spot Bond					0.00000	100.92452				0.00	0	
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	101.25804				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	100.45256				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	100.64258				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	100.01799				0.00	0	
<b>Total APF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF13</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.16377				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	100.63308				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.87000	234.17845	4.87000	234.13462				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			4.88500	211.41487	4.88500	211.37521				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN13 On 31/01/2022 Spot Bond			1.94000	169.32268	1.94000	169.30434				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 20/06/2021 Spot Bond					0.00000	98.89338				0.00	0	
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.87237				0.00	0	
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.88851				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			1.98500	169.26026	1.98500	169.24172				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/05/2021 Spot Bond					0.00000	55.48313				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	100.47586				0.00	0	
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			4.84000	180.28284	4.84000	180.24938				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	
ASN16 On 08/08/2021 Spot Bond					0.00000	100.82563				0.00	0	
<b>Total ASN160 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 ASN160</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.62585				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	100.24265				0.00	0	
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.15645				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.01512				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			5.04000	104.20272	5.04000	104.18267				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.12347				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.12525				0.00	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 ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.12999				0.00	320,000,000	168,400,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>168,400,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>320,000,000</b>	<b>168,400,000</b>
ASN204 On 24/08/2021 Spot Bond					0.00000	100.68547				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>	
ASN208 On 24/08/2025 Spot Bond					0.00000	100.77520				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>	
ASN209 On 29/08/2022 Spot Bond					0.00000	100.46857				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>	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.42775				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>	
ASN255 On 20/06/2023 Spot Bond					0.00000	100.15602				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>	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.11857				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>	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.68187				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>	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.59158				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>	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.57730				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>	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.26306				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN29 On 26/09/2023 Spot Bond					0.00000	100.09898				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	100.13321				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	100.16895				0.00	0	50,000,00
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
ASN31 On 31/03/2029 Spot Bond			4.28500	4.28500	4.28500	101.29187				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 28/02/2033 Spot Bond			4.93500	4.93500	4.93500	93.81951				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	100.12641				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	100.14357				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	100.79479				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	100.12732				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			5.15000	102.72638	5.15000	102.70630				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	100.13534				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.12342				0.00	76,000,000	38,000,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>76,000,000</b>	<b>38,000,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN346</b>										0.00	76,000,000	38,000,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.11877				0.00	0	
<b>Total ASN351 SPOT</b>										0.00	0	
<b>Total For ASN351</b>										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.12992				0.00	0	
<b>Total ASN354 SPOT</b>										0.00	0	
<b>Total For ASN354</b>										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.12992				0.00	0	
<b>Total ASN358 SPOT</b>										0.00	0	
<b>Total For ASN358</b>										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.46843				0.00	0	
<b>Total ASN365 SPOT</b>										0.00	0	
<b>Total For ASN365</b>										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.15482				0.00	0	
<b>Total ASN369 SPOT</b>										0.00	0	
<b>Total For ASN369</b>										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.12751				0.00	0	
<b>Total ASN373 SPOT</b>										0.00	0	
<b>Total For ASN373</b>										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.13206				0.00	0	
<b>Total ASN374 SPOT</b>										0.00	0	
<b>Total For ASN374</b>										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.94251				0.00	0	
<b>Total ASN381 SPOT</b>										0.00	0	
<b>Total For ASN381</b>										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.24816				0.00	0	
<b>Total ASN383 SPOT</b>										0.00	0	
<b>Total For ASN383</b>										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.24816				0.00	0	
<b>Total ASN384 SPOT</b>										0.00	0	
<b>Total For ASN384</b>										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.15292				0.00	0	
<b>Total ASN386 SPOT</b>										0.00	0	
<b>Total For ASN386</b>										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.12859				0.00	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 ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.52910				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.21529				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	100.12773				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	100.14937				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	100.38627				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	104.17924				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	100.20961				0.00	0	1,219,700,00
<b>Total ASN444 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,219,700,00</b>
<b>Total For ASN444</b>										<b>0.00</b>	<b>0</b>	<b>1,219,700,00</b>
ASN44 On 17/06/2021 Spot Bond					0.00000	100.20961				0.00	0	1,219,700,00
<b>Total ASN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,219,700,00</b>
<b>Total For ASN445</b>										<b>0.00</b>	<b>0</b>	<b>1,219,700,00</b>
ASN44 On 22/06/2023 Spot Bond					0.00000	100.11958				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	100.12315				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45: On 01/07/2023 Spot Bond					0.00000	100.16023				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.06969				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 21/12/2026 Spot Bond					0.00000	102.86619				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	101.00235				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	101.01219				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			9.94000	9.94000	9.94000	100.82054				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			10.38000	10.38000	10.38000	100.00000				0.00	0	330,000,00
<b>Total ASN463 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For ASN463</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.50760				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.89847				0.00	0	628,000,00
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>628,000,00</b>
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	<b>628,000,00</b>
ASN47: On 31/07/2023 Spot Bond					0.00000	100.82180				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.96736				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	100.00000				0.00	0	600,000,00
<b>Total ASN473 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN473</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.78531				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	100.67444				0.00	0	
<b>Total ASN476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN476</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.13144				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.15594				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.44517				0.00	0	
<b>Total ASN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN484</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	100.69400				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.87629				0.00	0	143,000,00
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>143,000,00</b>
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	<b>143,000,00</b>
ASN48: On 01/09/2025 Spot Bond					0.00000	100.13101				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.37431				0.00	0	
<b>Total ASN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN490</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.35098				0.00	0	
<b>Total ASN492 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN492</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 30/09/2021 Spot Bond					0.00000	99.99998				0.00	0	
<b>Total ASN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN493</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.28253				0.00	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 ASN494 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN494</b>										<b>0.00</b>	<b>0</b>	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.21820				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.21820				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>	
ASN500 On 31/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN505</b>										<b>0.00</b>	<b>0</b>	
ASN505 On 28/09/2025 Spot Bond					0.00000	100.12780				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN507 On 21/12/2026 Spot Bond			9.00000	102.47277	9.00000	102.46575				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN508 On 21/12/2026 Spot Bond			8.18000	102.24947	8.18000	102.24110				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>	
ASN510 On 21/12/2026 Spot Bond			8.36000	102.29852	8.36000	102.29041				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN510 On 21/12/2026 Spot Bond			8.36000	102.29852	8.36000	102.29041				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN511 On 30/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN514 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN514</b>										<b>0.00</b>	<b>0</b>	
ASN514 On 08/04/2021 Spot Bond					0.00000	101.04099				0.00	0	
<b>Total ASN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN517</b>										<b>0.00</b>	<b>0</b>	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.92404				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52: On 31/07/2022 Spot Bond			9.10000	101.48591	9.10000	101.46097				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.79867	11.05000	101.76843				0.00	0	109,000,00
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>109,000,00</b>
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	<b>109,000,00</b>
ASN53: On 31/07/2024 Spot Bond			11.00000	101.79068	11.00000	101.76057				0.00	0	462,000,00
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>462,000,00</b>
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	<b>462,000,00</b>
ASN53: On 13/05/2021 Spot Bond					0.00000	100.52276				0.00	0	
<b>Total ASN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN531</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.71066	10.50000	101.68190				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.71066	10.50000	101.68190				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.90339				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.88872				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.57379				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.72667	10.60000	101.69764				0.00	0	965,000,00
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>965,000,00</b>
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	<b>965,000,00</b>
ASN55: On 31/01/2024 Spot Bond			10.47000	102.89349	10.47000	101.67718				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.67961	10.55000	101.65041				0.00	0	
<b>Total ASN558 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 ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.85078				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.66258				0.00	0	
<b>Total ASN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN561</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.67235				0.00	0	
<b>Total ASN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN562</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.67235				0.00	0	
<b>Total ASN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN563</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.61061				0.00	0	
<b>Total ASN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN565</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.51967				0.00	0	
<b>Total ASN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN566</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.52205				0.00	0	
<b>Total ASN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN567</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.59543				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.56610				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.50097				0.00	0	
<b>Total ASN570 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN570</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.47389				0.00	0	
<b>Total ASN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN571</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.48743				0.00	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 ASN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN572</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.48743				0.00	0	
<b>Total ASN573 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN573</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.25024				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.12344				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.24592				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.33209				0.00	0	
<b>Total ASN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN582</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.39688				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.30375				0.00	0	
<b>Total ASN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN584</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.34567				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.34816				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.53855				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN592</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			6.05000	103.23716	6.05000	103.22044				0.00	0	1,050,000,00
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	100.19313	9.30000	100.16838				0.00	0	
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.31904				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.75938				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.55829				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.60220				0.00	200,000,000	50,000,00
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>
<b>Total For BAW30</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>
BAW31 On 30/09/2022 Spot Bond					0.00000	100.01257				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			6.47000	102.13251	6.47000	102.11465				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.68230				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.57862				0.00	0	
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.60670				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.91153				0.00	0	
<b>Total BAYA57 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 BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.99991				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	100.00000				0.00	0	
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			8.85000	8.85000	8.85000	104.21013				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	100.00003				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	100.18395				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			10.93000	10.93000	10.93000	104.71894				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	99.91743				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	99.94454				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	99.76193				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	99.76206				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.72315				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.27233				0.00	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 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	99.99996				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	99.61269				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	100.00002				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	99.99943				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.99940				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	99.99914				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	99.99923				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	100.00007				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	99.99920				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	99.99920				0.00	0	
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.99920				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.99949				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.99985				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.34438				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.00000				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	100.74097				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			7.87500	7.87500	7.87500	104.95769				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.85768				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	100.85391				0.00	0	994,700,00
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>994,700,00</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	<b>994,700,00</b>
BDX32 On 01/04/2022 Spot Bond					0.00000	99.98682				0.00	0	
<b>Total BDX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX32</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.36995				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.65000	106.41914	7.65000	106.39743				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.55740				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.36658				0.00	0	
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	
BGL11 On 05/05/2021 Spot Bond			7.55000	105.47322	7.55000	105.45156				0.00	0	
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.81203				0.00	0	412,200,00
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>412,200,00</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>412,200,00</b>
BGL13 On 20/08/2021 Spot Bond			6.65000	103.21842	6.65000	103.20009				0.00	0	
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.66372				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	102.39536				0.00	0	304,900,00
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>304,900,00</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>304,900,00</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	100.70283				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.99681				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.65666				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.42542				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	104.60546				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	100.55455				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	100.67551				0.00	6,000,000,000	2,883,200,000
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>2,883,200,000</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>2,883,200,000</b>
BID10 On 15/11/2023 Spot Bond					0.00000	100.88264				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.39000	111.25584	6.39000	111.23651				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	100.25320				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.48627				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	100.48012				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.91509				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	101.07532				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.36325				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.33500				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.50700				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.00400				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.59699				0.00	0	
<b>Total BNPP08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP08</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.90847				0.00	0	523,600,00
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>523,600,00</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	<b>523,600,00</b>
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.06867				0.00	160,000,000	726,800,00
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>726,800,00</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>160,000,000</b>	<b>726,800,00</b>
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.55541				0.00	0	590,900,00
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>590,900,00</b>
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	<b>590,900,00</b>
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.72265				0.00	30,000,000	572,300,00
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>572,300,00</b>
<b>Total For BPPF20</b>										<b>0.00</b>	<b>30,000,000</b>	<b>572,300,00</b>
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.24370				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.10075				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.78228				0.00	0	
<b>Total BPPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF24</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.84336				0.00	0	
<b>Total BPPF25 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 BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF21 On 12/10/2021 Spot Bond					0.00000	101.03698				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>	
BPPF21 On 12/10/2023 Spot Bond					0.00000	101.11805				0.00	180,000,000	90,000,000
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For BPPF27</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
BPPF21 On 03/11/2021 Spot Bond					0.00000	100.74713				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>	
BPPF21 On 03/11/2022 Spot Bond					0.00000	100.78225				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>	
BPPF31 On 03/11/2023 Spot Bond					0.00000	100.81279				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	0.00000				0.00	0	
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.80572				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 29/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		25,000,000,000	50,000,000,000	
<b>Total BWZJ24 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>25,000,000,000</b>	<b>50,000,000,000</b>	
<b>Total For BWZJ24</b>								<b>10,000,000,000,000.00</b>		<b>25,000,000,000</b>	<b>50,000,000,000</b>	
CBL26 On 06/05/2021 Spot Bond			5.25000	105.02627	5.25000	105.01124				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	100.62647				0.00	4,200,000,000	1,400,000,000
<b>Total CBL28 SPOT</b>										<b>0.00</b>	<b>4,200,000,000</b>	<b>1,400,000,000</b>
<b>Total For CBL28</b>										<b>0.00</b>	<b>4,200,000,000</b>	<b>1,400,000,000</b>
CBL29 On 30/04/2024 Spot Bond					0.00000	100.63016				0.00	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 CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			7.37000	113.89796	7.37000	113.87532				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			7.62000	114.63540	7.62000	114.61185				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			8.25000	110.15640	8.25000	110.13221				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			9.67000	104.36732	9.67000	103.31421				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.25508				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	101.06699				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	101.14156				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	100.62812				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	100.67259				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.41177				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.50018				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.44444				0.00	0	
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.54104	3.14000	159.43923				0.00	0	
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	
CLN198 On 13/09/2021 Spot Bond			1.91000	1.91000	1.91000	159.73425				0.00	0	
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.15668	4.77000	112.21300				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	104.25700				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.67329				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			7.42000	108.53953	7.42000	108.51804				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.38119	8.70700	125.27100				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.07440				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	101.07549				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.83670				0.00	0	
<b>Total CLN371 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 CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond			10.98000	99.27104	10.98000	99.24221				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	117.70800				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	117.32548	6.50000	120.68900				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	107.32100				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.13319				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.71224				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	100.70625				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>	
CLN445 On 24/05/2021 Spot Bond			6.14500	104.73794	6.14500	104.72046				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>	
CLN452 On 31/01/2022 Spot Bond			1.91000	169.36432	1.91000	169.34612				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>	
CLN453 On 31/01/2025 Spot Bond			5.27000	134.64826	5.27000	134.62150				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>	
CLN454 On 31/01/2025 Spot Bond			5.71000	132.53908	5.71000	132.51116				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>	
CLN455 On 20/12/2021 Spot Bond					0.00000	103.97000				0.00	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 CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.68552				0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.72417				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.84632				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN464 On 13/03/2022 Spot Bond			6.85000	103.39793	6.85000	103.37901				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.65941				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>	
CLN466 On 28/03/2022 Spot Bond					0.00000	100.14678				0.00	0	
<b>Total CLN466 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN466</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.46151				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 19/11/2022 Spot Bond					0.00000	100.74288				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 23/06/2021 Spot Bond					0.00000	100.20800				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 29/11/2021 Spot Bond			100.00000	65.40818	100.00000	65.26182				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 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN482 On 20/05/2021 Spot Bond					0.00000	100.73277				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.76598				0.00	0	304,700,00
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>304,700,00</b>
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	<b>304,700,00</b>
CLN484 On 02/12/2021 Spot Bond					0.00000	100.92884				0.00	0	515,200,00
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>515,200,00</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>515,200,00</b>
CLN485 On 02/12/2021 Spot Bond			6.34500	105.31010	6.34500	105.29203				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN487 On 23/06/2021 Spot Bond			10.16000	104.36820	10.16000	104.97200				0.00	0	
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/07/2022 Spot Bond			6.65000	104.69903	6.65000	104.68011				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	100.46136				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	100.15471				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	100.50522				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			7.05000	109.80167	7.05000	109.78100				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	102.65131				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	100.58968				0.00	0	
<b>Total CLN499 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 CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2022 Spot Bond					0.00000	101.30317				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>	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.37869				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.73332				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>	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.79233				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>	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.39837				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>	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.89563				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>	
CLN51 On 14/11/2022 Spot Bond					0.00000	94.24382				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>	
CLN51 On 15/09/2022 Spot Bond			9.96000	100.45003	9.96000	100.42350				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>	
CLN51 On 30/10/2022 Spot Bond			10.01000	104.19104	10.01000	104.16309				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>	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.58276				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>	
CLN51 On 30/06/2022 Spot Bond			9.60000	102.39825	9.60000	103.17493				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>	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.29690				0.00	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 CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.45933				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.68856				0.00	0	
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.56375	9.20000	100.53917				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.96581				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	101.49758				0.00	0	252,300,00
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>252,300,00</b>
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	<b>252,300,00</b>
CLN526 On 21/02/2024 Spot Bond					0.00000	102.06800				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	101.50530				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.91945				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.29690				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	100.14410				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.17979				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			9.10000	106.42562	9.10000	106.39945				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.84119				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>	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.00339				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.34696				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond					0.00000	129.98000				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.47669				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>
CLN54 On 17/01/2024 Spot Bond					0.00000	101.31747				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			8.57000	107.21979	8.57000	107.19494				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			8.62000	104.89150	8.62000	104.86745				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			8.71000	109.32371	8.71000	109.29796				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	297.30577				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.73088				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.72821				0.00	0	513,100,00
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>513,100,00</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	<b>513,100,00</b>
CLN55 On 24/11/2024 Spot Bond					0.00000	100.56173				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.49439				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>
CLN56 On 20/12/2023 Spot Bond			100.00000		0.00000	123.23100				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>	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.77619				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	103.74324	10.19000	103.77030				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			8.57000	109.86591	8.57000	109.84044				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.81039				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>	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.53393				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>	
CLN56 On 17/01/2024 Spot Bond					0.00000	103.79082				0.00	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 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	100.43087				0.00	0	50,000,00
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
CLN567 On 11/02/2024 Spot Bond					0.00000	100.73046				0.00	0	50,000,00
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
CLN568 On 13/05/2021 Spot Bond					0.00000	100.77480				0.00	0	
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.85931				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			8.80000	108.23709	8.80000	108.21133				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	100.76659				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.94141				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	100.73438				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	100.25460				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	100.15699				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.13043				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	99.90687				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.76574				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.44818				0.00	0	27,500,000.00
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000.00</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000.00</b>
CLN583 On 16/09/2025 Spot Bond					0.00000	100.28156				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2022 Spot Bond					0.00000	101.02244				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.43590				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.72894				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.33450				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.23134				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.20653				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.27631				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.06210				0.00	0	
<b>Total CLN591 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 CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.69000	139.33991	3.69000	112.27923				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.55223				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	100.02779				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	100.55223				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.19206				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	99.91254				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	100.30486				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	100.20653				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	100.20653				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.93000				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.28497				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	100.76941				0.00	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 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	100.68996				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.47447				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	101.16998				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	100.57341				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	103.90318	9.32000	103.87719				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>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.95765				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.89750				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.35796				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>	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.55336				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>	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.44809				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	100.09862				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.79400				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.77725				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	100.15162				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	100.43588				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.90185				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.89852				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	100.83086				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 20/12/2024 Spot Bond					0.00000	93.87600				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.02112				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 25/01/2023 Spot Bond			6.70000	105.49915	6.70000	105.47994				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	100.71924				0.00	0	
<b>Total CLN626 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 CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.44836				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.59500	59.72262	12.59500	80.12713				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	100.53111				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			9.27000	101.87102	9.27000	101.84553				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	100.71598				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	100.53958				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	101.58183				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	100.76762				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	102.24665				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	100.54901				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	100.71272				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.86924				0.00	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 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	100.67076				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.77786				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	101.02838				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	100.55203				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	100.20264				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.95064				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	100.20299				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	100.71272				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	100.46021				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	100.71272				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	100.57129				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN652 On 19/08/2025 Spot Bond					0.00000	100.71272				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>	
CLN654 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>	
CLN655 On 22/03/2030 Spot Bond					0.00000	100.27300				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.16026				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>	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.66179				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.86335				0.00	0	925,700,00
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>925,700,00</b>
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	<b>925,700,00</b>
CLN659 On 20/06/2023 Spot Bond					0.00000	100.13802				0.00	0	
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.14297				0.00	0	
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/06/2023 Spot Bond					0.00000	98.79800				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.27200				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2024 Spot Bond					0.00000	103.30800				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond					0.00000	126.26600				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	100.80094				0.00	0	639,300,00
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>639,300,00</b>
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	<b>639,300,00</b>
CLN665 On 02/04/2026 Spot Bond					0.00000	99.89410				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	100.85595				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	107.23215				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.02770				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	100.49273				0.00	0	433,200,00
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>433,200,00</b>
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	<b>433,200,00</b>
CLN670 On 19/08/2025 Spot Bond					0.00000	100.78871				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	100.33446				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			4.26279	139.62488	4.26279	113.44996				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			4.26279	139.62488	4.26279	113.45069				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	100.45561				0.00	0	
<b>Total CLN675 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN675</b>										<b>0.00</b>	<b>0</b>	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.80499				0.00	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	100.84836				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.76581				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	100.13312				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	100.84242				0.00	0	633,200,00
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>633,200,00</b>
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	<b>633,200,00</b>
CLN680 On 19/08/2025 Spot Bond					0.00000	100.81909				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	100.32986				0.00	0	330,200,00
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,200,00</b>
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	<b>330,200,00</b>
CLN682 On 21/06/2023 Spot Bond					0.00000	100.12755				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	100.13101				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	100.74606				0.00	0	1,263,800,00
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,263,800,00</b>
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	<b>1,263,800,00</b>
CLN685 On 21/06/2023 Spot Bond					0.00000	100.15072				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	100.15471				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	100.15447				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	100.13636				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	100.02147				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	100.13643				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	100.88484				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	92.39146				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	101.51448				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	92.05954				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	84.55868				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	82.98760				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	102.93779				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	100.41720				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	100.65871				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	83.47613				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	79.90035				0.00	0	
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.26064				0.00	0	702,400,00
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>702,400,00</b>
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	<b>702,400,00</b>
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.14377				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.52196				0.00	0	
<b>Total CLN706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN706</b>										<b>0.00</b>	<b>0</b>	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.87004				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	100.30092				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	100.13316				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.57549				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.82485				0.00	0	81,000,00
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>81,000,00</b>
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	<b>81,000,00</b>
CLN711 On 11/03/2022 Spot Bond					0.00000	100.27392				0.00	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 12/02/2022 Spot Bond					0.00000	100.63222				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	100.13402				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	100.13402				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	100.13402				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.58971				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	100.11040				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	100.27113				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.56242				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.89254				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	100.40532				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.62024				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	100.12346				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	100.12346				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	100.12346				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	100.12562				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	100.12562				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	100.12562				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.18553				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.25352				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.91106				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.27655				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.83065				0.00	0	
<b>Total CLN735 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 CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			7.87500	104.97995	7.87500	104.95769				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	100.67701				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			8.05000	112.04886	8.05000	112.02456				0.00	0	13,000,000.00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
COJ08 On 22/06/2026 Spot Bond			9.72000	110.09262	9.72000	110.06391				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.83000	112.59768	6.83000	112.57691				0.00	0	69,100,000.00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,100,000.00</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>69,100,000.00</b>
COT01 On 03/04/2023 Spot Bond			7.48500	102.92571	7.48500	102.90493				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			10.13000	100.29055	10.13000	100.26332				0.00	0	100,000.00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
COT03 On 05/06/2028 Spot Bond			10.22000	99.21312	10.22000	99.18597				0.00	0	8,200,000.00
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000.00</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000.00</b>
CPV01 On 30/06/2029 Spot Bond			9.85000	9.85000	9.85000	106.85952				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	100.57637				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	100.13636				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	100.12712				0.00	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 DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.83028				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	100.43921				0.00	0	
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.11687				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	100.32516				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	100.13620				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	100.03027				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	100.34188				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	100.30547				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	100.54001				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	101.57229				0.00	1,560,000,000	1,530,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>1,560,000,000</b>	<b>1,530,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>1,560,000,000</b>	<b>1,530,000,000</b>
DSY03 On 21/11/2024 Spot Bond			8.97000	8.97000	8.97000	108.27565				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY04 On 21/08/2026 Spot Bond					0.00000	101.04970				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	100.58434				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DV2021 On 18/06/2021 Spot Bond			6.60000	103.06141	6.60000	103.04304				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			6.96500	106.23720	6.96500	106.21711			17,412,500,000,000.00	2,500,000,000	1,126,343,500	
<b>Total DV23 SPOT</b>									<b>17,412,500,000,000.00</b>	<b>2,500,000,000</b>	<b>1,126,343,500</b>	
<b>Total For DV23</b>									<b>17,412,500,000,000.00</b>	<b>2,500,000,000</b>	<b>1,126,343,500</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	29.90904	100.00000	29.84212			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	29.90904	100.00000	29.84212			0.00	0		
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>		
DV24 On 18/02/2024 Spot Bond			6.52000	109.32352	6.52000	109.30415			0.00	0		
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>		
DV24/R On 18/02/2024 Spot Bond			9.69000	101.10391	9.69000	101.07750			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	101.10391	9.69000	101.07750			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			11.92500	91.98244	11.92500	91.95302			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	101.14975	10.10000	101.12223			0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	101.14975	10.10000	101.12223			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	100.44978			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	99.75873			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22f On 29/08/2022 Spot Bond					0.00000	99.49584				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>	
DVF22k On 24/10/2022 Spot Bond					0.00000	101.13097				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.26615				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	97.56245				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	95.84880				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	98.33998				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	100.38699				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>	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.85427				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.87217				0.00	280,000,000	140,000,000
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
DVFB2' On 31/01/2023 Spot Bond					0.00000	100.78594				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>	
DVFB2i On 31/01/2025 Spot Bond					0.00000	95.86311				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>	
DVFB2i On 31/01/2027 Spot Bond					0.00000	100.83172				0.00	0	
<b>Total DVFB29 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 DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.62457				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	100.65465				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
E175 On 01/08/2021 Spot Bond			4.54000	105.15430	4.54000	105.14143				0.00	0	
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			6.05500	103.83625	6.05500	103.81942				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			6.96000	108.33334	6.96000	108.31321				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			5.13000	104.71165	5.13000	104.69149				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			5.04000	92.48491	5.04000	92.46711				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	132.26716	2.25000	132.25172				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.11000	140.65864	4.11000	140.63509				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			4.12300	126.48911	4.12300	126.46789				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.16500	122.43240	4.16500	122.41172				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.77000	108.15243	4.77000	108.13249				0.00	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 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			5.01000	94.51253	5.01000	94.49442				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	132.26716	2.25000	132.25172				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	147.41362				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	145.05870				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	111.78953				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	110.84695				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	111.15398				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	109.47497				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN010 On 19/08/2025 Spot Bond					0.00000	101.68343				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	103.05016				0.00	0	
<b>Total ELN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN011</b>										<b>0.00</b>	<b>0</b>	
ELN012 On 23/12/2021 Spot Bond					0.00000	100.42962				0.00	0	
<b>Total ELN012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN012</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.29000	106.09397	9.29000	106.06735				0.00	0	36,200,000,00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,200,000,00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>36,200,000,00</b>
EMM04 On 16/05/2028 Spot Bond			11.52500	11.52500	11.52500	96.87553				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			11.87500	11.87500	11.87500	101.25845				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			9.37000	105.77358	9.37000	104.40503				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			9.37000	9.37000	9.37000	105.31131				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			12.07000	12.07000	12.07000	78.94535				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			10.97000	10.97000	10.97000	101.96312				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			12.07000	12.07000	12.07000	96.33045				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	100.50067				0.00	0	1,312,200,00
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,312,200,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EPF014</b>										0.00	0	1,312,200,00
EPF014 On 04/06/2023 Spot Bond					0.00000	100.42063				0.00	0	
<b>Total EPF015 SPOT</b>										0.00	0	
<b>Total For EPF015</b>										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.32361				0.00	0	
<b>Total EPF016 SPOT</b>										0.00	0	
<b>Total For EPF016</b>										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.33297				0.00	0	
<b>Total EPF017 SPOT</b>										0.00	0	
<b>Total For EPF017</b>										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.24418				0.00	0	
<b>Total EPF018 SPOT</b>										0.00	0	
<b>Total For EPF018</b>										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.27886				0.00	0	
<b>Total EPF019 SPOT</b>										0.00	0	
<b>Total For EPF019</b>										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.74118				0.00	0	
<b>Total EPF020 SPOT</b>										0.00	0	
<b>Total For EPF020</b>										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.45991				0.00	0	
<b>Total EPF021 SPOT</b>										0.00	0	
<b>Total For EPF021</b>										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.72568				0.00	5,700,000,000	2,188,100,00
<b>Total EPFC47 SPOT</b>										0.00	5,700,000,000	2,188,100,00
<b>Total For EPFC47</b>										0.00	5,700,000,000	2,188,100,00
EPFC47 On 12/03/2022 Spot Bond					0.00000	100.27218				0.00	0	
<b>Total EPFC48 SPOT</b>										0.00	0	
<b>Total For EPFC48</b>										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.40231				0.00	0	
<b>Total EQT002 SPOT</b>										0.00	0	
<b>Total For EQT002</b>										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.41365				0.00	0	
<b>Total EQT003 SPOT</b>										0.00	0	
<b>Total For EQT003</b>										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	101.05155				0.00	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 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	100.33040				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.88098				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	100.62851				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	100.59989				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.67422				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.60560				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	100.63417				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>	
ERSA25 On 17/05/2022 Spot Bond					0.00000	100.59078				0.00	0	453,800,00
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>453,800,00</b>
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	<b>453,800,00</b>
ERSA26 On 17/08/2022 Spot Bond					0.00000	100.57702				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>	
ERSA27 On 17/08/2023 Spot Bond					0.00000	100.66274				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.35000	107.97910	6.35000	107.96045				0.00	0	
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23/R On 25/01/2023 Spot Bond			10.00000	101.79501	10.00000	101.76757				0.00	0	
<b>Total ES23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>										<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			8.48000	97.45308	8.48000	97.43085				0.00	0	6,482,258,90
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,482,258,90</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>6,482,258,90</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	99.97885	7.85000	99.95771				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			11.95000	71.87368	11.94500	71.87625				0.00	0	2,739,779,90
<b>Total ES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,739,779,90</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>2,739,779,90</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.34071	7.50000	100.32064				0.00	0	
<b>Total ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.42000	74.60605	12.42000	74.58136				0.00	0	7,699,499,20
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,699,499,20</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>7,699,499,20</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.67938	8.50000	103.65567				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.99761				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	100.35358				0.00	0	
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.30522				0.00	400,000,000	200,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.13531				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	100.01382				0.00	0	
<b>Total FIFB14 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 FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.54926				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.64594				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	100.67582				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.92581				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.47322				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.56041				0.00	3,000,000,000	1,000,000,000
<b>Total FIFC36 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For FIFC36</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,000,000,000</b>
FRB13 On 02/06/2021 Spot Bond					0.00000	100.63530				0.00	0	5,700,000,000
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,700,000,000</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>5,700,000,000</b>
FRB14 On 02/06/2021 Spot Bond			5.55000	5.55000	5.55000	104.00370				0.00	0	5,190,000,000
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,190,000,000</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>5,190,000,000</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	103.27674				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.70233				0.00	0	518,100,000
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>518,100,000</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>518,100,000</b>
FRB19 On 14/04/2021 Spot Bond			7.32000	105.89641	7.32000	105.87523			12,444,000,000,000.00		1,700,000,000	850,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total FRB19 SPOT</b>										<b>12,444,000,000,000.00</b>	<b>1,700,000,000</b>	<b>850,000,000</b>
<b>Total For FRB19</b>										<b>12,444,000,000,000.00</b>	<b>1,700,000,000</b>	<b>850,000,000</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	101.66685				0.00	0	
<b>Total FRB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB20</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.23432				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	104.12614				0.00	0	350,000,000
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	102.19323				0.00	0	50,000,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.87862				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	103.57998				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	100.51136				0.00	260,000,000	586,300,000
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>586,300,000</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>260,000,000</b>	<b>586,300,000</b>
FRB27 On 03/06/2026 Spot Bond			9.07000	107.84996	9.07000	107.82368				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.68931				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			0.96500	170.68443	0.96500	170.67050				0.00	0	170,000,000
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			2.36000	312.97349	2.36000	312.93611				0.00	0	20,000,000
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI25 On 31/01/2025 Spot Bond			2.53500	2.53500	2.53500	148.64932				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.90000	191.21926	3.90000	191.18859				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.23000	4.23000	4.23000	101.69655				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			4.97000	4.97000	4.97000	209.62211				0.00	0	10,000,00
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRBI46 On 31/03/2046 Spot Bond			5.79000	80.93140	5.79000	80.91433				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			5.22000	90.22780	5.22000	90.20999				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			6.42335	6.42335	6.42335	79.94395				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			6.49953	6.49953	6.49953	79.13297				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	141.60051				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18 On 06/08/2023 Spot Bond					0.00000	94.44548				0.00	0	
<b>Total FRC181 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 FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	
FRC22: On 31/01/2022 Spot Bond			2.02000	169.21171	2.02000	169.19303				0.00	0	
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 31/01/2022 Spot Bond			2.88000	168.02629	2.88000	168.00379				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.85577				0.00	0	
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.25307				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.90820				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.50774				0.00	0	
<b>Total FRC265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC265</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.83578				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.96740				0.00	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 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	101.56372				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.55410				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	100.14730				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.54552				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.99147				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	100.17938				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.64641				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	100.12930				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	101.32446				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC290 On 18/04/2021 Spot Bond					0.00000	100.98796				0.00	0	252,800,00
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>252,800,00</b>
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	<b>252,800,00</b>
FRC293 On 18/04/2021 Spot Bond					0.00000	100.96829				0.00	0	252,800,00
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>252,800,00</b>
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	<b>252,800,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 14/05/2024 Spot Bond					0.00000	100.68835				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	100.70032				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	100.16887				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	102.79909				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	103.36024				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	100.62157				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	100.93667				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.46590				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	101.36310				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.12667				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	100.14461				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 20/06/2024 Spot Bond					0.00000	100.15807				0.00	0	
<b>Total FRC313 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 FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.02925				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	100.27095				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	100.98069				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	97.74769				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	100.15793				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	100.16147				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.14598				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 02/04/2024 Spot Bond					0.00000	99.91894				0.00	0	596,600,00
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>596,600,00</b>
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	<b>596,600,00</b>
FRC32: On 20/12/2022 Spot Bond					0.00000	100.47990				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.01249				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.48453				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.73706				0.00	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 FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 15/10/2022 Spot Bond					0.00000	101.08439				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.56799				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 13/09/2021 Spot Bond					0.00000	107.60929				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(On 25/04/2023 Spot Bond					0.00000	103.68078				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(On 09/06/2021 Spot Bond					0.00000	100.34276				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(On 07/12/2023 Spot Bond					0.00000	100.94585				0.00	0	659,700,00
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>659,700,00</b>
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	<b>659,700,00</b>
FRC34(On 20/02/2024 Spot Bond					0.00000	101.13803				0.00	0	935,800,00
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>935,800,00</b>
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	<b>935,800,00</b>
FRC34(On 20/12/2024 Spot Bond					0.00000	100.18563				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(On 17/08/2021 Spot Bond					0.00000	100.56787				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(On 21/12/2027 Spot Bond					0.00000	100.13206				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(On 15/10/2022 Spot Bond					0.00000	101.16636				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 03/08/2021 Spot Bond					0.00000	100.81283				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 On 20/12/2025 Spot Bond					0.00000	100.16894				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.04938				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.10889				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.05056				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.95090				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.55908				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.60569				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.06718				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 30/09/2021 Spot Bond					0.00000	99.99997				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.06884				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.04376				0.00	0	
<b>Total FRC356 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 FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.95445				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.62454				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.27983				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.60533				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.56494				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			2.66000	2.66000	2.66000	168.30673				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			2.60000	2.60000	2.60000	168.38951				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			2.58000	2.58000	2.58000	168.41712				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			4.43000	98.81180	4.43000	98.79461				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.94000	105.56708	4.94000	105.54706				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	101.37493				0.00	2,000,000,000	2,330,000,000
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,330,000,000</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,330,000,000</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.52629				0.00	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 FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.16755				0.00	10,500,000,000	4,050,000,000
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>10,500,000,000</b>	<b>4,050,000,000</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>10,500,000,000</b>	<b>4,050,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.06323				0.00	0	287,500,000
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>287,500,000</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>287,500,000</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.69559				0.00	0	2,000,000,000
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.66354				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	101.66490				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	104.72052				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	101.20128				0.00	12,000,000,000	6,000,000,000
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,000</b>
FRS10 On 15/01/2024 Spot Bond			4.40800	4.40800	4.40800	93.79495				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.86000	4.86000	4.86000	106.65404				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	100.33751				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	100.87071				0.00	0	147,391,300
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>147,391,300</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>147,391,300</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS108 On 31/01/2038 Spot Bond			5.00000	104.74593	5.00000	104.72586				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>	
FRS109 On 07/12/2033 Spot Bond			4.82000	212.76742	4.82000	212.72783				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>	
FRS110 On 31/01/2038 Spot Bond			5.14000	102.85954	5.14000	102.83946				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>	
FRS112 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	212.10222				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>	
FRS114 On 31/01/2025 Spot Bond			3.42000	143.95371	3.42000	143.93230				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>	
FRS115 On 31/01/2038 Spot Bond			3.70500	124.31025	3.70500	124.29081				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>	
FRS119 On 31/01/2038 Spot Bond			4.94000	105.56708	4.94000	105.54706				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>	
FRS120 On 07/12/2033 Spot Bond			4.97000	209.66196	4.97000	209.62211				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>	
FRS121 On 07/12/2033 Spot Bond			5.02000	208.63902	5.02000	208.59913				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			2.95000	117.43008	2.95000	146.41541				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.05000	208.02820	5.05000	207.98824				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.14000	102.85954	5.14000	102.83946				0.00	0	
<b>Total FRS124 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 FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.65000	182.43480	4.65000	182.40187				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			5.89000	93.42586	5.89000	93.40575				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			4.54000	183.69404	4.54000	183.66141				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.60000	183.00595	4.60000	182.97316				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			5.56000	197.97006	5.56000	197.92934				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			5.84000	94.02115	5.84000	94.00104				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			5.14000	5.14000	5.14000	102.83946				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			5.12000	103.12649	5.12000	103.10644				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.41000	185.19495	4.41000	185.16270				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.33000	202.43089	5.33000	202.39049				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.54000	183.69404	4.54000	183.66141				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.54000	183.69404	4.54000	183.66141				0.00	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 FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.83000	180.39538	4.83000	180.36196				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			3.72000	142.39521	3.72000	142.37288				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2022 Spot Bond			1.72000	169.62842	1.72000	169.61107				0.00	0	
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS147 On 31/03/2028 Spot Bond			4.89000	179.72134	4.89000	179.68775				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.93000	179.27359	4.93000	179.23988				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			3.69000	142.55017	3.69000	142.52793				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			4.40500	185.25295	4.40500	185.22072				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	179.12812				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 06/06/2025 Spot Bond					0.00000	17.56850				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.23111				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.04756				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS172 On 16/10/2024 Spot Bond					0.00000	101.15579				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>	
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.20479				0.00	300,000,000	200,000,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>200,000,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>300,000,000</b>	<b>200,000,000</b>
FRS182 On 27/09/2025 Spot Bond					0.00000	100.03088				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS183 On 04/10/2021 Spot Bond					0.00000	147.34227				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 16/11/2023 Spot Bond					0.00000	163.45513				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	148.18481				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	159.71505				0.00	0	609,355,300
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>609,355,300</b>
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	<b>609,355,300</b>
FRS194 On 19/06/2026 Spot Bond					0.00000	43.35511				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.73262				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.84300				0.00	0	100,000,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRS20 On 12/08/2025 Spot Bond					0.00000	100.73469				0.00	0	100,000,00
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRS20 On 06/08/2025 Spot Bond					0.00000	100.50914				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.16911				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.60341				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 03/09/2021 Spot Bond					0.00000	124.06824				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>	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.11472				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 06/07/2022 Spot Bond					0.00000	102.38260				0.00	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 FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.13206				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.61552				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS229</b>										<b>0.00</b>	<b>0</b>	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.71925				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 <sup>2</sup> 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>	
FRS23 <sup>5</sup> On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.97493				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS23 <sup>7</sup> On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23 <sup>8</sup> On 13/10/2023 Spot Bond					0.00000	106.72093				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS23 <sup>9</sup> On 23/10/2025 Spot Bond					0.00000	102.29683				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sup>0</sup> On 31/03/2032 Spot Bond					0.00000	97.98022				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 <sup>1</sup> On 04/12/2022 Spot Bond					0.00000	100.52065				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 <sup>2</sup> 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 <sup>3</sup> On 09/12/2023 Spot Bond					0.00000	100.55014				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 <sup>4</sup> On 29/12/2025 Spot Bond					0.00000	97.58330				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 <sup>5</sup> On 20/12/2021 Spot Bond					0.00000	100.08867				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>	
FRS24 <sup>6</sup> On 19/01/2024 Spot Bond					0.00000	101.77537				0.00	0	
<b>Total FRS246 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 FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.61227				0.00	0	
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.51529				0.00	10,500,000,000	3,500,000,000
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>10,500,000,000</b>	<b>3,500,000,000</b>
<b>Total For FRS252</b>										<b>0.00</b>	<b>10,500,000,000</b>	<b>3,500,000,000</b>
FRS25 On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.45089				0.00	0	
<b>Total FRS254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS254</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.40179				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 04/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS256</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond					0.00000	96.39377				0.00	0	195,875,400
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>195,875,400</b>
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	<b>195,875,400</b>
FRS25 On 24/03/2022 Spot Bond					0.00000	100.22515				0.00	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 FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.14625				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			350,000,000,000.00	3,500,000,000	3,500,000,000	
<b>Total FRS261 SPOT</b>									<b>0,000,000,000,000.00</b>	<b>3,500,000,000</b>	<b>3,500,000,000</b>	
<b>Total For FRS261</b>									<b>0,000,000,000,000.00</b>	<b>3,500,000,000</b>	<b>3,500,000,000</b>	
FRS36 On 07/12/2023 Spot Bond			2.16000	2.16000	2.16000	314.48904			0.00	0	0	
<b>Total FRS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.90000	316.55613	1.90000	316.52225			0.00	0	0	
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.90000	1.90000	1.90000	316.52225			0.00	0	0	
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS46 On 31/01/2022 Spot Bond			0.96000	170.69144	0.96000	170.67755			0.00	0	0	
<b>Total FRS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			0.96000	170.69144	0.96000	170.67755			0.00	0	0	
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.82842			0.00	0	0	
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			4.84000	98.43726	4.84000	98.41884			0.00	0	0	
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.34000	71.85368	4.34000	107.48161			0.00	0	0	
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			2.84000	2.84000	2.84000	147.00372			0.00	0	0	
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS85</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
FRS87 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	145.51158			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			2.96000	2.96000	2.96000	308.33441			0.00	0	
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			5.43000	5.43000	5.43000	104.81336			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			6.32000	117.67570	6.32000	117.65559			0.00	0	
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			6.90000	112.22465	6.90000	112.20363		2,760,000,000,000.00	400,000,000	200,000,000	
<b>Total FRX25 SPOT</b>								<b>2,760,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For FRX25</b>								<b>2,760,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
FRX26 On 01/10/2026 Spot Bond			7.40000	109.34915	7.40000	109.32732		0.00	0	66,328,000	
<b>Total FRX26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>66,328,000</b>	
<b>Total For FRX26</b>								<b>0.00</b>	<b>0</b>	<b>66,328,000</b>	
FRX27 On 07/03/2027 Spot Bond			7.51000	113.32284	7.51000	113.30014		0.00	0	0	
<b>Total FRX27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX27</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			7.88000	114.07718	7.88000	114.05283		0.00	0	0	
<b>Total FRX28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX28</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			8.95000	106.40672	8.95000	106.38099		3,580,000,000,000.00	400,000,000	210,000,000	
<b>Total FRX30 SPOT</b>								<b>3,580,000,000,000.00</b>	<b>400,000,000</b>	<b>210,000,000</b>	
<b>Total For FRX30</b>								<b>3,580,000,000,000.00</b>	<b>400,000,000</b>	<b>210,000,000</b>	
FRX31 On 21/02/2031 Spot Bond			9.78500	99.22382	9.78500	99.19764		4,305,400,000,000.00	440,000,000	230,000,000	
<b>Total FRX31 SPOT</b>								<b>4,305,400,000,000.00</b>	<b>440,000,000</b>	<b>230,000,000</b>	
<b>Total For FRX31</b>								<b>4,305,400,000,000.00</b>	<b>440,000,000</b>	<b>230,000,000</b>	
FRX32 On 31/03/2032 Spot Bond			9.18000	109.18523	9.18000	109.15846		2,754,000,000,000.00	300,000,000	150,000,000	
<b>Total FRX32 SPOT</b>								<b>2,754,000,000,000.00</b>	<b>300,000,000</b>	<b>150,000,000</b>	
<b>Total For FRX32</b>								<b>2,754,000,000,000.00</b>	<b>300,000,000</b>	<b>150,000,000</b>	
FRX45 On 14/04/2045 Spot Bond			11.48000	75.46538	11.48000	75.44223		0.00	0	0	
<b>Total FRX45 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 FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.06112				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.32519				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	100.51710				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	100.46370				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	100.49190				0.00	0	437,400,00
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>437,400,00</b>
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	<b>437,400,00</b>
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.50901				0.00	0	462,000,00
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>462,000,00</b>
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	<b>462,000,00</b>
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.51405				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	100.55344				0.00	0	
<b>Total GBL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL04</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.42313				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.46177				0.00	0	328,000,00
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>328,000,00</b>
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	<b>328,000,00</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.67596				0.00	933,700,000	933,700,00
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>933,700,000</b>	<b>933,700,00</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>933,700,000</b>	<b>933,700,00</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.48392				0.00	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 GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.71878				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.46393				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.83000	109.92045	3.83000	109.90296				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	101.01647				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	100.78179				0.00	0	
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.57139				0.00	0	863,800,00
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>863,800,00</b>
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	<b>863,800,00</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	101.16035				0.00	0	2,200,000,00
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
GRT17 On 17/10/2023 Spot Bond			6.53000	112.98235	6.53000	112.96242				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.42484				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.73444				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			9.02000	101.90995	9.02000	101.88525				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	101.01018				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	102.10730				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	99.19797				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	100.63434				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	101.14433				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	98.72855				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	100.27588				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	100.28722				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.92157				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	100.42067				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.97041				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.19829				0.00	0	
<b>Total GRT33 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 GRT33</b>									<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.60401			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	97.23445			0.00	0	392,400,00
<b>Total GRT36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>392,400,00</b>
<b>Total For GRT36</b>									<b>0.00</b>	<b>0</b>	<b>392,400,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	99.99998			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	100.83825			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	99.26154			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	100.68038			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	100.54125			0.00	40,000,000	20,000,00
<b>Total GRT42 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For GRT42</b>									<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
GRT45 On 24/06/2023 Spot Bond					0.00000	100.11654			0.00	0	1,472,000,00
<b>Total GRT45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,472,000,00</b>
<b>Total For GRT45</b>									<b>0.00</b>	<b>0</b>	<b>1,472,000,00</b>
GRT46 On 24/06/2021 Spot Bond					0.00000	100.11105			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	101.03849			0.00	0	559,400,00
<b>Total H10T1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>559,400,00</b>
<b>Total For H10T1</b>									<b>0.00</b>	<b>0</b>	<b>559,400,00</b>
H10T2 On 30/09/2022 Spot Bond					0.00000	100.01347			0.00	0	761,200,00
<b>Total H10T2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>761,200,00</b>
<b>Total For H10T2</b>									<b>0.00</b>	<b>0</b>	<b>761,200,00</b>
H10T3 On 28/10/2021 Spot Bond					0.00000	101.39635			0.00	0	693,900,00

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 H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>693,900,00</b>
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	<b>693,900,00</b>
H10T4 On 23/02/2023 Spot Bond					0.00000	101.43114				0.00	0	865,100,00
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>865,100,00</b>
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	<b>865,100,00</b>
H12T1 On 28/09/2021 Spot Bond					0.00000	100.02266				0.00	0	599,300,00
<b>Total H12T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>599,300,00</b>
<b>Total For H12T1</b>										<b>0.00</b>	<b>0</b>	<b>599,300,00</b>
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.41772				0.00	0	664,500,00
<b>Total HC5T4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>664,500,00</b>
<b>Total For HC5T4</b>										<b>0.00</b>	<b>0</b>	<b>664,500,00</b>
HILB07 On 11/07/2021 Spot Bond					0.00000	100.90902				0.00	0	
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.17617				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	98.37334				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	99.86659				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	100.51019				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.37374				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	100.31436				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	100.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF12 On 31/03/2024 Spot Bond					0.00000	99.99988				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.99992				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			2.50000	311.89321	2.50000	311.85475				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			2.85000	2.85000	2.85000	316.02162				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.47000	100.27805	10.47000	100.24979				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			4.76000	77.57055	4.76000	98.36837				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			12.00500	83.40321	12.00500	83.37636				0.00	0	4,350,000,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.58253	100.00000	10.55885				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.04500	82.63825	12.04500	82.61155				0.00	0	6,020,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,020,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>6,020,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.58152	100.00000	10.55784				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.20666				0.00	0	15,809,100,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,809,100,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,809,100,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.01570				0.00	0	1,377,400,00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,377,400,00</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 HWF12</b>										<b>0.00</b>	<b>0</b>	<b>1,377,400,00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.42478				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			2.28000	150.05919	2.27000	150.09645			393,066,344,232,000.00	172,397,519,400	347,266,167,80	
<b>Total I2025 SPOT</b>									<b>13,066,344,232,000.00</b>	<b>172,397,519,400</b>	<b>347,266,167,80</b>	
<b>Total For I2025</b>									<b>13,066,344,232,000.00</b>	<b>172,397,519,400</b>	<b>347,266,167,80</b>	
I2029 On 31/03/2029 Spot Bond			3.36000	108.36024	3.36000	108.34441			54,209,469,216,000.00	16,133,770,600	194,652,638,90	
<b>Total I2029 SPOT</b>									<b>14,209,469,216,000.00</b>	<b>16,133,770,600</b>	<b>194,652,638,90</b>	
<b>Total For I2029</b>									<b>14,209,469,216,000.00</b>	<b>16,133,770,600</b>	<b>194,652,638,90</b>	
I2033 On 28/02/2033 Spot Bond			3.93000	104.03408	3.93000	104.01737			500,295,316,296,000.00	127,301,607,200	155,325,641,30	
<b>Total I2033 SPOT</b>									<b>10,295,316,296,000.00</b>	<b>127,301,607,200</b>	<b>155,325,641,30</b>	
<b>Total For I2033</b>									<b>10,295,316,296,000.00</b>	<b>127,301,607,200</b>	<b>155,325,641,30</b>	
I2038 On 31/01/2038 Spot Bond			4.29000	114.97669	4.24000	115.72136			074,932,385,384,000.00	250,566,989,600	388,402,999,60	
<b>Total I2038 SPOT</b>									<b>14,932,385,384,000.00</b>	<b>250,566,989,600</b>	<b>388,402,999,60</b>	
<b>Total For I2038</b>									<b>14,932,385,384,000.00</b>	<b>250,566,989,600</b>	<b>388,402,999,60</b>	
I2046 On 31/03/2046 Spot Bond			4.27000	103.92495	4.27000	103.90725			209,086,838,554,000.00	283,158,510,200	583,111,964,00	
<b>Total I2046 SPOT</b>									<b>19,086,838,554,000.00</b>	<b>283,158,510,200</b>	<b>583,111,964,00</b>	
<b>Total For I2046</b>									<b>19,086,838,554,000.00</b>	<b>283,158,510,200</b>	<b>583,111,964,00</b>	
I2050 On 31/12/2050 Spot Bond			4.23500	107.84028	4.22000	108.12505			020,504,659,405,000.00	240,969,223,000	365,738,522,10	
<b>Total I2050 SPOT</b>									<b>10,504,659,405,000.00</b>	<b>240,969,223,000</b>	<b>365,738,522,10</b>	
<b>Total For I2050</b>									<b>10,504,659,405,000.00</b>	<b>240,969,223,000</b>	<b>365,738,522,10</b>	
IBL101 On 24/05/2022 Spot Bond			6.36500	6.36500	6.36500	106.12681			0.00	0		
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.22037			0.00	200,000,000	100,000,00	
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>	
<b>Total For IBL102</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>	
IBL109 On 07/12/2023 Spot Bond			2.62000	310.97094	2.62000	310.93158			0.00	0		
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>		
IBL113 On 21/05/2021 Spot Bond					0.00000	100.49879			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	100.66446			0.00	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 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	100.52192				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	100.60222				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	101.13031				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	100.61640				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.09794				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	100.52389				0.00	0	478,000,00
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>478,000,00</b>
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	<b>478,000,00</b>
IBL130 On 22/07/2022 Spot Bond					0.00000	101.05496				0.00	0	526,100,00
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>526,100,00</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>526,100,00</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	100.70270				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	100.49810				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.14200				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	100.55325				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL136 On 22/11/2021 Spot Bond					0.00000	100.51810				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.69286				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.64518				0.00	600,000,000	300,000,00
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	100.49644				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	100.49389				0.00	0	
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL142</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.12893				0.00	0	100,000,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	99.91249				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	100.42572				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	100.44420				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.14058				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	100.52240				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.86278				0.00	0	
<b>Total IBL155 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 IBL155</b>										<b>0.00</b>	<b>0</b>	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.83886				0.00	0	
<b>Total IBL156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL156</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.86707				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL158</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.69608				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.73445				0.00	2,000,000,000	1,000,000,000
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For IBL160</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
IBL161 On 15/02/2023 Spot Bond					0.00000	100.73047				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			1.04000	1.04000	1.04000	170.56478				0.00	0	
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			7.02000	109.50994	7.02000	109.48908				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.97260				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			1.36000	170.13062	1.36000	170.11490				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.44000	110.66181	5.44000	110.64540				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.66660				0.00	1,160,000,000	580,000,000



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 IBL86 SPOT</b>										<b>0.00</b>	<b>1,160,000,000</b>	<b>580,000,000</b>
<b>Total For IBL86</b>										<b>0.00</b>	<b>1,160,000,000</b>	<b>580,000,000</b>
IBL88 On 20/05/2021 Spot Bond			5.25000	104.42402	5.25000	104.40911				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	92.71352	100.00000	92.49012				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	100.53612				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	100.75452				0.00	0	300,000,000
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	101.07431				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			8.27000	107.31640	8.27000	107.29238				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			10.42500	109.22862	10.42500	109.35787				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	100.38627				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			8.84000	112.04979	8.84000	112.02317				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.89480				0.00	0	
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.88618				0.00	0	601,400,000
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>601,400,000</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>601,400,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.64513				0.00	0	
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.45397				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.12838				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.75484				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.26082				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.68606				0.00	0	231,300,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>231,300,00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>231,300,00</b>
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.18190				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.56641				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.02934				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.23791				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			7.72000	105.82382	7.72000	105.80180				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
IFC02 On 14/04/2021 Spot Bond			6.10500	104.15603	6.10500	104.13864				0.00	0	
<b>Total IFC02 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 IFC02</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	101.61313				0.00	340,000,000	170,000,000
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For ING375</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	101.83357				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.13644				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.58739				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.37736				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.44045				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.21874				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	100.12496				0.00	0	
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.12712				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	99.84392				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	100.24435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.79874				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	101.09880				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	100.74028				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	100.75367				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	100.09231				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	98.44150				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	99.98596				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	100.28396				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.58573				0.00	0	
<b>Total IPFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC33</b>										<b>0.00</b>	<b>0</b>	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.45372	2.75000	100.44614				0.00	0	
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.30000	175.19141	5.30000	175.15676				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV035 On 07/04/2022 Spot Bond					0.00000	102.79113				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV036 On 22/07/2021 Spot Bond					0.00000	102.20323				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	100.17918				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			3.46000	3.46000	3.46000	167.20930				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	
IV040 On 29/09/2021 Spot Bond					0.00000	101.43544				0.00	0	
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	
IV041 On 29/09/2021 Spot Bond			8.38000	101.75644	8.38000	101.73402				0.00	0	
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond					0.00000	102.41320				0.00	0	
<b>Total IV042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV042</b>										<b>0.00</b>	<b>0</b>	
IV043 On 21/11/2021 Spot Bond			8.38500	8.38500	8.38500	106.97953				0.00	0	
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	101.24421				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			1.96000	169.29493	1.96000	169.27650				0.00	0	10,000,00
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
IV046 On 21/06/2022 Spot Bond					0.00000	101.84517				0.00	0	
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.02817				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For IV050</b>									<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			5.20000	176.28418	5.20000	176.24976			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	100.01391			0.00	0	
<b>Total IVC034 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC034</b>									<b>0.00</b>	<b>0</b>	
IVC040 On 24/07/2021 Spot Bond			11.55000	101.03043	11.55000	100.99958			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			6.86500	105.99698	6.86500	105.97732			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	100.03052			0.00	0	
<b>Total IVC097 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC097</b>									<b>0.00</b>	<b>0</b>	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.03133			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	100.03079			0.00	0	
<b>Total IVC107 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC107</b>									<b>0.00</b>	<b>0</b>	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.80699			0.00	0	
<b>Total IVC109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC109</b>									<b>0.00</b>	<b>0</b>	
IVC110 On 19/05/2021 Spot Bond			6.51500	103.99402	6.51500	103.97561			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	100.26379			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	100.77182			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	101.06417			0.00	0	618,200,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>618,200,00</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	<b>618,200,00</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	100.89194				0.00	0	963,100,00
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>963,100,00</b>
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	<b>963,100,00</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	100.49699				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.38784				0.00	0	881,100,00
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>881,100,00</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	<b>881,100,00</b>
IVC144 On 03/12/2021 Spot Bond					0.00000	100.41748				0.00	0	
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.91056				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.98419				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	100.12123				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	100.64143				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.60494				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	100.32749				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.95692				0.00	480,000,000	240,000,000
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,000</b>
<b>Total For IVC156</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,000</b>
IVC159 On 06/06/2023 Spot Bond					0.00000	100.58383				0.00	0	780,600,000
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>780,600,000</b>
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	<b>780,600,000</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	100.22261				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	100.21065				0.00	0	1,201,600,000
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,201,600,000</b>
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	<b>1,201,600,000</b>
IVC173 On 17/07/2021 Spot Bond					0.00000	101.21910				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	100.39343				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	100.02595				0.00	0	725,500,000
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>725,500,000</b>
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	<b>725,500,000</b>
IVC178 On 09/07/2023 Spot Bond					0.00000	99.86189				0.00	0	1,261,700,000
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,261,700,000</b>
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	<b>1,261,700,000</b>
IVC181 On 11/02/2023 Spot Bond					0.00000	100.66184				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	100.70276				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	100.15301				0.00	0	
<b>Total IVC183 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 IVC183</b>									<b>0.00</b>	<b>0</b>	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.01704			0.00	0	
<b>Total IVC184 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC184</b>									<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.03668	7.40000	102.01632			0.00	0	
<b>Total IVC186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>									<b>0.00</b>	<b>0</b>	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.44541			0.00	0	1,051,400,00
<b>Total IVC187 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,051,400,00</b>
<b>Total For IVC187</b>									<b>0.00</b>	<b>0</b>	<b>1,051,400,00</b>
IVC188 On 02/12/2021 Spot Bond					0.00000	100.49154			0.00	0	
<b>Total IVC188 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>									<b>0.00</b>	<b>0</b>	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.65978			0.00	0	
<b>Total IVC189 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC189</b>									<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.24159			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>	
IVZ036 On 01/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.93511		3,634,000,000,000.00	920,000,000	230,000,00	
<b>Total IVZ036 SPOT</b>								<b>3,634,000,000,000.00</b>	<b>920,000,000</b>	<b>230,000,00</b>	
<b>Total For IVZ036</b>								<b>3,634,000,000,000.00</b>	<b>920,000,000</b>	<b>230,000,00</b>	
IVZ037 On 08/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.85951		0.00	0	0	
<b>Total IVZ037 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVZ037</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVZ038 On 22/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.70866		0.00	0	0	
<b>Total IVZ038 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVZ038</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVZ039 On 29/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.62416		0.00	0	0	
<b>Total IVZ039 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVZ039</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVZ040 On 06/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.54713		0.00	0	0	
<b>Total IVZ040 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVZ040</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IVZ041 On 13/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.47022		1,620,000,000,000.00	400,000,000	100,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVZ041 SPOT</b>										<b>1,620,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For IVZ041</b>										<b>1,620,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
IVZ042 On 20/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.39343				0.00	0	
<b>Total IVZ042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ042</b>										<b>0.00</b>	<b>0</b>	
IVZ043 On 27/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.30838				0.00	0	
<b>Total IVZ043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ043</b>										<b>0.00</b>	<b>0</b>	
IVZ044 On 03/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.23089				0.00	0	
<b>Total IVZ044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ044</b>										<b>0.00</b>	<b>0</b>	
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.17562				0.00	0	
<b>Total IVZ045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ045</b>										<b>0.00</b>	<b>0</b>	
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.15353				0.00	0	
<b>Total IVZ046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ046</b>										<b>0.00</b>	<b>0</b>	
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.07628				0.00	0	
<b>Total IVZ047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ047</b>										<b>0.00</b>	<b>0</b>	
IVZ048 On 24/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.99916				0.00	0	
<b>Total IVZ048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ048</b>										<b>0.00</b>	<b>0</b>	
IVZ049 On 01/07/2021 Spot Bond			4.10000	4.10000	4.10000	98.92216				0.00	0	
<b>Total IVZ049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ049</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.15927				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	100.09105				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
KAP007 On 26/10/2021 Spot Bond			6.35000	106.53494	6.35000	106.51665			19,050,000,000,000.00	3,000,000,000	1,000,000,000
<b>Total KAP007 SPOT</b>									<b>19,050,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For KAP007</b>									<b>19,050,000,000,000.00</b>	<b>3,000,000,000</b>	<b>1,000,000,000</b>
KAP012 On 01/12/2022 Spot Bond					0.00000	100.43644			0.00	500,000,000	500,000,000
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	99.53244			0.00	0	50,000,000
<b>Total KAP013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For KAP013</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	101.02771			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	97.49301			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	100.56397			0.00	0	715,000,000
<b>Total KAP016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>715,000,000</b>
<b>Total For KAP016</b>									<b>0.00</b>	<b>0</b>	<b>715,000,000</b>
KAP017 On 19/10/2023 Spot Bond					0.00000	101.12470			0.00	0	
<b>Total KAP017 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>									<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.98269			0.00	0	449,200,000
<b>Total KAP11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>449,200,000</b>
<b>Total For KAP11</b>									<b>0.00</b>	<b>0</b>	<b>449,200,000</b>
KW01 On 31/10/2027 Spot Bond			8.81000	121.99322	8.81000	121.96417			0.00	0	
<b>Total KW01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>									<b>0.00</b>	<b>0</b>	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.38338			0.00	0	
<b>Total LBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>									<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.61130			0.00	0	
<b>Total LBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LBK18</b>									<b>0.00</b>	<b>0</b>	
LBK20 On 08/06/2022 Spot Bond			7.33000	106.37929	7.33000	106.35826			0.00	0	
<b>Total LBK20 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 LBK20</b>										<b>0.00</b>	<b>0</b>	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.99198				0.00	0	
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	
LBK24 On 10/10/2024 Spot Bond			9.35000	102.52002	9.35000	102.49429				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>	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.91052				0.00	0	
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			12.54000	94.84273	12.54000	94.81088				0.00	0	
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	
LBK29 On 07/06/2023 Spot Bond			10.40000	101.73230	10.40000	101.70397				0.00	0	
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.66018				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	92.46189				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	100.78823				0.00	0	
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.89819				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	94.50611				0.00	0	
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.12974				0.00	0	
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.84635				0.00	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	101.18248				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			6.86000	104.62681	6.86000	104.60743				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.03208				0.00	0	483,700,00
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>483,700,00</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>483,700,00</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.45435				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.69867				0.00	0	325,900,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>325,900,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>325,900,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.19375				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	100.37126				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.15403				0.00	0	
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	
LHL30 On 19/05/2021 Spot Bond					0.00000	100.87813				0.00	0	
<b>Total LHL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL30</b>										<b>0.00</b>	<b>0</b>	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.21281				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	100.70701				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	100.72552				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	100.05690				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	100.54423				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	100.55932				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.56729				0.00	0	824,300,00
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>824,300,00</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>824,300,00</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	100.77157				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	100.56439				0.00	0	281,800,00
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>281,800,00</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	<b>281,800,00</b>
MBF06 On 30/09/2022 Spot Bond					0.00000	100.48739				0.00	0	210,300,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,300,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>210,300,00</b>
MBF06 On 16/09/2021 Spot Bond					0.00000	100.31914				0.00	0	851,700,00
<b>Total MBF066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>851,700,00</b>
<b>Total For MBF066</b>										<b>0.00</b>	<b>0</b>	<b>851,700,00</b>
MBF06 On 17/11/2021 Spot Bond					0.00000	100.49693				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	100.53697				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.63705				0.00	0	479,500,00
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>479,500,00</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 MBP038</b>										<b>0.00</b>	<b>0</b>	<b>479,500,00</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	100.49451				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	101.01572				0.00	0	
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.88437				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	100.84069				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	100.24225				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	100.48846				0.00	0	1,500,000,00
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
MBP04 On 26/02/2022 Spot Bond					0.00000	100.73426				0.00	0	1,252,100,00
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,252,100,00</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	<b>1,252,100,00</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.44005				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	100.02385				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	100.02440				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.86195				0.00	0	10,508,900,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,508,900,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>10,508,900,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.36017				0.00	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 MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.06773				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			7.75000	7.75000	7.75000	114.39699				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			6.15000	107.51184	6.15000	107.49385				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	102.67377				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	99.73566				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	100.08149				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			8.37000	106.93534	8.37000	106.91126				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	100.66691				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			8.62000	97.06180	8.62000	97.04248			1,379,200,000,000.00	160,000,000	80,000,00	
<b>Total MML04 SPOT</b>									<b>1,379,200,000,000.00</b>	<b>160,000,000</b>	<b>80,000,00</b>	
<b>Total For MML04</b>									<b>1,379,200,000,000.00</b>	<b>160,000,000</b>	<b>80,000,00</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.19894				0.00	320,000,000	601,600,00
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>601,600,00</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>320,000,000</b>	<b>601,600,00</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.07154				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	



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	100.26505				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	100.31985				0.00	0	
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.83166				0.00	740,000,000	370,000,000
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>740,000,000</b>	<b>370,000,000</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>740,000,000</b>	<b>370,000,000</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	98.49867				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.69907				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	100.72571				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.17560				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.33593				0.00	150,000,000	225,000,000
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>225,000,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>150,000,000</b>	<b>225,000,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	98.97676				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	100.33925				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	100.13206				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	101.38550				0.00	0	10,000,000
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	101.02555				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			8.32000	101.20193	8.32000	101.17914				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	101.10864				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	100.75031				0.00	0	771,500,00
<b>Total MTNC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>771,500,00</b>
<b>Total For MTNC22</b>										<b>0.00</b>	<b>0</b>	<b>771,500,00</b>
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MTNC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC23</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2021 Spot Bond					0.00000	100.56839				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2022 Spot Bond					0.00000	100.56839				0.00	160,000,000	80,000,00
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
<b>Total For MWAR04</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
MWAR On 22/11/2023 Spot Bond					0.00000	100.60861				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/02/2024 Spot Bond					0.00000	100.60854				0.00	100,000,000	470,600,00
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>470,600,00</b>
<b>Total For MWAR06</b>										<b>0.00</b>	<b>100,000,000</b>	<b>470,600,00</b>
N6C26 On 21/03/2026 Spot Bond					0.00000	100.92308				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	100.71207				0.00	0	
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.13436				0.00	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 20/03/2026 Spot Bond					0.00000	100.17121				0.00	0	
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.69005				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	100.11758				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	100.14938				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	100.17637				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	100.20115				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			6.37000	105.90929	6.37000	105.89094				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			6.95000	108.22427	6.95000	108.20385				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.25000	106.90159	9.25000	106.87488				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.93328				0.00	0	210,300,00
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,300,00</b>
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	<b>210,300,00</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.97464				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	100.85268			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	101.07781			0.00	0	
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.87565			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>	
NBK13 On 19/03/2024 Spot Bond			6.51500	108.88062	6.51500	108.86165			0.00	0	
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	
NBK14 On 25/06/2021 Spot Bond			5.40000	103.34540	5.40000	103.33030			0.00	0	
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	
NBK15 On 11/02/2022 Spot Bond			5.81500	103.65121	5.81500	103.63480			0.00	0	
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			6.62000	110.72164	6.62000	110.70173			0.00	0	
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			7.14000	116.14766	7.14000	116.12528			0.00	0	1,220,000,00
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
NBK19 On 01/06/2022 Spot Bond			6.34500	106.84031	6.34500	106.82198			0.00	0	
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			7.13000	117.18351	7.13000	117.16096		912,640,000,000.00		128,000,000	74,000,00
<b>Total NBK20A SPOT</b>								<b>912,640,000,000.00</b>		<b>128,000,000</b>	<b>74,000,00</b>
<b>Total For NBK20A</b>								<b>912,640,000,000.00</b>		<b>128,000,000</b>	<b>74,000,00</b>
NBK20 On 25/06/2021 Spot Bond					0.00000	100.16205			0.00	0	
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			8.17000	113.96894	8.17000	113.94374			0.00	0	40,000,00
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
NBK22 On 19/11/2022 Spot Bond			5.44000	110.82708	5.44000	110.81065				0.00	0	
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			6.85500	118.89270	6.85500	118.87056				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			7.89500	119.46239	7.89500	119.43685				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24 On 11/02/2022 Spot Bond					0.00000	100.69136				0.00	0	
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 17/02/2023 Spot Bond			5.92500	5.92500	5.92500	109.54775				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.75975				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 10/05/2023 Spot Bond			100.00000	30.84725	100.00000	30.77822				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.95973				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			8.08000	116.99777	8.08000	116.97217				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			5.84500	110.57436	5.84500	110.55677				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			7.24000	115.93538	7.24000	115.91260				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			6.30000	109.64301	6.30000	109.62423				0.00	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 NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			5.97500	111.87987	5.97500	111.86168				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.22643				0.00	0	1,080,900,00
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,080,900,00</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	<b>1,080,900,00</b>
NBK34 On 10/05/2021 Spot Bond					0.00000	100.79363				0.00	0	216,600,00
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>216,600,00</b>
<b>Total For NBK34B</b>										<b>0.00</b>	<b>0</b>	<b>216,600,00</b>
NBK35 On 10/05/2023 Spot Bond					0.00000	102.41045				0.00	0	381,700,00
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>381,700,00</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>381,700,00</b>
NBK36 On 10/05/2026 Spot Bond					0.00000	102.28822				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	101.21148				0.00	0	511,000,00
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>511,000,00</b>
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	<b>511,000,00</b>
NBK4 On 28/10/2024 Spot Bond			10.04500	10.04500	10.04500	70.99994				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	104.10625				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>	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.36436				0.00	0	237,600,00
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>237,600,00</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>237,600,00</b>
NBK43 On 20/02/2024 Spot Bond					0.00000	102.47089				0.00	0	426,100,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>426,100,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>426,100,00</b>
NBK45 On 15/02/2023 Spot Bond					0.00000	101.55756				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK46I On 15/08/2025 Spot Bond					0.00000	101.66080				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	103.08569				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	100.73345				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.12721				0.00	0	384,800,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>384,800,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>384,800,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.74714				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.89654				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	101.04468				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	100.27238				0.00	2,000,000,000	1,000,000,00
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
NBK54I On 21/02/2029 Spot Bond					0.00000	100.54593				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>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.91993				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.78769				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.89433				0.00	0	
<b>Total NBKB57 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 NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.20633				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.66126				0.00	0	500,000,00
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.92466				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.48752				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.13215				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			9.21500	104.01881	9.21500	103.99334				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.13107				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.25000	103.48973	9.25000	103.46430				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	100.13215				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	100.13376				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.13593				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.85978				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	103.29615				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	101.02239				0.00	0	
<b>Total NET53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NET53</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.31809				0.00	0	1,783,500,00
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,783,500,00</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>1,783,500,00</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	100.58803				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	102.46148				0.00	0	
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.83750				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.86525				0.00	450,000,000	1,364,700,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>450,000,000</b>	<b>1,364,700,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>450,000,000</b>	<b>1,364,700,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	101.76043				0.00	800,000,000	800,000,00
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,00</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,00</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	100.62578				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.03558				0.00	0	
<b>Total NGL07 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 NGL07</b>										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.39782				0.00	0	
<b>Total NGL08 SPOT</b>										0.00	0	
<b>Total For NGL08</b>										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.67510				0.00	0	
<b>Total NGLT1A SPOT</b>										0.00	0	
<b>Total For NGLT1A</b>										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.32719				0.00	0	
<b>Total NGLT1B SPOT</b>										0.00	0	
<b>Total For NGLT1B</b>										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.82722				0.00	0	
<b>Total NGT103 SPOT</b>										0.00	0	
<b>Total For NGT103</b>										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.57949				0.00	0	
<b>Total NGT104 SPOT</b>										0.00	0	
<b>Total For NGT104</b>										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.49074				0.00	0	
<b>Total NGT105 SPOT</b>										0.00	0	
<b>Total For NGT105</b>										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.50412				0.00	0	
<b>Total NGT106 SPOT</b>										0.00	0	
<b>Total For NGT106</b>										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.60731				0.00	0	
<b>Total NGT107 SPOT</b>										0.00	0	
<b>Total For NGT107</b>										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.28961				0.00	0	3,500,000.00
<b>Total NGT108 SPOT</b>										0.00	0	3,500,000.00
<b>Total For NGT108</b>										0.00	0	3,500,000.00
NHM00 On 12/05/2021 Spot Bond			13.50000	105.15538	13.50000	105.11709				0.00	0	
<b>Total NHM002 SPOT</b>										0.00	0	
<b>Total For NHM002</b>										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.33364				0.00	0	
<b>Total NHM006 SPOT</b>										0.00	0	
<b>Total For NHM006</b>										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.46443				0.00	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 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	101.30234				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	100.71405				0.00	0	740,200,00
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>740,200,00</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>740,200,00</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	101.18760				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	100.75562				0.00	0	10,000,00
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.30922				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	101.04369				0.00	0	
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.65864				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.68869				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	100.69302				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			5.02000	5.02000	5.02000	208.59913				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	191.06831				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>	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			3.02500	3.02500	3.02500	146.01587			0.00	0	
<b>Total NI25 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>												<b>0.00</b>	<b>0</b>	
NI29	On	31/03/2029	Spot Bond			3.66000	3.66000	3.66000	105.99870			0.00	0	20,000,00
<b>Total NI29 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For NI29</b>												<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NI33 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>												<b>0.00</b>	<b>0</b>	
NI38	On	31/01/2038	Spot Bond			4.99000	4.99000	4.99000	104.86220			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			3.13000	3.13000	3.13000	145.45861			0.00	0	
<b>Total NILB11 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>												<b>0.00</b>	<b>0</b>	
NILB12	On	07/12/2033	Spot Bond			3.45000	195.55960	3.45000	195.53046			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			3.52000	3.52000	3.52000	143.41031			0.00	0	
<b>Total NILB13 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>												<b>0.00</b>	<b>0</b>	
NILB14	On	31/03/2028	Spot Bond			3.55500	3.55500	3.55500	195.39110			0.00	0	
<b>Total NILB14 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>												<b>0.00</b>	<b>0</b>	
NILB15	On	31/03/2028	Spot Bond			3.70000	193.64223	3.70000	193.61220			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			5.10500	103.32727	5.10500	103.30720			0.00	0	
<b>Total NILB17 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>												<b>0.00</b>	<b>0</b>	
NN014	On	10/09/2024	Spot Bond					0.00000	101.47130			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	100.45730			0.00	0	
<b>Total NN016 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 NN016</b>									<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	98.31698			0.00	0	
<b>Total NN019 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>									<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	130.85870			0.00	0	
<b>Total NN02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>									<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	101.18790			0.00	300,000,000	100,000,00
<b>Total NN022 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,00</b>
<b>Total For NN022</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,00</b>
NN023 On 07/11/2025 Spot Bond					0.00000	101.35810			0.00	0	
<b>Total NN023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>									<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961			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	100.55425			0.00	0	
<b>Total NN03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>									<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	100.10700			0.00	0	100,000,00
<b>Total NN034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NN034</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	100.82040			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	123.33800			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	98.72075			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	100.57839			0.00	0	
<b>Total NN04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>									<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.75939			0.00	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 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	139.08920				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.80527				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	138.88640				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	137.52020				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	100.29022				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	127.60960				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	97.98428				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN056 On 26/08/2022 Spot Bond					0.00000	96.34096				0.00	0	
<b>Total NN056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN056</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	94.39364				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	97.31098				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	100.30570				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN075 On 18/03/2024 Spot Bond					0.00000	100.54215				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NNF010 On 12/06/2025 Spot Bond					0.00000	95.61459				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>	
NNF011 On 24/06/2025 Spot Bond					0.00000	108.83000				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>	
NNF012 On 24/06/2025 Spot Bond					0.00000	107.12000				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>	
NNF013 On 15/07/2025 Spot Bond					0.00000	110.67000				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>	
NNF014 On 07/07/2025 Spot Bond					0.00000	109.36000				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>	
NNF015 On 21/09/2023 Spot Bond					0.00000	107.76870				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 20/04/2021 Spot Bond					0.00000	100.78880				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>	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.78850				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>	
NNF020 On 01/08/2022 Spot Bond					0.00000	104.36120				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>	
NNF021 On 22/04/2021 Spot Bond					0.00000	100.75760				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>	
NNF022 On 18/11/2021 Spot Bond					0.00000	100.55217				0.00	0	
<b>Total NNF021 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 NNF021</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.26502				0.00	0	
<b>Total NNF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF022</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.96554				0.00	0	
<b>Total NNF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF023</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 10/05/2021 Spot Bond					0.00000	100.65545				0.00	0	
<b>Total NNF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF024</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	88.79185				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 19/05/2021 Spot Bond					0.00000	100.53567				0.00	0	
<b>Total NNF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF026</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF027</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	104.36120				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	125.94580				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.29640				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.38732				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.97242				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.56239				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.56347				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	100.52814				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	100.41737				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	111.29545				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	100.60371				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	100.57849				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	100.46240				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	113.40253				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	100.47739				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/10/2022 Spot Bond			7.02000	112.82454	7.02000	112.80304				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			2.75000	197.37921	2.75000	197.35355				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			9.49000	118.86842	9.49000	118.83815				0.00	0	
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	
NRA021 On 30/11/2028 Spot Bond			100.00000	16.25122	100.00000	16.21505				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	100.49116				0.00	0	150,000,00
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	100.68433				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	0.00000				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	100.59703				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	99.96075				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	100.26397				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	100.26750				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	100.30392				0.00	0	1,200,000,00
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</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	100.31917				0.00	0	
<b>Total NTC31 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 NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.67166				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.17705				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.21512				0.00	1,660,000,000	830,000,00
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>1,660,000,000</b>	<b>830,000,00</b>
<b>Total For OMI01</b>										<b>0.00</b>	<b>1,660,000,000</b>	<b>830,000,00</b>
OML06 On 19/03/2022 Spot Bond			6.19000	104.16997	6.19000	104.15272				0.00	0	
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			7.43000	112.29640	7.43000	112.27414				0.00	0	1,540,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,540,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,540,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.38000	106.69664	6.38000	106.67843				0.00	0	
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			7.75500	113.86289	7.75500	113.83934				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	100.28739				0.00	0	950,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>950,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>950,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	102.02894				0.00	0	603,500,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>603,500,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>603,500,00</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	100.31355				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	100.31292				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.50209				0.00	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 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	99.89142				0.00	0	50,000,00
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
PMM54 On 07/05/2021 Spot Bond					0.00000	100.74125				0.00	0	599,900,00
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>599,900,00</b>
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	<b>599,900,00</b>
PMM55 On 28/08/2021 Spot Bond					0.00000	100.48415				0.00	0	265,000,00
<b>Total PMM55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>265,000,00</b>
<b>Total For PMM55</b>										<b>0.00</b>	<b>0</b>	<b>265,000,00</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	100.55929				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	100.62965				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	100.63970				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	100.64974				0.00	0	
<b>Total PRE2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2D1</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			7.41000	117.09158	7.47000	116.76865				875,984,590,642,000.00	1,197,838,676,200	1,401,672,881,60
<b>Total R186 SPOT</b>										<b>1,598,459,642,000.00</b>	<b>197,838,676,200</b>	<b>401,672,881,60</b>
<b>Total For R186</b>										<b>1,598,459,642,000.00</b>	<b>197,838,676,200</b>	<b>401,672,881,60</b>
R197 On 07/12/2023 Spot Bond			1.50500	319.67344	1.55000	319.28525				14,752,328,157,000.00	9,802,211,400	48,978,529,80
<b>Total R197 SPOT</b>										<b>14,752,328,157,000.00</b>	<b>9,802,211,400</b>	<b>48,978,529,80</b>
<b>Total For R197</b>										<b>14,752,328,157,000.00</b>	<b>9,802,211,400</b>	<b>48,978,529,80</b>
R202 On 07/12/2033 Spot Bond			4.04000	229.84310	4.02000	230.26438				118,571,161,496,000.00	29,349,297,400	363,065,299,30
<b>Total R202 SPOT</b>										<b>18,571,161,496,000.00</b>	<b>29,349,297,400</b>	<b>363,065,299,30</b>
<b>Total For R202</b>										<b>18,571,161,496,000.00</b>	<b>29,349,297,400</b>	<b>363,065,299,30</b>
R2023 On 28/02/2023 Spot Bond			5.32500	105.02244	5.35000	104.96119				958,080,730,000,000.00	1,118,888,400,000	463,971,256,40
<b>Total R2023 SPOT</b>										<b>18,080,730,000,000.00</b>	<b>118,888,400,000</b>	<b>463,971,256,40</b>
<b>Total For R2023</b>										<b>18,080,730,000,000.00</b>	<b>118,888,400,000</b>	<b>463,971,256,40</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2030 On 31/01/2030 Spot Bond			9.47000	92.63730	9.47000	92.61362			515,849,589,938,000.00	1,427,228,045,400	1,533,575,978,10
<b>Total R2030 SPOT</b>									<b>15,849,589,938,000.00</b>	<b>427,228,045,400</b>	<b>533,575,978,10</b>
<b>Total For R2030</b>									<b>15,849,589,938,000.00</b>	<b>427,228,045,400</b>	<b>533,575,978,10</b>
R2032 On 31/03/2032 Spot Bond			10.32000	86.59665	10.32000	86.57284			556,488,720,000,000.00	344,621,000,000	758,383,778,00
<b>Total R2032 SPOT</b>									<b>16,488,720,000,000.00</b>	<b>344,621,000,000</b>	<b>758,383,778,00</b>
<b>Total For R2032</b>									<b>16,488,720,000,000.00</b>	<b>344,621,000,000</b>	<b>758,383,778,00</b>
R2035 On 28/02/2035 Spot Bond			11.02500	85.63490	11.02500	85.60994			072,954,203,702,500.00	732,240,744,100	1,392,114,281,70
<b>Total R2035 SPOT</b>									<b>2,954,203,702,500.00</b>	<b>732,240,744,100</b>	<b>392,114,281,70</b>
<b>Total For R2035</b>									<b>2,954,203,702,500.00</b>	<b>732,240,744,100</b>	<b>392,114,281,70</b>
R2037 On 31/01/2037 Spot Bond			11.28500	81.04328	11.28500	81.01871			604,724,629,000,000.00	408,039,400,000	1,433,354,433,60
<b>Total R2037 SPOT</b>									<b>14,724,629,000,000.00</b>	<b>408,039,400,000</b>	<b>433,354,433,60</b>
<b>Total For R2037</b>									<b>14,724,629,000,000.00</b>	<b>408,039,400,000</b>	<b>433,354,433,60</b>
R2040 On 31/01/2040 Spot Bond			11.37500	83.18393	11.37500	83.15851			549,146,250,000,000.00	1,454,870,000,000	1,581,212,236,90
<b>Total R2040 SPOT</b>									<b>19,146,250,000,000.00</b>	<b>454,870,000,000</b>	<b>581,212,236,90</b>
<b>Total For R2040</b>									<b>19,146,250,000,000.00</b>	<b>454,870,000,000</b>	<b>581,212,236,90</b>
R2044 On 31/01/2044 Spot Bond			11.43000	79.82906	11.43000	79.80454			823,965,274,969,000.00	247,066,078,300	951,076,928,50
<b>Total R2044 SPOT</b>									<b>23,965,274,969,000.00</b>	<b>247,066,078,300</b>	<b>951,076,928,50</b>
<b>Total For R2044</b>									<b>23,965,274,969,000.00</b>	<b>247,066,078,300</b>	<b>951,076,928,50</b>
R2048 On 28/02/2048 Spot Bond			11.36000	78.94268	11.36000	78.91898			513,545,712,000,000.00	1,717,741,700,000	1,320,531,320,60
<b>Total R2048 SPOT</b>									<b>13,545,712,000,000.00</b>	<b>717,741,700,000</b>	<b>320,531,320,60</b>
<b>Total For R2048</b>									<b>13,545,712,000,000.00</b>	<b>717,741,700,000</b>	<b>320,531,320,60</b>
R208 On 31/03/2021 Spot Bond				100.00000	3.55000	100.00000			0.00	429,000,000,000	252,784,012,00
<b>Total R208 SPOT</b>									<b>0.00</b>	<b>429,000,000,000</b>	<b>252,784,012,00</b>
<b>Total For R208</b>									<b>0.00</b>	<b>429,000,000,000</b>	<b>252,784,012,00</b>
R209 On 31/03/2036 Spot Bond			10.96000	65.71645	10.95500	65.72424			908,981,854,032,000.00	447,899,804,200	983,103,451,00
<b>Total R209 SPOT</b>									<b>18,981,854,032,000.00</b>	<b>447,899,804,200</b>	<b>983,103,451,00</b>
<b>Total For R209</b>									<b>18,981,854,032,000.00</b>	<b>447,899,804,200</b>	<b>983,103,451,00</b>
R210 On 31/03/2028 Spot Bond			3.20000	199.85346	3.20000	199.82515			101,566,362,240,000.00	31,739,488,200	85,121,166,90
<b>Total R210 SPOT</b>									<b>11,566,362,240,000.00</b>	<b>31,739,488,200</b>	<b>85,121,166,90</b>
<b>Total For R210</b>									<b>11,566,362,240,000.00</b>	<b>31,739,488,200</b>	<b>85,121,166,90</b>
R212 On 31/01/2022 Spot Bond			0.74000	171.00116	0.71000	171.03072			2,048,172,814,000.00	2,767,801,100	168,049,673,90
<b>Total R212 SPOT</b>									<b>2,048,172,814,000.00</b>	<b>2,767,801,100</b>	<b>168,049,673,90</b>
<b>Total For R212</b>									<b>2,048,172,814,000.00</b>	<b>2,767,801,100</b>	<b>168,049,673,90</b>
R213 On 28/02/2031 Spot Bond			9.90500	82.51628	9.92500	82.38545			744,309,599,996,500.00	680,899,505,300	603,572,964,90
<b>Total R213 SPOT</b>									<b>14,309,599,996,500.00</b>	<b>680,899,505,300</b>	<b>503,572,964,90</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R213</b>										<b>14,309,599,996,500.00</b>	<b>680,899,505,300</b>	<b>603,572,964,90</b>
R214 On 28/02/2041 Spot Bond			11.31000	62.77964	11.31000	62.76087				237,086,610,188,000.00	109,379,894,800	887,396,481,90
<b>Total R214 SPOT</b>										<b>17,086,610,188,000.00</b>	<b>109,379,894,800</b>	<b>387,396,481,90</b>
<b>Total For R214</b>										<b>17,086,610,188,000.00</b>	<b>109,379,894,800</b>	<b>387,396,481,90</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.35868				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	100.44044				0.00	0	
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.93189				0.00	0	212,000,00
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>212,000,00</b>
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	<b>212,000,00</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.26758				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 12/03/2023 Spot Bond					0.00000	98.82270				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	100.60637				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.90219				0.00	0	
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.44272				0.00	480,000,000	240,000,00
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,00</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,00</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.29551				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.41023				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	100.12174				0.00	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 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	100.12711				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	100.02713				0.00	0	271,300,00
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>271,300,00</b>
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	<b>271,300,00</b>
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.07810				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.85257				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	100.60340				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	100.30641				0.00	0	
<b>Total RDFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFC51</b>										<b>0.00</b>	<b>0</b>	
RED12 On 12/04/2021 Spot Bond					0.00000	101.85369				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 17/09/2021 Spot Bond					0.00000	100.22251				0.00	0	
<b>Total RED143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED143</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	100.96096				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2021 Spot Bond					0.00000	100.57541				0.00	0	
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>	
RED40 On 29/01/2024 Spot Bond					0.00000	102.44917				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	100.61476				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/03/2022 Spot Bond					0.00000	101.81463				0.00	0	
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/03/2022 Spot Bond					0.00000	102.62615				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	102.00543				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.27043				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	100.60204				0.00	0	
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	101.13573				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.48738				0.00	0	600,000,0€
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,0€</b>
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	<b>600,000,0€</b>
RES49 On 03/08/2023 Spot Bond					0.00000	101.14284				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.07752				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			5.72500	104.65669	5.72500	104.64034				0.00	0	
<b>Total RW21 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 RW21</b>									<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			7.00000	108.97000	7.00000	108.94940			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			11.79500	95.41856	11.79500	95.38852			0.00	0	
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			5.60000	110.53326	5.60000	110.51640		560,000,000,000.00		100,000,000	50,000,00
<b>Total SBK23 SPOT</b>								<b>560,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For SBK23</b>								<b>560,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,00</b>
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.47334			0.00	0	602,300,00
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>602,300,00</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>602,300,00</b>
SBK26 On 25/04/2021 Spot Bond			6.42000	105.67889	6.42000	105.66039		2,182,800,000,000.00		340,000,000	170,000,00
<b>Total SBK26 SPOT</b>								<b>2,182,800,000,000.00</b>		<b>340,000,000</b>	<b>170,000,00</b>
<b>Total For SBK26</b>								<b>2,182,800,000,000.00</b>		<b>340,000,000</b>	<b>170,000,00</b>
SBN01 On 31/07/2021 Spot Bond					0.00000	100.81397			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	100.44481			0.00	0	500,000,00
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBS19 On 23/06/2021 Spot Bond			5.14000	103.87588	5.14000	103.86142		132,760,188,256,000.00		25,828,830,400	12,924,415,20
<b>Total SBS19 SPOT</b>								<b>132,760,188,256,000.00</b>		<b>25,828,830,400</b>	<b>12,924,415,20</b>
<b>Total For SBS19</b>								<b>132,760,188,256,000.00</b>		<b>25,828,830,400</b>	<b>12,924,415,20</b>
SBS20 On 15/05/2026 Spot Bond			7.27000	115.49995	7.27000	115.47718			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	104.80426			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			5.98000	111.97106	5.98000	111.95283			0.00	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 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			7.37000	106.36487	7.37000	106.34360				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			7.79000	112.59643	7.79000	112.57280				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			6.35000	111.85186	6.35000	111.83285				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			6.77000	109.25092	6.77000	109.23083				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			9.04500	105.62425	9.04500	105.59844				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			4.46000	105.74343	4.46000	105.73055				0.00	0	
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			5.25000	111.07433	5.25000	111.05843				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			6.91000	118.62161	6.91000	118.59935				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			7.92500	118.84714	7.92500	118.82162				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			5.39000	110.57636	5.39000	110.56012				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	102.11064				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS49 On 31/01/2022 Spot Bond					0.00000	101.48559				0.00	160,000,000	80,000,000
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
SBS50 On 31/01/2022 Spot Bond			4.69000	105.40932	4.69000	105.39582				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			5.97500	5.97500	5.97500	111.36039				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.57722				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	104.26104				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	101.15495				0.00	300,000,000	100,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
SBS56 On 12/06/2022 Spot Bond			4.96500	107.27068	4.96500	107.25623				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	102.02704				0.00	0	511,000,000
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>511,000,000</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>511,000,000</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.32654				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	101.64921				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	101.42769				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	101.43754				0.00	0	
<b>Total SBS63 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 SBS63</b>										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.50710				0.00	0	
<b>Total SBS64 SPOT</b>										0.00	0	
<b>Total For SBS64</b>										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.27869				0.00	0	
<b>Total SBS65 SPOT</b>										0.00	0	
<b>Total For SBS65</b>										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.43517				0.00	0	610,000,00
<b>Total SBS66 SPOT</b>										0.00	0	610,000,00
<b>Total For SBS66</b>										0.00	0	610,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.99574				0.00	0	
<b>Total SBS67 SPOT</b>										0.00	0	
<b>Total For SBS67</b>										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.77977				0.00	0	
<b>Total SBS68 SPOT</b>										0.00	0	
<b>Total For SBS68</b>										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.43252				0.00	0	
<b>Total SBS69 SPOT</b>										0.00	0	
<b>Total For SBS69</b>										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.97000	316.00764	1.97000	315.97325				0.00	0	10,000,00
<b>Total SBSI11 SPOT</b>										0.00	0	10,000,00
<b>Total For SBSI11</b>										0.00	0	10,000,00
SBSI14 On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	207.58221				0.00	0	
<b>Total SBSI14 SPOT</b>										0.00	0	
<b>Total For SBSI14</b>										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.96048				0.00	3,760,000,000	940,000,00
<b>Total SBT101 SPOT</b>										0.00	3,760,000,000	940,000,00
<b>Total For SBT101</b>										0.00	3,760,000,000	940,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	103.60692				0.00	920,000,000	230,000,00
<b>Total SBT102 SPOT</b>										0.00	920,000,000	230,000,00
<b>Total For SBT102</b>										0.00	920,000,000	230,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.21031				0.00	0	
<b>Total SBT103 SPOT</b>										0.00	0	
<b>Total For SBT103</b>										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	103.40358				0.00	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 SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				102,000,000,000,000.00	51,020,000,000	180,200,000,000
<b>Total SBT105 SPOT</b>										<b>12,000,000,000,000.00</b>	<b>51,020,000,000</b>	<b>180,200,000,000</b>
<b>Total For SBT105</b>										<b>12,000,000,000,000.00</b>	<b>51,020,000,000</b>	<b>180,200,000,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	102.82870				0.00	0	50,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	100.58830				0.00	100,000,000	50,000,000
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
SBT203 On 03/12/2023 Spot Bond			7.45000	110.39726	7.45000	110.37508				0.00	0	60,000,000
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
SBT204 On 16/04/2024 Spot Bond					0.00000	101.19911				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	99.86423				0.00	6,000,000,000	3,020,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,020,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,020,000,000</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	105.00584				0.00	0	10,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	100.63519				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>	
SGI005 On 10/07/2021 Spot Bond					0.00000	99.71065				0.00	0	
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.51613				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI4 On 15/08/2021 Spot Bond					0.00000	100.96499				0.00	0	
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.68539				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	100.65787				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.82571				0.00	0	682,600,00
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>682,600,00</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	<b>682,600,00</b>
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.68182				0.00	0	458,400,00
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>458,400,00</b>
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	<b>458,400,00</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.71531				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	100.72370				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	100.66391				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.72370				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.82532				0.00	0	
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.79546				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.97225				0.00	0	
<b>Total SLRC5 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 SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.74763				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.35774				0.00	0	
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.15000	114.11221	7.15000	114.09019				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.80498				0.00	0	1,729,900,00
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,729,900,00</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>1,729,900,00</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	100.46666				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.47345				0.00	1,440,000,000	1,390,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>1,440,000,000</b>	<b>1,390,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>1,440,000,000</b>	<b>1,390,000,00</b>
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.65190				0.00	0	
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.10754				0.00	0	275,600,00
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>275,600,00</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>275,600,00</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.52189				0.00	0	673,500,00
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>673,500,00</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	<b>673,500,00</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.54780				0.00	160,000,000	80,000,00
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
<b>Total For SPDA8</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
SPG00 On 27/09/2023 Spot Bond					0.00000	100.07478				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	100.24161				0.00	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 SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.26947				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>	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.48426				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>	
SPG007 On 15/10/2022 Spot Bond					0.00000	101.17425				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.17508				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>	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.51260				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	100.39635				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	102.29296				0.00	0	50,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SSN004 On 31/03/2021 Spot Bond			6.01500	99.98353	6.01500	100.00000				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>	
SSN004 On 31/03/2021 Spot Bond			6.01500	99.98353	6.01500	100.00000				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>	
SSN011 On 31/01/2025 Spot Bond			3.68500	3.68500	3.68500	142.55380				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>	
SSN017 On 21/12/2026 Spot Bond			7.44500	116.91681	7.44500	116.89333				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			9.41500	85.25086	9.41500	85.22955				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	97.27385				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	100.51115				0.00	0	
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.15679				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.75000	111.55166	6.75000	111.53133				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			4.94000	105.56708	4.94000	105.54706				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	99.37804				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.95884				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	100.39719				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			2.58000	2.58000	2.58000	311.23894				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.96192				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.83568				0.00	0	
<b>Total SSN055 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 SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN055 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>	
SSN060 On 05/10/2022 Spot Bond					0.00000	99.92854				0.00	0	61,000,00
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,000,00</b>
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	<b>61,000,00</b>
SSN060 On 31/03/2028 Spot Bond			4.42000	4.42000	4.42000	185.04672				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>	
SSN061 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	145.77674				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>	
SSN062 On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	102.83946				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>	
SSN063 On 31/03/2029 Spot Bond			4.20000	4.20000	4.20000	101.91804				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN064 On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	185.51114				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	100.46395				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	100.45498				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	100.43289				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	100.24985				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	100.24379				0.00	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 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	100.19124				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.18421				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	88.36200				0.00	0	
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.47567				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.31325				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.82821				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			4.89500	4.89500	4.89500	211.16802				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>	
SSN084 On 21/12/2026 Spot Bond					0.00000	98.92207				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>	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.10981				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 31/01/2030 Spot Bond					0.00000	100.78721				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	100.38435				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	100.51154				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	100.36108				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 31/01/2030 Spot Bond			10.13500	89.03399	10.13500	89.00967				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	100.39212				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	100.15622				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	100.34156				0.00	0	
<b>Total SSN103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN103</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 31/03/2028 Spot Bond			4.42500	89.57794	4.42500	184.98877				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			5.07500	86.45711	5.07500	207.48084				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.73697				0.00	0	
<b>Total SSN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN106</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.68560				0.00	0	
<b>Total SSN107 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 SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.61001				0.00	0	
<b>Total SSN108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN108</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.61001				0.00	0	
<b>Total SSN109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN109</b>										<b>0.00</b>	<b>0</b>	
SSN11 On 17/05/2021 Spot Bond					0.00000	100.52765				0.00	0	
<b>Total SSN110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN110</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.04000	103.58802	8.04000	103.56571				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	100.55404				0.00	0	
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	
T14A12 On 21/11/2021 Spot Bond			4.47000	106.21331	4.47000	106.20034				0.00	0	100,000,00
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
T14A13 On 21/11/2021 Spot Bond					0.00000	100.39372				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	100.47353				0.00	0	444,900,00
<b>Total T16OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>444,900,00</b>
<b>Total For T16OM2</b>										<b>0.00</b>	<b>0</b>	<b>444,900,00</b>
T16OM On 21/11/2021 Spot Bond					0.00000	100.45339				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.10771				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.11203				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.18906	7.21000	100.16540				0.00	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 T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.91830				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	100.83277				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.53872				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	100.77802				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	99.94134				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	100.84024				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	100.50801				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	101.05399				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	101.23185				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.00626				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.65890				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	100.69643				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.97115				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	101.03451				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.54250				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.72896				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	100.96967				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	100.56811				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			4.47000	107.14524	4.47000	107.13216				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	100.97791				0.00	0	496,300,00
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>496,300,00</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>496,300,00</b>
TH14A On 21/11/2021 Spot Bond			4.47000	106.40992	4.47000	106.39694				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	100.62942				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	100.72543				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	100.58722				0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.99435				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	101.03770				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	100.64751				0.00	0	
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.98018				0.00	0	
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.76430				0.00	0	
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.55428				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	100.53313				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	103.50262				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	100.43357				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	100.51988				0.00	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	100.49774				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	100.56617				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	100.87006				0.00	400,000,000	200,000,000
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For TH15B2</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.93948				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	100.61344				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	101.06593				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	100.58931				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	102.04461				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	101.23505				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	100.80319				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	100.50477				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
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.52390				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A3 On 21/08/2024 Spot Bond			8.49000	100.89981	8.49000	100.87664				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>	
TH16A4 On 21/08/2022 Spot Bond					0.00000	100.52792				0.00	0	252,300,00
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>252,300,00</b>
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	<b>252,300,00</b>
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.52894				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>	
TH16A7 On 21/08/2022 Spot Bond					0.00000	100.50376				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>	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.52592				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>	
TH16A9 On 21/08/2024 Spot Bond			5.76000	100.61366	5.76000	100.59788				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>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.54805				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>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.58427				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>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.58628				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>	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.57924				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>	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.62750				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	100.61443				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.79515				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.88033				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.83023				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.12079				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.12781				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.16386				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17O On 21/02/2022 Spot Bond					0.00000	100.08697				0.00	0	
<b>Total TH17O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O1</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.16362				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.49000	104.07612	6.49000	104.05807				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.65000	106.40549	7.65000	106.38378				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	101.33997				0.00	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 TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.32034				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			7.92000	108.69109	7.92000	108.66790				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.65793				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.18152				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	100.52584				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	100.73339				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			7.33000	112.41200	7.33000	112.38965			1,466,000,000,000.00		200,000,000	1,640,818,60
<b>Total TN23 SPOT</b>									<b>1,466,000,000,000.00</b>		<b>200,000,000</b>	<b>1,640,818,60</b>
<b>Total For TN23</b>									<b>1,466,000,000,000.00</b>		<b>200,000,000</b>	<b>1,640,818,60</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	25.83906	100.00000	25.78124				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			8.67000	104.03436	8.67000	104.00997				0.00	0	9,205,762,00
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,205,762,00</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>9,205,762,00</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	12.99442	100.00000	12.96535				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			9.23000	101.76686	9.23000	101.74150				0.00	0	10,927,371,60
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,927,371,60</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>10,927,371,60</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
TN27/R On 14/11/2027 Spot Bond			100.00000	12.54915	100.00000	12.52107				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			11.08000	96.41571	11.08000	96.38716				0.00	0	1,200,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	116.21689	8.00000	116.19186				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.68000	85.93110	12.68000	85.90208				0.00	0	2,091,950,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,091,950,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,091,950,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	99.77013	10.75000	99.74143				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	99.49721				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			6.46000	107.32018	6.46000	107.30133				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	100.63919				0.00	175,434,600	87,717,30
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>175,434,600</b>	<b>87,717,30</b>
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>175,434,600</b>	<b>87,717,30</b>
TRA3B On 14/11/2022 Spot Bond					0.00000	100.83187				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	99.77747				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.83164				0.00	0	287,000,00
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>287,000,00</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	<b>287,000,00</b>
TRA4A On 13/04/2024 Spot Bond					0.00000	101.15029				0.00	0	
<b>Total TRA4A3 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 TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			6.75000	110.99058	6.75000	110.97033				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.09154				0.00	0	642,900,00
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>642,900,00</b>
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	<b>642,900,00</b>
TRA4A On 13/04/2024 Spot Bond					0.00000	101.15029				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.62000	104.02019	8.62000	103.99608				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.44625				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.24107				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 08/04/2021 Spot Bond					0.00000	99.85883				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	99.65566				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	98.55478				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	98.03867				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	98.11945				0.00	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 TSP251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP251</b>										<b>0.00</b>	<b>0</b>	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.90311				0.00	0	
<b>Total TSP252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP252</b>										<b>0.00</b>	<b>0</b>	
TSP253 On 17/05/2021 Spot Bond					0.00000	99.49594				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>	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.40444				0.00	0	
<b>Total TSP254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP254</b>										<b>0.00</b>	<b>0</b>	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.24457				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TSP256 On 14/02/2022 Spot Bond					0.00000	95.87080				0.00	0	
<b>Total TSP256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP256</b>										<b>0.00</b>	<b>0</b>	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.32042				0.00	0	
<b>Total TSP257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP257</b>										<b>0.00</b>	<b>0</b>	
TSP258 On 16/03/2022 Spot Bond					0.00000	95.17294				0.00	0	
<b>Total TSP258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.93927				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.22038				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	102.13857				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	101.16306				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC36 On 13/04/2021 Spot Bond					0.00000	100.86804				0.00	0	
<b>Total TWC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC360</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.78625				0.00	0	
<b>Total TWC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC361</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.70873				0.00	0	
<b>Total TWC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC362</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.67885				0.00	0	
<b>Total TWC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC363</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.55644				0.00	1,200,000,000	300,000,000
<b>Total TWC364 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
<b>Total For TWC364</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
TWC36 On 18/05/2021 Spot Bond					0.00000	100.47618				0.00	0	
<b>Total TWC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC365</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.36725				0.00	0	
<b>Total TWC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC366</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.22148				0.00	0	
<b>Total TWC367 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC367</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 17/06/2021 Spot Bond			4.06700	4.06700	4.06700	100.14485				0.00	0	
<b>Total TWC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC368</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.62000	107.21324	9.62000	107.18587				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.12896				0.00	0	532,000,000
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>532,000,000</b>
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	<b>532,000,000</b>
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.14356				0.00	0	
<b>Total UU1A02 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 UU1A02</b>									<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.15032			0.00	0	
<b>Total UU1B01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>									<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.17968			0.00	0	
<b>Total UU1C01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>									<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.85062			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	101.00375			0.00	0	
<b>Total VKE11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>									<b>0.00</b>	<b>0</b>	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.83987			0.00	0	540,400,00
<b>Total VKE12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>540,400,00</b>
<b>Total For VKE12</b>									<b>0.00</b>	<b>0</b>	<b>540,400,00</b>
VKE13 On 27/08/2021 Spot Bond					0.00000	100.44354			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	100.52555			0.00	0	
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>									<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.61759			0.00	0	
<b>Total VKE15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>									<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.64149			0.00	0	
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>									<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.22506			0.00	0	100,000,00
<b>Total WHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For WHL02</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	100.01254			0.00	120,000,000	60,000,00
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
WSP5 On 28/05/2021 Spot Bond			5.17500	103.66225	5.17500	103.64768			0.00	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 WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	
WSP5/On 28/05/2021 Spot Bond			100.00000	90.38507	100.00000	90.17140				0.00	0	
<b>Total WSP5/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5/R203</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.44e+017</b>	<b>030,285,657,700</b>	<b>253,925,162,90</b>
<b>Total for SPOT :</b>										<b>1.44e+017</b>	<b>030,285,657,700</b>	<b>253,925,162,90</b>
<b>Total Futures</b>										<b>1.44e+017</b>	<b>030,285,658,760</b>	<b>253,926,238,80</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>155,67</b>
<b>Grand Total:</b>										<b>1.44e+017</b>	<b>030,285,658,760</b>	<b>253,926,394,54</b>