



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/09/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/11/2021	Bond Future			11.26969	76.79350	11.19564	77.18885			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.51142	77.67769	11.43414	78.07787			0.00	0	
ES33	On	05/05/2022	Bond Future			11.75367	74.83043	11.67306	75.23555			0.00	0	
ES33	On	04/08/2022	Bond Future			12.00537	75.71342	11.92120	76.12377			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	04/11/2021	Bond Future			11.75219	75.34351	11.68817	75.73424			0.00	0	4,71
ES42	On	03/02/2022	Bond Future			11.97186	76.21150	11.90506	76.60702			0.00	0	
ES42	On	05/05/2022	Bond Future			12.19975	72.86575	12.12996	73.26617			0.00	0	
ES42	On	04/08/2022	Bond Future			12.43002	73.72433	12.35714	74.12985			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,71</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,71</b>
I2025	On	04/11/2021	Bond Future			155.24605	155.24605	155.36722	155.36722			4,191,643.35	27	5,11
I2025	On	03/02/2022	Bond Future			155.45231	155.45231	155.57526	155.57526			0.00	0	
I2025	On	05/05/2022	Bond Future			157.31324	157.31324	157.43797	157.43797			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	04/08/2022	Bond Future			157.65330	157.65330	157.77973	157.77973			0.00	0	
<b>Total I2025 Future</b>												<b>4,191,643.35</b>	<b>27</b>	<b>5,11</b>
<b>Total For I2025</b>												<b>4,191,643.35</b>	<b>27</b>	<b>5,11</b>
I2029	On	04/11/2021	Bond Future			114.64874	114.64874	114.68298	114.68298			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.96885	115.96885	116.00383	116.00383			0.00	0	
I2029	On	05/05/2022	Bond Future			116.15900	116.15900	116.19475	116.19475			0.00	0	
I2029	On	04/08/2022	Bond Future			117.60295	117.60295	117.63939	117.63939			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,96</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,96</b>
I2033	On	04/11/2021	Bond Future			108.69658	108.69658	108.68892	108.68892			0.00	0	8,97
I2033	On	03/02/2022	Bond Future			109.94803	109.94803	109.94074	109.94074			0.00	0	
I2033	On	05/05/2022	Bond Future			109.98626	109.98626	109.97905	109.97905			0.00	0	
I2033	On	04/08/2022	Bond Future			111.35355	111.35355	111.34636	111.34636			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,97</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>8,97</b>
I2038	On	04/11/2021	Bond Future			120.46115	120.46115	120.92242	120.92242			0.00	0	5,94
I2038	On	03/02/2022	Bond Future			120.06923	120.06923	120.53598	120.53598			0.00	0	
I2038	On	05/05/2022	Bond Future			121.50675	121.50675	121.97932	121.97932			0.00	0	
I2038	On	04/08/2022	Bond Future			121.19987	121.19987	121.67848	121.67848			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,94</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>5,94</b>
I2046	On	04/11/2021	Bond Future			108.36488	108.36488	108.17303	108.17303			0.00	0	17,22
I2046	On	03/02/2022	Bond Future			109.61258	109.61258	109.41886	109.41886			0.00	0	
I2046	On	05/05/2022	Bond Future			109.04232	109.04232	108.84663	108.84663			0.00	0	
I2046	On	04/08/2022	Bond Future			110.39808	110.39808	110.20025	110.20025			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,22</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,22</b>
I2050	On	04/11/2021	Bond Future			111.82338	111.82338	112.12694	112.12694			0.00	0	8,60
I2050	On	03/02/2022	Bond Future			111.13357	111.13357	111.44071	111.44071			0.00	0	
I2050	On	05/05/2022	Bond Future			112.46411	112.46411	112.77522	112.77522			0.00	0	
I2050	On	04/08/2022	Bond Future			111.84428	111.84428	112.15941	112.15941			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,60</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>8,60</b>
R186	On	04/11/2021	Bond Future			7.55337	116.33980	7.50897	116.53959		5.79	0.00	0	64,50
R186	On	03/02/2022	Bond Future			7.74933	112.36934	7.70187	112.57176		5.53	0.00	0	
R186	On	05/05/2022	Bond Future			7.95625	113.68816	7.90539	113.89327		5.27	0.00	0	
R186	On	04/08/2022	Bond Future			8.17854	109.74304	8.12389	109.95101		5.28	0.00	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>64,53</b>
R186	On	04/11/2021	Bond Future	8.10	Call			2,827.23000	2.82723	2,652,660	6.07	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			203.81000	0.20381	229,030	6.07	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,864.94000	2.86494	2,689,680	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			197.79000	0.19779	222,320	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,789.68000	2.78968	2,615,800	6.06	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			210.00000	0.21000	235,910	6.06	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,687.88000	1.68788	1,544,660	5.88	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			519.67000	0.51967	576,240	5.88	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,527.51000	5.52751	5,330,710	6.55	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			22.24000	0.02224	25,230	6.55	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.28	Put			2,594.69000	2.59469	2,729,230	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			789.21000	0.78921	720,460	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,565.47000	2.56547	2,699,140	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			803.73000	0.80373	734,100	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,536.44000	2.53644	2,669,230	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			774.87000	0.77487	706,990	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,837.46000	1.83746	1,732,660	5.22	0.00	0	43
R186	On	05/05/2022	Bond Future	8.64	Call			3,778.92000	3.77892	3,627,270	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,824.35000	2.82435	2,691,550	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			862.35000	0.86235	915,810	5.58	0.00	0	43
R186	On	05/05/2022	Bond Future	8.30	Put			1,245.46000	1.24546	1,317,770	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,364.35000	3.36435	3,507,950	4.93	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			802.72000	0.80272	741,210	4.93	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,940.03000	1.94003	2,040,340	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,850.67000	2.85067	2,717,260	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,232.14000	1.23214	1,303,840	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,877.09000	2.87709	2,743,070	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,218.94000	1.21894	1,290,030	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,108.31000	2.10831	2,206,980	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,166.78000	2.16678	2,058,650	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,143.50000	2.14350	2,243,340	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,187.21000	2.18721	2,078,490	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,125.85000	2.12585	2,225,100	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,207.74000	2.20774	2,098,440	5.24	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>31,65</b>
<b>Total For R186</b>												<b>0.00</b>	<b>0</b>	<b>96,15</b>
R197	On	04/11/2021	Bond Future			326.93938	326.93938	326.94124	326.94124			0.00	0	1,27
R197	On	03/02/2022	Bond Future			322.48462	322.48462	322.48722	322.48722			0.00	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
R197	On	05/05/2022	Bond Future			326.34547	326.34547	326.34883	326.34883			0.00	0	
R197	On	04/08/2022	Bond Future			322.02512	322.02512	322.02979	322.02979			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,27</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>1,27</b>
R202	On	04/11/2021	Bond Future			240.75836	240.75836	240.97556	240.97556			0.00	0	8,3
R202	On	03/02/2022	Bond Future			239.16478	239.16478	239.38519	239.38519			0.00	0	
R202	On	05/05/2022	Bond Future			242.02796	242.02796	242.25155	242.25155			0.00	0	
R202	On	04/08/2022	Bond Future			240.58695	240.58695	240.81396	240.81396			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,37</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>8,37</b>
R2023	On	04/11/2021	Bond Future			5.05574	104.85282	5.00747	104.91467		0.96	0.00	0	14,7
R2023	On	03/02/2022	Bond Future			5.19371	106.03425	5.13290	106.09719		0.91	0.00	0	
R2023	On	05/05/2022	Bond Future			5.33269	103.36822	5.25224	103.43214		0.79	0.00	0	
R2023	On	04/08/2022	Bond Future			5.52921	104.59835	5.41103	104.66383		0.59	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,7</b>
R2023	On	04/11/2021	Bond Future	4.91	Call			87.94000	0.08794	66,200	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			213.00000	0.21300	253,110	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			93.26000	0.09326	70,630	0.93	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			205.48000	0.20548	244,700	0.93	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			82.81000	0.08281	61,950	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			220.71000	0.22071	261,700	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			254.48000	0.25448	288,900	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			188.98000	0.18898	161,410	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			264.51000	0.26451	299,880	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			194.42000	0.19442	166,370	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			259.59000	0.25959	294,480	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			199.68000	0.19968	171,160	0.86	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			891.14000	0.89114	836,380	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			56.00000	0.05600	65,160	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			877.15000	0.87715	822,650	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			57.70000	0.05770	67,120	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			884.05000	0.88405	829,410	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			56.75000	0.05675	66,030	0.95	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			111.86000	0.11186	131,490	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			463.70000	0.46370	417,670	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			110.61000	0.11061	130,060	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			455.20000	0.45520	409,540	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			113.12000	0.11312	132,940	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			459.44000	0.45944	413,590	0.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>		
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>14,76</b>	
R2030	On	04/11/2021	Bond Future			9.08255	95.99494	9.00788	96.40537		9.67		0.00	0	97,22
R2030	On	03/02/2022	Bond Future			9.27931	93.07266	9.20108	93.48808		9.26		0.00	0	
R2030	On	05/05/2022	Bond Future			9.48391	94.16532	9.40192	94.58582		8.87		0.00	0	
R2030	On	04/08/2022	Bond Future			9.70262	91.26199	9.61649	91.68791		8.89		0.00	0	
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>97,22</b>	
R2030	On	04/11/2021	Bond Future	10.60	Call			8,297.61000	8.29761	7,892,370	11.43		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			22.09000	0.02209	27,280	11.43		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			156.80000	0.15680	113,720	9.08		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,111.97000	2.11197	2,374,130	9.51		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			789.03000	0.78903	640,760	9.51		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,265.52000	12.26552	11,855,330	11.85		0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			2.08000	0.00208	2,600	11.85		0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			168.79000	0.16879	204,060	10.66		0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,926.06000	4.92606	4,550,900	10.66		0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			914.17000	0.91417	1,062,920	9.82		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			22.79000	0.02279	28,140	11.42		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			4,338.58000	4.33858	4,705,930	9.08		0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			749.43000	0.74943	606,380	9.49		0.00	0	3,22
R2030	On	04/11/2021	Bond Future	9.30	Call			2,325.47000	2.32547	2,040,420	9.92		0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			732.76000	0.73276	858,140	9.92		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			2,516.61000	2.51661	2,220,750	9.98		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			0.92000	0.00092	1,160	11.85		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			11,432.47000	11.43247	11,022,560	11.85		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,345.90000	8.34590	7,940,510	11.44		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			21.42000	0.02142	26,460	11.44		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,249.32000	8.24932	7,844,240	11.42		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			654.75000	0.65475	769,320	9.98		0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.20	Call			1,965.56000	1.96556	1,703,880	9.82		0.00	0	2
R2030	On	04/11/2021	Bond Future	8.75	Put			2,184.67000	2.18467	2,452,050	9.49		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			4,037.61000	4.03761	3,737,740	9.72		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,018.65000	1.01865	1,134,200	9.72		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,562.65000	2.56265	2,324,670	9.33		0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			1,773.88000	1.77388	1,951,320	9.33		0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			4,993.12000	4.99312	5,325,680	8.64		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			8,521.23000	8.52123	8,138,220	11.02		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			244.82000	0.24482	277,230	11.02		0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,287.68000	1.28768	1,427,180	9.53		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	03/02/2022	Bond Future	9.60	Call		3,381.54000	3.38154	3,105,620	9.53	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		3,177.89000	3.17789	3,439,130	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		1,602.29000	1.60229	1,767,080	9.38	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,581.60000	1.58160	1,744,840	9.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		2,874.99000	2.87499	2,621,270	9.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,561.33000	1.56133	1,723,030	9.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,811.28000	2.81128	2,560,650	9.38	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,284.12000	1.28412	1,129,940	8.99	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call		543.34000	0.54334	460,480	8.64	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		2,842.94000	2.84294	2,590,760	9.39	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,555.36000	1.55536	1,692,870	9.19	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		2,509.04000	2.50904	2,299,370	8.79	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,776.59000	2.77659	2,987,420	8.79	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		5,751.36000	5.75136	6,076,330	8.25	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		485.34000	0.48534	420,950	8.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,147.91000	4.14791	4,420,390	8.51	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,466.40000	1.46640	1,318,380	8.51	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		8,500.58000	8.50058	8,134,920	10.34	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,232.70000	1.23270	1,346,210	9.42	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call		4,320.53000	4.32053	4,037,540	9.19	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		4,426.54000	4.42654	4,709,560	8.46	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		1,317.10000	1.31710	1,179,620	8.46	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		9,375.49000	9.37549	9,759,730	8.31	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		243.34000	0.24334	207,080	8.31	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.47	Call		795.76000	0.79576	700,230	8.25	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		7,276.16000	7.27616	7,632,270	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		5,212.16000	5.21216	4,904,240	9.43	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,220.77000	1.22077	1,333,350	9.43	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		5,248.93000	5.24893	4,940,090	9.44	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,208.94000	1.20894	1,320,600	9.44	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,175.46000	5.17546	4,868,470	9.42	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		543.31000	0.54331	598,150	10.34	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	9.55	Put		3,236.60000	3.23660	3,449,720	8.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		2,931.42000	2.93142	2,717,500	8.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,212.14000	3.21214	3,424,140	8.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		2,880.84000	2.88084	2,669,150	8.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,261.21000	3.26121	3,475,440	8.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		2,906.07000	2.90607	2,693,270	8.92	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>25,85</b>

Contract Details	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 R2030</b>										<b>0.00</b>	<b>0</b>	<b>123,08</b>
R2032 On 04/11/2021 Bond Future			9.76856	91.11520	9.68895	91.59532		11.22		0.00	0	124,28
R2032 On 03/02/2022 Bond Future			9.96785	92.14189	9.88482	92.62767		10.21		0.00	0	
R2032 On 05/05/2022 Bond Future			10.17103	89.07677	10.08438	89.56847		10.44		0.00	0	
R2032 On 04/08/2022 Bond Future			10.38122	90.11407	10.29072	90.61210		10.16		0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>124,28</b>
R2032 On 04/11/2021 Bond Future	11.70	Call			11,155.09000	11.15509	10,676,840	13.82		0.00	0	
R2032 On 04/11/2021 Bond Future	11.70	Put			7.17000	0.00717	9,040	13.82		0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Call			11,205.51000	11.20551	10,727,200	13.84		0.00	0	
R2032 On 04/11/2021 Bond Future	9.83	Put			1,120.79000	1.12079	1,310,880	11.31		0.00	0	
R2032 On 04/11/2021 Bond Future	9.83	Call			1,969.12000	1.96912	1,679,090	11.31		0.00	0	70
R2032 On 04/11/2021 Bond Future	12.81	Call			16,509.76000	16.50976	16,029,660	13.88		0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Put			6.94000	0.00694	8,750	13.84		0.00	0	
R2032 On 04/11/2021 Bond Future	11.69	Call			11,104.63000	11.10463	10,626,440	13.81		0.00	0	
R2032 On 04/11/2021 Bond Future	12.81	Put			0.04000	0.00004	0,060	13.88		0.00	0	70
R2032 On 04/11/2021 Bond Future	11.69	Put			7.40000	0.00740	9,330	13.81		0.00	0	
R2032 On 04/11/2021 Bond Future	9.33	Put			2,810.71000	2.81071	3,156,740	10.68		0.00	0	
R2032 On 04/11/2021 Bond Future	9.33	Call			602.95000	0.60295	468,860	10.68		0.00	0	70
R2032 On 03/02/2022 Bond Future	10.45	Put			1,125.79000	1.12579	1,262,830	10.70		0.00	0	19
R2032 On 03/02/2022 Bond Future	9.81	Call			2,086.41000	2.08641	1,852,380	10.03		0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			2,527.20000	2.52720	2,778,950	10.03		0.00	0	19
R2032 On 03/02/2022 Bond Future	8.91	Put			6,321.23000	6.32123	6,742,270	8.96		0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			860.34000	0.86034	969,340	11.01		0.00	0	9
R2032 On 03/02/2022 Bond Future	10.14	Call			3,161.78000	3.16178	2,864,040	10.34		0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			1,679.95000	1.67995	1,867,990	10.34		0.00	0	9
R2032 On 03/02/2022 Bond Future	9.14	Put			5,119.27000	5.11927	5,505,340	9.14		0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			1,170.32000	1.17032	1,311,810	10.66		0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Call			4,363.99000	4.36399	4,015,250	10.70		0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			592.92000	0.59292	671,300	11.45		0.00	0	40
R2032 On 03/02/2022 Bond Future	10.35	Call			3,957.61000	3.95761	3,624,110	10.57		0.00	0	
R2032 On 03/02/2022 Bond Future	10.35	Put			1,280.81000	1.28081	1,433,090	10.57		0.00	0	40
R2032 On 03/02/2022 Bond Future	9.58	Put			3,277.04000	3.27704	3,576,080	9.76		0.00	0	
R2032 On 03/02/2022 Bond Future	8.91	Call			345.01000	0.34501	280,270	8.96		0.00	0	19
R2032 On 03/02/2022 Bond Future	10.66	Call			5,261.72000	5.26172	4,884,940	11.01		0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			468.91000	0.46891	532,310	11.72		0.00	0	27
R2032 On 03/02/2022 Bond Future	10.53	Call			4,699.37000	4.69937	4,339,300	10.82		0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			1,015.55000	1.01555	1,141,260	10.82		0.00	0	27
R2032 On 03/02/2022 Bond Future	9.62	Put			3,136.60000	3.13660	3,427,360	9.81		0.00	0	
R2032 On 03/02/2022 Bond Future	9.14	Call			599.65000	0.59965	499,940	9.14		0.00	0	9



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	03/02/2022	Bond Future	10.95	Call		6,566.17000	6.56617	6,158,770	11.45	0.00	0		
R2032	On	03/02/2022	Bond Future	10.65	Put		871.44000	0.87144	981,660	11.00	0.00	0	1,0	
R2032	On	03/02/2022	Bond Future	9.67	Call		1,694.02000	1.69402	1,488,660	9.87	0.00	0		
R2032	On	03/02/2022	Bond Future	9.67	Put		2,967.39000	2.96739	3,247,810	9.87	0.00	0	1,0	
R2032	On	03/02/2022	Bond Future	9.57	Put		3,312.99000	3.31299	3,614,100	9.75	0.00	0		
R2032	On	03/02/2022	Bond Future	9.58	Call		1,463.03000	1.46303	1,276,290	9.76	0.00	0	4	
R2032	On	03/02/2022	Bond Future	11.13	Call		7,398.17000	7.39817	6,975,790	11.72	0.00	0		
R2032	On	03/02/2022	Bond Future	10.44	Call		4,322.80000	4.32280	3,975,530	10.69	0.00	0		
R2032	On	03/02/2022	Bond Future	10.44	Put		1,140.52000	1.14052	1,279,030	10.69	0.00	0		
R2032	On	03/02/2022	Bond Future	10.42	Call		4,240.61000	4.24061	3,896,320	10.66	0.00	0		
R2032	On	03/02/2022	Bond Future	9.57	Call		1,438.64000	1.43864	1,253,970	9.75	0.00	0	1,0	
R2032	On	03/02/2022	Bond Future	9.62	Call		1,563.40000	1.56340	1,368,380	9.81	0.00	0	2	
R2032	On	03/02/2022	Bond Future	10.65	Call		5,217.91000	5.21791	4,842,350	11.00	0.00	0		
R2032	On	03/02/2022	Bond Future	10.43	Call		4,281.74000	4.28174	3,935,960	10.68	0.00	0		
R2032	On	03/02/2022	Bond Future	10.43	Put		1,155.43000	1.15543	1,295,430	10.68	0.00	0		
R2032	On	05/05/2022	Bond Future	9.58	Put		4,615.42000	4.61542	4,931,270	10.09	0.00	0		
R2032	On	05/05/2022	Bond Future	9.58	Call		1,679.62000	1.67962	1,503,770	10.09	0.00	0	7	
R2032	On	05/05/2022	Bond Future	10.18	Put		2,733.30000	2.73330	2,956,710	10.58	0.00	0		
R2032	On	05/05/2022	Bond Future	10.18	Call		3,275.69000	3.27569	3,007,400	10.58	0.00	0	7	
R2032	On	05/05/2022	Bond Future	11.18	Call		7,052.65000	7.05265	6,666,670	11.80	0.00	0		
R2032	On	05/05/2022	Bond Future	11.03	Put		1,254.59000	1.25459	1,373,740	11.59	0.00	0		
R2032	On	05/05/2022	Bond Future	11.04	Call		6,470.00000	6.47000	6,096,510	11.60	0.00	0		
R2032	On	05/05/2022	Bond Future	11.04	Put		1,243.12000	1.24312	1,361,330	11.60	0.00	0		
R2032	On	05/05/2022	Bond Future	11.02	Call		6,387.72000	6.38772	6,016,110	11.58	0.00	0		
R2032	On	05/05/2022	Bond Future	11.18	Put		1,095.04000	1.09504	1,200,760	11.80	0.00	0	7	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,265.93000	1.26593	1,386,020	11.58	0.00	0		
R2032	On	05/05/2022	Bond Future	11.03	Call		6,428.95000	6.42895	6,056,400	11.59	0.00	0		
R2032	On	04/08/2022	Bond Future	10.21	Call		3,229.58000	3.22958	2,981,810	10.14	0.00	0		
R2032	On	04/08/2022	Bond Future	10.21	Put		3,676.98000	3.67698	3,927,240	10.14	0.00	0		
R2032	On	04/08/2022	Bond Future	10.22	Call		3,257.29000	3.25729	3,008,230	10.14	0.00	0		
R2032	On	04/08/2022	Bond Future	10.22	Put		3,649.10000	3.64910	3,898,070	10.14	0.00	0		
R2032	On	04/08/2022	Bond Future	10.20	Call		3,202.00000	3.20200	2,955,530	10.13	0.00	0		
R2032	On	04/08/2022	Bond Future	10.20	Put		3,705.03000	3.70503	3,956,590	10.13	0.00	0		
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>10,3</b>	
<b>Total For R2032</b>											<b>0.00</b>	<b>0</b>	<b>134,5</b>	
R2035	On	04/11/2021	Bond Future			10.32505	91.32445	10.24554	91.85241	12.47	0.00	0	79,8	
R2035	On	03/02/2022	Bond Future			10.52718	92.35347	10.44434	92.88770	11.38	0.00	0		
R2035	On	05/05/2022	Bond Future			10.72528	88.95947	10.63906	89.50019	11.72	0.00	0		
R2035	On	04/08/2022	Bond Future			10.93228	89.99301	10.84242	90.54055	11.44	0.00	0		

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>79,84</b>
R2035	On	04/11/2021	Bond Future	12.52	Call			13,500.63000	13.50063	12,973,720	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			4.12000	0.00412	5,170	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			13,553.08000	13.55308	13,026,140	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			9,326.38000	9.32638	8,809,470	14.96	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			47.15000	0.04715	58,200	14.96	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call			5,596.23000	5.59623	5,124,810	13.91	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			269.69000	0.26969	326,230	13.91	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			1,724.06000	1.72406	1,984,820	12.45	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			2,115.34000	2.11534	2,414,070	12.31	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,272.62000	1.27262	1,043,390	12.31	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			768.83000	0.76883	910,290	13.01	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,217.02000	3.21702	2,830,520	13.01	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,907.95000	19.90795	19,379,990	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			4.29000	0.00429	5,380	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			6,257.60000	6.25760	5,773,080	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			202.71000	0.20271	246,150	14.15	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call			3,122.79000	3.12279	2,741,430	12.97	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			802.93000	0.80293	949,530	12.97	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			2,153.67000	2.15367	2,455,860	12.30	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,620.35000	1.62035	1,353,150	12.45	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Put			3.96000	0.00396	4,980	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			13,448.13000	13.44813	12,921,260	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,243.34000	1.24334	1,017,570	12.30	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.26	Put			1,627.24000	1.62724	1,877,780	12.48	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call			1,723.59000	1.72359	1,446,170	12.48	0.00	0	18
R2035	On	04/11/2021	Bond Future	13.82	Put			0.01000	0.00001	0,010	15.67	0.00	0	40
R2035	On	03/02/2022	Bond Future	11.39	Put			816.08000	0.81608	917,650	12.72	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,340.83000	3.34083	3,023,050	11.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,022.96000	2.02296	2,239,410	11.54	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			5,716.07000	5.71607	6,136,910	10.31	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			538.02000	0.53802	607,620	13.30	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			4,944.49000	4.94449	4,559,130	12.08	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,264.34000	1.26434	1,413,210	12.08	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			3,830.80000	3.83080	4,166,010	10.92	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,003.75000	1.00375	1,125,740	12.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			6,650.29000	6.65029	6,217,630	12.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			447.76000	0.44776	506,470	13.55	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,117.41000	6.11741	5,697,580	12.52	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
R2035	On	03/02/2022	Bond Future	11.28	Put			932.94000	0.93294	1,047,340	12.52		0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			3,217.98000	3.21798	3,517,430	11.13		0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			702.52000	0.70252	589,130	10.31		0.00	0	60
R2035	On	03/02/2022	Bond Future	11.73	Call			8,334.83000	8.33483	7,870,200	13.30		0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,234.00000	1.23400	1,379,830	12.12		0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			2,902.53000	2.90253	3,182,160	11.22		0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,288.49000	2.28849	2,033,890	11.22		0.00	0	1,60
R2035	On	03/02/2022	Bond Future	9.92	Put			4,615.46000	4.61546	4,990,500	10.66		0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,560.02000	1.56002	1,361,000	10.92		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			9,088.97000	9.08897	8,613,450	13.55		0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			2,125.72000	2.12572	2,350,220	11.50		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call			5,313.12000	5.31312	4,915,900	12.22		0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,147.37000	1.14737	1,284,380	12.22		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			6,358.56000	6.35856	5,932,730	12.61		0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,012.49000	2.01249	1,777,710	11.13		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			5,035.93000	5.03593	4,647,530	12.12		0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			2,256.98000	2.25698	2,004,570	11.21		0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			2,936.46000	2.93646	3,218,280	11.21		0.00	0	50
R2035	On	03/02/2022	Bond Future	10.24	Put			3,290.76000	3.29076	3,594,640	11.11		0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			1,953.09000	1.95309	1,722,740	11.11		0.00	0	50
R2035	On	03/02/2022	Bond Future	9.92	Call			1,124.68000	1.12468	965,490	10.66		0.00	0	20
R2035	On	03/02/2022	Bond Future	10.61	Call			3,189.47000	3.18947	2,879,740	11.50		0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			5,878.20000	5.87820	5,464,660	12.44		0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			991.50000	0.99150	1,112,190	12.44		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,925.95000	5.92595	5,511,130	12.45		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			979.58000	0.97958	1,098,990	12.45		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,830.71000	5.83071	5,418,470	12.42		0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			877.84000	0.87784	986,240	12.61		0.00	0	50
R2035	On	05/05/2022	Bond Future	11.64	Put			1,307.69000	1.30769	1,432,280	12.84		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,346.89000	7.34689	6,929,770	12.86		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,295.92000	1.29592	1,419,520	12.86		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,256.74000	7.25674	6,841,610	12.83		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,319.57000	1.31957	1,445,160	12.83		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,301.79000	7.30179	6,885,660	12.84		0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,276.53000	4.27653	4,555,670	11.42		0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			4,870.74000	4.87074	4,546,850	11.74		0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			3,135.74000	3.13574	3,359,390	11.74		0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			3,285.34000	3.28534	3,028,270	11.36		0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,537.03000	4.53703	4,827,500	11.36		0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			7,839.83000	7.83983	8,244,290	10.72		0.00	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	04/08/2022	Bond Future	10.73	Call		3,553.13000	3.55313	3,283,320	11.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,245.13000	4.24513	4,522,860	11.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		3,583.45000	3.58345	3,312,230	11.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,213.58000	4.21358	4,489,900	11.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		3,522.59000	3.52259	3,254,190	11.42	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		1,382.15000	1.38215	1,239,070	10.72	0.00	0	10
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>15,43</b>
<b>Total For R2035</b>											<b>0.00</b>	<b>0</b>	<b>95,28</b>
R2037	On	04/11/2021	Bond Future			10.54041	86.99953	10.47107	87.46166	13.04	1,652,991.07	19	120,23
R2037	On	03/02/2022	Bond Future			10.73278	83.72566	10.66064	84.19331	12.51	0.00	0	
R2037	On	05/05/2022	Bond Future			10.92903	84.70872	10.85399	85.18209	12.31	0.00	0	
R2037	On	04/08/2022	Bond Future			11.13595	81.43886	11.05776	81.91816	12.66	0.00	0	
<b>Total R2037 Future</b>											<b>1,652,991.07</b>	<b>19</b>	<b>120,23</b>
R2037	On	04/11/2021	Bond Future	12.82	Call		13,781.30000	13.78130	13,319,870	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		3.47000	0.00347	4,170	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		13,832.36000	13.83236	13,370,900	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		3.34000	0.00334	4,010	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		13,730.20000	13.73020	13,268,790	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		3.61000	0.00361	4,330	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		11,055.77000	11.05577	10,597,500	16.27	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		19.89000	0.01989	23,750	16.27	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		172.01000	0.17201	203,300	14.97	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,603.73000	6.60373	6,172,890	14.97	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put		967.63000	0.96763	1,069,850	13.65	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,928.61000	5.92861	5,562,070	13.67	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		955.86000	0.95586	1,056,970	13.67	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,976.37000	5.97637	5,608,740	13.69	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		944.23000	0.94423	1,044,250	13.69	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,880.92000	5.88092	5,515,490	13.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,225.08000	7.22508	6,864,120	13.83	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,426.01000	1.42601	1,538,420	13.83	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,269.71000	7.26971	6,907,880	13.85	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,413.82000	1.41382	1,525,360	13.85	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,314.38000	7.31438	6,951,700	13.86	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,401.73000	1.40173	1,512,420	13.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,452.85000	1.45285	1,321,230	11.87	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.91	Put		4,359.11000	4.35911	4,604,240	12.59	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,382.23000	3.38223	3,150,570	12.57	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,424.81000	4.42481	4,672,450	12.57	0.00	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	04/08/2022	Bond Future	11.42	Call		5.14135000	5.14135	4,846,900	13.06	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		2,955.45000	2.95545	3,140,300	13.06	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		7,677.59000	7.67759	8,025,270	11.87	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,411.98000	3.41198	3,179,060	12.58	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,391.86000	4.39186	4,638,240	12.58	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		3,441.85000	3.44185	3,207,680	12.59	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>1,35</b>
<b>Total For R2037</b>											<b>1,652,991.07</b>	<b>19</b>	<b>121,58</b>
R2040	On	04/11/2021	Bond Future			10.66270	89.19552	10.59330	89.69278	13.58	0.00	0	81,45
R2040	On	03/02/2022	Bond Future			10.84978	85.69619	10.77758	86.19935	13.06	0.00	0	
R2040	On	05/05/2022	Bond Future			11.04013	86.70246	10.96503	87.21177	12.83	0.00	0	
R2040	On	04/08/2022	Bond Future			11.24057	83.20514	11.16232	83.72080	13.20	0.00	0	
<b>Total R2040 Future</b>											<b>0.00</b>	<b>0</b>	<b>81,45</b>
R2040	On	04/11/2021	Bond Future	12.90	Call		14,397.92000	14.39792	13,901,680	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		5.15000	0.00515	6,170	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		14,451.57000	14.45157	13,955,300	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		4.96000	0.00496	5,950	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		14,344.21000	14.34421	13,848,000	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		5.35000	0.00535	6,400	17.52	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,044.52000	1.04452	1,152,960	14.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,347.59000	6.34759	5,955,210	14.53	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,069.65000	1.06965	1,180,430	14.53	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,398.16000	6.39816	6,004,600	14.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,056.93000	1.05693	1,166,530	14.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,448.96000	6.44896	6,054,240	14.58	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		718.32000	0.71832	630,290	11.67	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		5,032.50000	5.03250	5,339,570	12.38	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,272.47000	2.27247	2,070,230	12.38	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		13,047.13000	13.04713	12,587,800	16.15	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,614.92000	7.61492	7,225,730	14.18	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,481.46000	1.48146	1,601,580	14.18	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,520.05000	7.52005	7,132,740	14.15	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		580.39000	0.58039	630,370	16.15	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		1,507.73000	1.50773	1,629,730	14.15	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		9,117.27000	9.11727	9,538,550	11.67	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,567.36000	7.56736	7,179,100	14.16	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,494.43000	1.49443	1,615,480	14.16	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,526.58000	4.52658	4,787,000	13.03	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,742.81000	3.74281	3,486,210	13.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/08/2022	Bond Future	11.05	Put		4,491.83000	4.49183	4,750,890	13.04	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,678.06000	3.67806	3,424,190	13.02	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		4,561.55000	4.56155	4,823,340	13.02	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,710.37000	3.71037	3,455,130	13.03	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>0.00</b>	<b>0</b>	<b>85,05</b>
R2044	On	04/11/2021	Bond Future			10.69279	85.99828	10.62840	86.46912	14.18	0.00	0	60,56
R2044	On	03/02/2022	Bond Future			10.87026	82.58800	10.80328	83.06446	13.64	0.00	0	
R2044	On	05/05/2022	Bond Future			11.05042	83.55784	10.98077	84.04009	13.40	0.00	0	
R2044	On	04/08/2022	Bond Future			11.23978	80.14907	11.16722	80.63736	13.80	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>60,56</b>
R2044	On	04/11/2021	Bond Future	12.90	Call		14,280.01000	14.28001	13,810,350	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		6.91000	0.00691	8,090	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		14,333.25000	14.33325	13,863,550	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		6.67000	0.00667	7,810	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		14,226.71000	14.22671	13,757,090	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		7.16000	0.00716	8,380	18.64	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,507.82000	6.50782	6,133,180	15.32	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,059.89000	1.05989	1,161,710	15.32	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,405.36000	6.40536	6,032,910	15.27	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,085.14000	1.08514	1,189,150	15.27	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,456.48000	6.45648	6,082,920	15.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,072.36000	1.07236	1,175,260	15.29	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,507.75000	1.50775	1,621,320	14.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,678.68000	7.67868	7,309,110	14.87	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,494.45000	1.49445	1,607,130	14.87	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,583.12000	7.58312	7,215,340	14.83	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,520.96000	1.52096	1,635,430	14.83	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,630.99000	7.63099	7,262,310	14.85	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,880.45000	3.88045	3,631,890	13.66	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,405.57000	4.40557	4,645,300	13.66	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,914.30000	3.91430	3,664,440	13.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,371.10000	4.37110	4,609,530	13.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,846.73000	3.84673	3,599,480	13.65	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,440.27000	4.44027	4,681,310	13.65	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>											<b>0.00</b>	<b>0</b>	<b>60,56</b>
R2048	On	04/11/2021	Bond Future			10.62536	85.17401	10.55579	85.70098	14.60	0.00	0	168,14
R2048	On	03/02/2022	Bond Future			10.79861	86.13377	10.72621	86.66695	13.34	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/05/2022			10.96712	82.72988	10.89187	83.26947		13.80	0.00	0	
R2048	On	04/08/2022			11.14194	83.69017	11.06361	84.23654		13.48	0.00	0	
<b>Total R2048 Future</b>											<b>0.00</b>	<b>0</b>	<b>168,14</b>
R2048	On	04/11/2021	12.84	Call			14,696.22000	14.69622	14,170,700	19.54	0.00	0	
R2048	On	04/11/2021	12.84	Put			7.52000	0.00752	8,970	19.54	0.00	0	
R2048	On	04/11/2021	12.85	Call			14,749.99000	14.74999	14,224,430	19.54	0.00	0	
R2048	On	04/11/2021	12.85	Put			7.26000	0.00726	8,670	19.54	0.00	0	
R2048	On	04/11/2021	10.30	Call			991.92000	0.99192	807,640	14.33	0.00	0	
R2048	On	04/11/2021	9.60	Put			7,931.95000	7.93195	8,437,370	13.52	0.00	0	
R2048	On	04/11/2021	9.60	Call			67.98000	0.06798	46,430	13.52	0.00	0	
R2048	On	04/11/2021	10.80	Put			1,105.03000	1.10503	1,276,020	15.16	0.00	0	
R2048	On	04/11/2021	12.83	Call			14,642.37000	14.64237	14,116,900	19.54	0.00	0	
R2048	On	04/11/2021	10.80	Call			2,929.82000	2.92982	2,573,840	15.16	0.00	0	1,00
R2048	On	04/11/2021	10.20	Put			3,530.78000	3.53078	3,907,660	14.18	0.00	0	
R2048	On	04/11/2021	10.20	Call			743.26000	0.74326	593,170	14.18	0.00	0	1,00
R2048	On	04/11/2021	12.83	Put			7.78000	0.00778	9,280	19.54	0.00	0	
R2048	On	04/11/2021	10.30	Put			2,979.99000	2.97999	3,322,680	14.33	0.00	0	
R2048	On	03/02/2022	9.80	Call			463.59000	0.46359	386,670	12.03	0.00	0	1,30
R2048	On	03/02/2022	10.50	Put			3,751.32000	3.75132	4,058,770	13.03	0.00	0	
R2048	On	03/02/2022	10.50	Call			2,046.07000	2.04607	1,820,340	13.03	0.00	0	1,30
R2048	On	03/02/2022	11.48	Put			1,114.39000	1.11439	1,234,420	14.71	0.00	0	
R2048	On	03/02/2022	11.49	Call			6,437.47000	6.43747	6,023,040	14.74	0.00	0	
R2048	On	03/02/2022	11.49	Put			1,101.07000	1.10107	1,219,820	14.74	0.00	0	
R2048	On	03/02/2022	11.47	Call			6,332.32000	6.33232	5,920,470	14.69	0.00	0	
R2048	On	03/02/2022	11.47	Put			1,127.87000	1.12787	1,249,200	14.69	0.00	0	
R2048	On	03/02/2022	9.80	Put			7,849.39000	7.84939	8,305,650	12.03	0.00	0	
R2048	On	03/02/2022	11.48	Call			6,384.87000	6.38487	5,971,720	14.71	0.00	0	
R2048	On	05/05/2022	11.81	Call			7,696.99000	7.69699	7,285,340	15.11	0.00	0	
R2048	On	05/05/2022	11.81	Put			1,516.78000	1.51678	1,644,720	15.11	0.00	0	
R2048	On	05/05/2022	11.79	Call			7,598.47000	7.59847	7,188,870	15.07	0.00	0	
R2048	On	05/05/2022	11.79	Put			1,544.00000	1.54400	1,673,990	15.07	0.00	0	
R2048	On	05/05/2022	11.80	Call			7,647.71000	7.64771	7,237,080	15.09	0.00	0	
R2048	On	05/05/2022	11.80	Put			1,530.33000	1.53033	1,659,290	15.09	0.00	0	
R2048	On	04/08/2022	10.99	Put			4,527.31000	4.52731	4,796,320	13.47	0.00	0	
R2048	On	04/08/2022	11.00	Call			4,042.80000	4.04280	3,763,980	13.48	0.00	0	
R2048	On	04/08/2022	11.00	Put			4,491.31000	4.49131	4,758,860	13.48	0.00	0	
R2048	On	04/08/2022	10.98	Call			3,972.80000	3.97280	3,696,910	13.46	0.00	0	
R2048	On	04/08/2022	10.98	Put			4,563.23000	4.56323	4,833,710	13.46	0.00	0	
R2048	On	04/08/2022	10.99	Call			4,007.89000	4.00789	3,730,530	13.47	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>4,70</b>	
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>172,84</b>	
R209	On	04/11/2021	Bond Future			10.28661	70.69744	10.21210	71.13009		13.79		0.00	0	36,30
R209	On	03/02/2022	Bond Future			10.46189	71.49399	10.38461	71.93185		12.63		0.00	0	
R209	On	05/05/2022	Bond Future			10.63884	69.19179	10.55870	69.63489		12.99		0.00	0	
R209	On	04/08/2022	Bond Future			10.81988	69.99589	10.73673	70.44454		12.72		0.00	0	
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>36,30</b>	
R209	On	04/11/2021	Bond Future	12.18	Call			10,273.47000	10.27347	9,843,000	17.34		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			9.67000	0.00967	11,850	17.34		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			10,319.67000	10.31967	9,889,140	17.35		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			9.39000	0.00939	11,510	17.35		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			10,227.22000	10.22722	9,796,820	17.32		0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call			9,434.46000	9.43446	9,005,480	17.04		0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			16.31000	0.01631	19,980	17.04		0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call			2,426.15000	2.42615	2,125,380	14.15		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			775.06000	0.77506	906,940	14.15		0.00	0	10
R209	On	04/11/2021	Bond Future	9.50	Put			4,492.99000	4.49299	4,880,130	12.63		0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			161.67000	0.16167	116,160	12.63		0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call			871.92000	0.87192	708,580	13.45		0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put			2,124.33000	2.12433	2,393,640	13.45		0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call			1,544.37000	1.54437	1,308,880	13.79		0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put			1,323.83000	1.32383	1,520,990	13.79		0.00	0	9,20
R209	On	04/11/2021	Bond Future	12.17	Put			9.95000	0.00995	12,200	17.32		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,513.03000	4.51303	4,186,380	13.43		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			972.74000	0.97274	1,083,950	13.43		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,553.70000	4.55370	4,225,850	13.45		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			960.58000	0.96058	1,070,590	13.45		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			4,472.46000	4.47246	4,147,030	13.41		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			985.05000	0.98505	1,097,480	13.41		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			1,291.65000	1.29165	1,403,150	14.33		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			5,939.35000	5.93935	5,606,880	14.35		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			1,279.96000	1.27996	1,390,590	14.35		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			5,978.04000	5.97804	5,644,690	14.37		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,268.38000	1.26838	1,378,130	14.37		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			5,900.72000	5.90072	5,569,120	14.33		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			2,904.59000	2.90459	2,688,890	12.58		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,816.87000	3.81687	4,049,820	12.58		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2,930.69000	2.93069	2,713,790	12.59		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			3,787.77000	3.78777	4,019,520	12.59		0.00	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	04/08/2022	Bond Future	10.59	Call			2,956.90000	2.95690	2,738,810	12.60	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,758.85000	3.75885	3,989,410	12.60	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>27,50</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>63,80</b>
R210	On	04/11/2021	Bond Future			211.91270	211.91270	212.15715	212.15715			0.00	0	1,48
R210	On	03/02/2022	Bond Future			214.35270	214.35270	214.60071	214.60071			0.00	0	
R210	On	05/05/2022	Bond Future			214.06490	214.06490	214.31660	214.31660			0.00	0	
R210	On	04/08/2022	Bond Future			216.72630	216.72630	216.98135	216.98135			0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,48</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,48</b>
R212	On	04/11/2021	Bond Future			175.02260	175.02260	175.01451	175.01451			0.00	0	3,50
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,52</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>3,52</b>
R213	On	04/11/2021	Bond Future			9.43703	86.45809	9.35738	86.89785		10.73	0.00	0	10,40
R213	On	03/02/2022	Bond Future			9.63295	87.43225	9.54979	87.87730		9.88	0.00	0	
R213	On	05/05/2022	Bond Future			9.82612	84.92641	9.73937	85.37684		9.96	0.00	0	
R213	On	04/08/2022	Bond Future			10.02898	85.91692	9.93832	86.37318		9.62	0.00	0	
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,40</b>
R213	On	04/11/2021	Bond Future	11.10	Call			9,003.38000	9.00338	8,567,490	13.05	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			15.15000	0.01515	19,020	13.05	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			9,050.86000	9.05086	8,614,860	13.07	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			14.68000	0.01468	18,440	13.07	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			8,955.88000	8.95588	8,520,110	13.04	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			15.63000	0.01563	19,620	13.04	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,024.21000	1.02421	1,146,620	10.59	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,239.37000	2.23937	2,005,680	9.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,077.35000	2.07735	2,288,710	9.95	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,537.25000	5.53725	5,911,320	9.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			903.01000	0.90301	1,013,080	10.73	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,784.20000	2.78420	2,519,460	10.10	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			1,664.99000	1.66499	1,845,300	10.10	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,757.77000	4.75777	5,106,910	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,298.83000	1.29883	1,447,570	10.33	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			4,169.96000	4.16996	3,847,320	10.59	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			577.06000	0.57706	651,570	11.21	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			3,608.47000	3.60847	3,306,270	10.38	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,234.58000	1.23458	1,377,430	10.38	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			3,133.74000	3.13374	3,410,390	9.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	8.63	Call		407.84000	0.40784	336,860	9.02	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		4,558.15000	4.55815	4,223,170	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		526.93000	0.52693	595,650	11.30	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		4,246.85000	4.24685	3,921,660	10.62	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		998.89000	0.99889	1,118,750	10.62	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		3,374.02000	3.37402	3,663,390	9.58	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		605.71000	0.60571	509,800	9.21	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call		5,983.00000	5.98300	5,612,460	11.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,536.61000	3.53661	3,237,340	10.36	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		1,266.35000	1.26635	1,412,130	10.36	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,465.30000	3.46530	3,168,990	10.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,191.80000	1.19180	1,036,120	9.58	0.00	0	20
R213	On	03/02/2022	Bond Future	9.22	Call		1,338.77000	1.33877	1,170,370	9.65	0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call		6,277.13000	6.27713	5,900,800	11.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		3,500.99000	3.50099	3,203,190	10.35	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1,282.60000	1.28260	1,429,850	10.35	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,146.15000	1.14615	1,257,870	10.84	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,712.71000	5.71271	5,373,080	10.85	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,135.31000	1.13531	1,246,110	10.85	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,637.47000	5.63747	5,299,670	10.83	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,157.10000	1.15710	1,269,730	10.83	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,675.06000	5.67506	5,336,350	10.84	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,974.75000	2.97475	2,744,760	9.55	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,219.25000	3.21925	3,445,520	9.55	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,000.55000	3.00055	2,769,370	9.56	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,194.37000	3.19437	3,419,450	9.56	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,949.06000	2.94906	2,720,280	9.55	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,244.27000	3.24427	3,471,750	9.55	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,85</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>13,30</b>
R214	On	04/11/2021	Bond Future			10.65664	67.48687	10.59229	67.86939	14.79	0.00	0	17,80
R214	On	03/02/2022	Bond Future			10.83208	68.24730	10.76527	68.63436	13.53	0.00	0	
R214	On	05/05/2022	Bond Future			11.00280	65.76872	10.93352	66.16048	13.97	0.00	0	
R214	On	04/08/2022	Bond Future			11.17967	66.53194	11.10774	66.92862	13.68	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>17,81</b>
R214	On	04/11/2021	Bond Future	12.47	Call		9,896.83000	9.89683	9,517,440	19.12	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		18.84000	0.01884	21,970	19.12	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,942.52000	9.94252	9,563,050	19.14	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		18.37000	0.01837	21,420	19.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/11/2021	Bond Future	12.46	Call		9,851.08000	9.85108	9,471,770	19.10	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		19.32000	0.01932	22,530	19.10	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,552.90000	4.55290	4,266,000	14.67	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,068.77000	1.06877	1,168,930	14.67	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,593.48000	4.59348	4,305,540	14.69	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,055.97000	1.05597	1,155,090	14.69	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,634.29000	4.63429	4,345,310	14.71	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,043.47000	1.04347	1,141,550	14.71	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,359.90000	1.35990	1,460,780	15.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,673.35000	5.67335	5,384,070	15.09	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,384.44000	1.38444	1,486,920	15.09	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,711.90000	5.71190	5,421,820	15.11	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,372.02000	1.37202	1,473,700	15.11	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,750.68000	5.75068	5,459,800	15.13	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,124.10000	3.12410	2,926,020	13.67	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,781.78000	3.78178	3,980,380	13.67	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,070.04000	3.07004	2,874,060	13.65	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,840.48000	3.84048	4,041,180	13.65	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,096.89000	3.09689	2,899,860	13.66	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,810.91000	3.81091	4,010,560	13.66	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>17,81</b>
<b>Total for Bond</b>											<b>5,844,634.42</b>	<b>46</b>	<b>1,067,5€</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	

Contract Details	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 ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

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 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/11/2021 GOVI			803.06100	803.06100	806.55700	806.55700				0.00	0	95
GOVI On 03/02/2022 GOVI			812.11000	812.11000	815.64800	815.64800				0.00	0	
GOVI On 05/05/2022 GOVI			821.63400	821.63400	825.21500	825.21500				0.00	0	
GOVI On 04/08/2022 GOVI			831.54800	831.54800	835.17300	835.17300				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>95</b>
GOVI On 04/11/2021 GOVI	728.41	Call			781,470.00000	78.14700	746,510,000			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			781,370.00000	78.13700	746,410,000			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			781,570.00000	78.15700	746,610,000			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	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			229,080.00000	22.90800	193,700,000			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		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		228,980.00000	22.89800	193,600,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		228,880.00000	22.88800	193,500,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		369,650.00000	36.96500	333,840,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Call		369,850.00000	36.98500	334,040,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call		369,750.00000	36.97500	333,940,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		158,930.00000	15.89300	122,680,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		159,130.00000	15.91300	122,880,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		159,030.00000	15.90300	122,780,000		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	04/11/2021	Index Future			806.26900	806.26900	807.64200	807.64200		0.00	0	
AL37	On	03/02/2022	Index Future			815.35400	815.35400	816.74500	816.74500		0.00	0	
AL37	On	05/05/2022	Index Future			824.91600	824.91600	826.32500	826.32500		0.00	0	
AL37	On	04/08/2022	Index Future			834.86900	834.86900	836.29700	836.29700		0.00	0	
<b>Total AL37 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>											<b>0.00</b>	<b>0</b>	
AL7T	On	04/11/2021	Index Future			922.04200	922.04200	926.39400	926.39400		0.00	0	
AL7T	On	03/02/2022	Index Future			932.43100	932.43100	936.83500	936.83500		0.00	0	
AL7T	On	05/05/2022	Index Future			943.36700	943.36700	947.82400	947.82400		0.00	0	
AL7T	On	04/08/2022	Index Future			954.74900	954.74900	959.26200	959.26200		0.00	0	
<b>Total AL7T Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>											<b>0.00</b>	<b>0</b>	
ALBI	On	04/11/2021	Index Future			813.29800	813.29800	816.85500	816.85500		0.00	0	1
ALBI	On	03/02/2022	Index Future			822.46200	822.46200	826.06200	826.06200		0.00	0	
ALBI	On	05/05/2022	Index Future			832.10800	832.10800	835.75100	835.75100		0.00	0	
ALBI	On	04/08/2022	Index Future			842.14800	842.14800	845.83600	845.83600		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>11</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>11</b>
IGOV	On	04/11/2021	Index Future			296.75600	296.75600	297.04000	297.04000		91,994,360.00	31	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/02/2022			300.17300	300.17300	300.46100	300.46100			0.00	0	
IGOV	On	05/05/2022			303.76600	303.76600	304.05800	304.05800			0.00	0	
IGOV	On	04/08/2022			307.50200	307.50200	307.79900	307.79900			0.00	0	
<b>Total IGOV Future</b>											<b>91,994,360.00</b>	<b>31</b>	<b>50</b>
<b>Total For IGOV</b>											<b>91,994,360.00</b>	<b>31</b>	<b>50</b>
<b>Total for Index</b>											<b>91,994,360.00</b>	<b>31</b>	<b>62</b>
JIBAR	f On	20/10/2021			3.73500	96.26500	3.71500	96.28500			0.00	0	
JIBAR	f On	17/11/2021			3.78000	96.22000	3.75000	96.25000			0.00	0	50,00
JIBAR	f On	15/12/2021			3.88500	96.11500	3.85500	96.14500			0.00	0	
JIBAR	f On	19/01/2022			3.95000	96.05000	3.91000	96.09000			0.00	0	
JIBAR	f On	16/02/2022			4.14000	95.86000	4.09000	95.91000			0.00	0	
JIBAR	f On	16/03/2022			4.19500	95.80500	4.14500	95.85500			0.00	0	
JIBAR	f On	15/06/2022			4.63000	95.37000	4.56000	95.44000			0.00	0	47
JIBAR	f On	21/09/2022			4.95500	95.04500	4.85500	95.14500			0.00	0	
JIBAR	f On	21/12/2022			5.32000	94.68000	5.21000	94.79000			0.00	0	6
JIBAR	f On	15/03/2023			5.49000	94.51000	5.43000	94.57000			0.00	0	
JIBAR	f On	21/06/2023			5.82500	94.17500	5.71500	94.28500			0.00	0	
JIBAR	f On	20/09/2023			5.81500	94.18500	5.72500	94.27500			0.00	0	
<b>Total Jibar Future</b>											<b>0.00</b>	<b>0</b>	<b>50,54</b>
<b>Total For JIBAR FUTURE</b>											<b>0.00</b>	<b>0</b>	<b>50,54</b>
<b>Total for Jibar</b>											<b>0.00</b>	<b>0</b>	<b>50,54</b>
5Y STN	On	21/12/2021			90.70000	90.70000	90.70000	90.70000			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>97,838,994.42</b>	<b>77</b>	<b>1,119,77</b>
ABCPI	On	07/12/2023			2.14000	318.22360	2.14000	318.17866			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					0.00000	0.00000			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					0.00000	0.00000			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			9.65000	102.18654	9.65000	102.16023			0.00	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 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	0.00000				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN14 On 14/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	800,000,0€
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,0€</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>800,000,0€</b>
ABFN23 On 25/05/2027 Spot Bond					0.00000	0.00000				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>	
ABFN25 On 17/10/2024 Spot Bond					0.00000	0.00000				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>	
ABFN26 On 17/10/2029 Spot Bond					0.00000	0.00000				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>	
ABFN28 On 29/08/2023 Spot Bond					0.00000	0.00000				0.00	0	190,000,0€
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,0€</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>190,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2025 Spot Bond					0.00000	0.00000				0.00	1,400,000,000	700,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
ABFN3! On 29/08/2028 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 07/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 23/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 16/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 16/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN40 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 ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 30/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	0.00000				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>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	0.00000				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>	
ABKI03 On 13/10/2021 Spot Bond			3.23000	3.23000	3.23000	3.23000				0.00	0	
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	123.41015	100.00000	123.08105				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			6.87500	6.87500	6.87500	6.87500				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	23.80454	100.00000	23.74930				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.47500	2.47500	2.47500	2.47500				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			3.49000	3.49000	3.49000	3.49000				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			4.37500	4.37500	4.37500	4.37500				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN67 On 28/02/2023 Spot Bond			6.55500	6.55500	6.55500	6.55500				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			7.38500	7.38500	7.38500	7.38500				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			4.71500	106.54288	4.71500	106.52939				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			5.08500	108.64610	5.08500	108.63128				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			6.77000	116.65649	6.77000	116.63538				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			7.65000	118.25564	7.65000	118.23151				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			5.52500	108.00139	5.52500	107.98541				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			7.80000	104.31799	7.80000	104.29594			1,560,000,000,000.00		200,000,000	100,000,000
<b>Total ABS7 SPOT</b>									<b>1,560,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ABS7</b>									<b>1,560,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,000</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.64055	100.00000	10.61674				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			1.46000	322.72398	1.46000	322.68434				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABSI4 On 31/01/2022 Spot Bond			0.61500	173.86407	0.61500	173.84669				0.00	0	
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.26000	10.26000	10.26000	10.26000				0.00	0	
<b>Total ABX01 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 ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
ACL221 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	
ACL222 On 20/09/2021 Spot Bond					0.00000	0.00000				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>	
AECI02 On 11/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	700,000,0€
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,0€</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	<b>700,000,0€</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	75,000,0€
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,0€</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>75,000,0€</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	240,000,000	360,000,0€
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>360,000,0€</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>240,000,000</b>	<b>360,000,0€</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT04 On 27/10/2025 Spot Bond					0.00000	0.00000				0.00	0	50,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
AH2A1 On 18/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			7.68500	106.76037	7.68500	106.71718				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF2O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O1</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			6.24500	107.27483	6.24500	107.25691				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>	
AHF5A On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	170,000,00
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
AHF5B On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For AHF5B1</b>									<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	80,000,00
<b>Total AHF6A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For AHF6A1</b>									<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
AHF6A On 21/08/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total AHF6A2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>									<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	
<b>Total AHF6C1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>									<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	480,000,00
<b>Total AHF7A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
<b>Total For AHF7A1</b>									<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
AHF7A On 21/08/2025 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total AHF7A2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>									<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total AHF7B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>									<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total AHF7B2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>									<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	0.00000				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>	
AHF7D On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.30000	111.12770	7.30000	111.10594				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			7.70500	106.57897	7.70500	106.55707				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			11.29000	96.09607	11.29000	96.06739				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.46000	184.43476	5.46000	184.39228				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	1,796,600,00
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,796,600,00</b>
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	<b>1,796,600,00</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
APF10 On 11/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.72500	243.64111	4.72500	243.58980				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			4.74000	220.76974	4.74000	220.72315				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			1.59000	173.25910	1.59000	173.23720				0.00	0	
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 31/01/2022 Spot Bond			1.63500	173.23129	1.63500	173.20917				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			4.36000	191.88455	4.36000	191.84600				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN17 On 22/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN177 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 ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18 On 20/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			4.98000	108.61204	4.98000	108.58852				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/08/2048 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28( On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28( On 13/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29( On 26/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31( On 31/03/2029 Spot Bond			3.96500	3.96500	3.96500	3.96500				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			4.86500	4.86500	4.86500	4.86500				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.09000	107.10144	5.09000	107.07792				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 20/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44 On 22/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	9.39500				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	10.90500				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/08/2025 Spot Bond					0.00000	0.00000				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	10.63000				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	0.00000				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 30/09/2021 Spot Bond					0.00000	0.00000				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 15/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.08000	101.93382	9.08000	101.90909				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			8.26000	101.72276	8.26000	101.70027				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			8.81000	100.24341	8.81000	100.21980				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			8.81000	100.24341	8.81000	100.21980				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.28990	9.10000	101.26542				0.00	0	
<b>Total ASN522 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 ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.56109	11.05000	101.53142				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.55416	11.00000	101.52461				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.48479	10.50000	101.45657				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	101.48479	10.50000	101.45657				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	0.00000				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	0.00000				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	0.00000				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	101.49867	10.60000	101.47019				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.99302	10.47000	100.97420				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	101.49173	10.55000	101.46337				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 24/04/2025 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN568 On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN569 On 13/02/2023 Spot Bond					0.00000	0.00000				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>	
ASN575 On 20/12/2022 Spot Bond					0.00000	0.00000				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>	
ASN579 On 13/02/2023 Spot Bond					0.00000	0.00000				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>	
ASN580 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN583 On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN585 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN586 On 18/03/2024 Spot Bond					0.00000	0.00000				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>	
ASN587 On 31/01/2022 Spot Bond			9.22000	101.25923	9.22000	101.23448				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN595 On 11/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN596 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60( On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60( On 23/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60( On 28/02/2031 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60( On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61( On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61( On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61( On 06/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61( On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61( On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61( On 11/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62( On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62( On 25/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN626 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 ASN626</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 27/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN638</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN641 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN641</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN643</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 20/10/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN649</b>										<b>0.00</b>	<b>0</b>	
ASN65( On 22/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN650</b>										<b>0.00</b>	<b>0</b>	
ASN65( On 27/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN652</b>										<b>0.00</b>	<b>0</b>	
ASN65( On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN656</b>										<b>0.00</b>	<b>0</b>	
ASN65( On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	1,830,000,00
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,830,000,00</b>
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	<b>1,830,000,00</b>
ASN65( On 12/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN659</b>										<b>0.00</b>	<b>0</b>	
ASN66( On 11/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN660</b>										<b>0.00</b>	<b>0</b>	
ASN66( On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN662</b>										<b>0.00</b>	<b>0</b>	
ASN66( On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN663</b>										<b>0.00</b>	<b>0</b>	
ASN66( On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN664</b>										<b>0.00</b>	<b>0</b>	
ASN66( On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66( On 19/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN666</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 18/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN668</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 23/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN670</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN680</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN692 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 ASN692</b>									<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total ASN693 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>									<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total ASN694 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>									<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total ASN695 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>									<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total ASN700 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>									<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total ASN702 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>									<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ASN703 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>									<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			3.56900	102.79304	3.56900	102.78316			0.00	0	
<b>Total BAW21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW21</b>									<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.94822	9.30000	99.92353			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	0.00000			0.00	0	110,000,00
<b>Total BAW22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For BAW22</b>									<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	0.00000				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			6.41000	102.22340	6.41000	102.20578				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	0.00000				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	0.00000				0.00	0	185,000,00
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>185,000,00</b>
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	<b>185,000,00</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			8.44500	8.44500	8.44500	8.44500				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>	
BAYA72 On 31/03/2026 Spot Bond			10.87000	10.87000	10.87000	10.87000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	0.00000				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>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	0.00000				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>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA86 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 BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	0.00000				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>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	0.00000				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>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			7.81500	7.81500	7.81500	7.81500				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	0.00000				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	0.00000				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	0.00000				0.00	0	260,000,00
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
BDX35 On 16/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			071,000,000,000,000.00	20,710,000,000	10,355,000,00	
<b>Total BDX36 SPOT</b>									<b>71,000,000,000,000.00</b>	<b>20,710,000,000</b>	<b>10,355,000,00</b>	
<b>Total For BDX36</b>									<b>71,000,000,000,000.00</b>	<b>20,710,000,000</b>	<b>10,355,000,00</b>	
BDX37 On 16/09/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	13,000,000,000	6,500,000,00	
<b>Total BDX37 SPOT</b>									<b>300,000,000,000,000.00</b>	<b>13,000,000,000</b>	<b>6,500,000,00</b>	
<b>Total For BDX37</b>									<b>300,000,000,000,000.00</b>	<b>13,000,000,000</b>	<b>6,500,000,00</b>	
BGL07 On 03/09/2022 Spot Bond			7.23500	104.72815	7.23500	104.70758			0.00	0		
<b>Total BGL07 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For BGL07</b>									<b>0.00</b>	<b>0</b>		
BGL08 On 03/09/2022 Spot Bond					0.00000	0.00000			0.00	0		
<b>Total BGL08 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For BGL08</b>									<b>0.00</b>	<b>0</b>		
BGL14 On 03/11/2021 Spot Bond					0.00000	0.00000			0.00	0		
<b>Total BGL14 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For BGL14</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BGL15 On 17/03/2022 Spot Bond					0.00000	0.00000			0.00	0	205,000,00
<b>Total BGL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>205,000,00</b>
<b>Total For BGL15</b>									<b>0.00</b>	<b>0</b>	<b>205,000,00</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	150,000,00
<b>Total BGL18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For BGL18</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	0.00000			0.00	141,800,000	70,900,00
<b>Total BGL19 SPOT</b>									<b>0.00</b>	<b>141,800,000</b>	<b>70,900,00</b>
<b>Total For BGL19</b>									<b>0.00</b>	<b>141,800,000</b>	<b>70,900,00</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total BGT01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>									<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	0.00000			0.00	0	60,000,00
<b>Total BID08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For BID08</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
BID09 On 15/11/2021 Spot Bond					0.00000	0.00000			0.00	0	250,000,00
<b>Total BID09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For BID09</b>									<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
BID10 On 15/11/2023 Spot Bond					0.00000	0.00000			0.00	0	70,000,00
<b>Total BID10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For BID10</b>									<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
BID11 On 15/11/2023 Spot Bond			5.98500	110.55899	5.98500	110.54128			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	0.00000			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	0.00000			0.00	0	
<b>Total BID13 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 BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	160,000,00
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 01/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BNPP10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP10</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 18/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BNPP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP11</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	110,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
BPPF2(On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BPPF2(On 26/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 12/10/2021 Spot Bond					0.00000	0.00000				0.00	1,600,000,000	1,600,000,00
<b>Total BPPF26 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>1,600,000,00</b>
<b>Total For BPPF26</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>1,600,000,00</b>
BPPF2(On 12/10/2023 Spot Bond					0.00000	0.00000				0.00	0	190,000,00
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
BPPF2(On 03/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF2(On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3(On 03/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3(On 24/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 24/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			7.31000	111.59922	7.31000	111.57733				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			7.54000	113.06966	7.54000	113.04679				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			8.24500	108.87851	8.24500	108.85420				0.00	0	500,000,00
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
CCT04 On 17/07/2027 Spot Bond			9.58000	104.40966	9.58000	104.38312				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	0.00000				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	0.00000				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>	
CGR46 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CGR46 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 CGR46</b>									<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	11,416,80
<b>Total CGR51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,416,80</b>
<b>Total For CGR51</b>									<b>0.00</b>	<b>0</b>	<b>11,416,80</b>
CLN315 On 20/03/2023 Spot Bond			4.77000	107.60620	4.77000	107.59220			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	0.00000			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	0.00000			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			7.01500	108.01980	7.01500	107.99922			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	109.46913	8.70700	109.44336			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	0.00000			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	0.00000			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>	
CLN370 On 20/03/2024 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond			10.98000	99.14017	10.98000	99.11089				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>	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	100.00000				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>	
CLN380 On 20/09/2024 Spot Bond			6.50000	114.90925	6.50000	114.88894				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>	
CLN384 On 20/09/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 31/01/2022 Spot Bond			1.56000	173.27767	1.56000	173.25590				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2025 Spot Bond			5.17500	140.55915	5.17500	140.52796				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.61500	138.61767	5.61500	138.58529				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN457 On 17/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	260,000,00
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
CLN464 On 13/03/2022 Spot Bond			6.44500	101.92737	6.44500	101.90991				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	0.00000				0.00	0	330,000,00
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
CLN466 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	220,000,00
<b>Total CLN466 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For CLN466</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
CLN468 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN477 On 29/11/2021 Spot Bond			100.00000	88.24908	100.00000	88.04573				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 02/12/2021 Spot Bond			5.94000	103.63257	5.94000	103.61591				0.00	0	
<b>Total CLN485 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 CLN485</b>									<b>0.00</b>	<b>0</b>	
CLN485 On 28/07/2022 Spot Bond			6.24500	103.74066	6.24500	103.72332			0.00	0	
<b>Total CLN488 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>									<b>0.00</b>	<b>0</b>	
CLN488 On 28/03/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total CLN490 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>									<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total CLN493 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>									<b>0.00</b>	<b>0</b>	
CLN493 On 29/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total CLN495 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>									<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			6.64500	109.53404	6.64500	109.51427			0.00	0	
<b>Total CLN496 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>									<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total CLN497 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>									<b>0.00</b>	<b>0</b>	
CLN497 On 11/10/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total CLN501 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>									<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total CLN502 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>									<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total CLN504 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>									<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond					0.00000	0.00000			0.00	0	510,000.00
<b>Total CLN505 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>510,000.00</b>
<b>Total For CLN505</b>									<b>0.00</b>	<b>0</b>	<b>510,000.00</b>
CLN505 On 20/12/2022 Spot Bond					0.00000	0.00000			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>	
CLN507 On 11/10/2022 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	0.00000				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>	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.18813	9.96000	100.16124				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.94551	10.01000	103.91777				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.17536	9.60000	102.14918				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN521 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.32353	9.20000	100.29862				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	110,000,00
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
CLN526 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN528 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN529 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			9.04000	105.98415	9.04000	105.95868				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN545 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 CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			8.51000	106.81803	8.51000	106.79383				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>	
CLN546 On 29/03/2025 Spot Bond			8.56000	104.31858	8.56000	104.29482				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>	
CLN547 On 12/11/2025 Spot Bond			8.65000	108.81119	8.65000	108.78615				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				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	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.52366	10.19000	103.49523				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			8.51000	109.30671	8.51000	109.28196				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	480,000,00
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
CLN564 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	390,000,00
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>390,000,00</b>
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	<b>390,000,00</b>
CLN565 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			8.74000	107.81547	8.74000	107.79041				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	0.00000				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 16/09/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	690,000,00
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>690,000,00</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	<b>690,000,00</b>
CLN586 On 16/09/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN589 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 CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 05/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 05/12/2026 Spot Bond			3.59500	144.62142	3.59500	144.59540				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>	
CLN59 On 24/11/2024 Spot Bond					0.00000	0.00000				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>	
CLN59 On 27/06/2022 Spot Bond					0.00000	0.00000				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>	
CLN59 On 24/11/2024 Spot Bond					0.00000	0.00000				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>	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	9.16000				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>	
CLN59 On 02/04/2026 Spot Bond					0.00000	0.00000				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>	
CLN59 On 10/12/2024 Spot Bond					0.00000	0.00000				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>	
CLN60 On 18/06/2024 Spot Bond					0.00000	0.00000				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>	
CLN60 On 18/06/2024 Spot Bond					0.00000	0.00000				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>	
CLN60 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	8.74500				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	0.00000				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	103.67482	9.32000	103.64901				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	0.00000				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	0.00000				0.00	0	510,000,00
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
CLN610 On 14/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN613 On 22/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	410,000,00
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
CLN615 On 30/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 28/04/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN624 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 CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			6.25500	104.90357	6.25500	104.88602				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			11.77000	63.94754	11.77000	63.92767				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	0.00000				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			9.21000	101.79565	9.21000	101.77074				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	0.00000				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN639 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN641 On 17/10/2023 Spot Bond					0.00000	0.00000				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>	
CLN642 On 21/11/2024 Spot Bond					0.00000	0.00000				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>	
CLN643 On 18/12/2024 Spot Bond					0.00000	0.00000				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>	
CLN644 On 29/01/2022 Spot Bond					0.00000	0.00000				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>	
CLN645 On 18/12/2024 Spot Bond					0.00000	0.00000				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>	
CLN646 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN647 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65( On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 22/03/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN66( On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN66( On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66( On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN66( On 20/12/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN672 On 31/01/2025 Spot Bond			4.25785	144.70974	4.25785	144.68116				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.25785	144.70974	4.25785	144.68116				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	210,000,00
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
CLN680 On 19/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	130,000,00
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
CLN682 On 21/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	360,000,00
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
CLN685 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	11.19500				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	11.45500				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	10.86000				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	10.39000				0.00	0	
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	240,000,00
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	11.10000				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	10.88000				0.00	0	
<b>Total CLN706 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 CLN706</b>										<b>0.00</b>	<b>0</b>	
CLN706 On 19/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	11.19500				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	11.15500				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	11.35500				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 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	11.52500				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	11.47000				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>	
CLN722 On 01/06/2026 Spot Bond					0.00000	0.00000				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>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	11.35000				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>	
CLN724 On 21/06/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	10.94000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	10.77500				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>	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	10.67500				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>	
CLN73 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	9.25000				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	9.51000				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN742 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 CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	7.40000				0.00	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 CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	9.57000				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	7.40000				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			7.81500	105.01811	7.81500	104.99612				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			7.37500	111.20397	7.37500	111.18196				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			9.79000	109.05000	9.79000	109.02152				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			6.36500	112.27120	6.36500	112.25198				0.00	0	50,200,000,00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000,00</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000,00</b>
COT01 On 03/04/2023 Spot Bond			7.08000	107.17215	7.08000	107.15178				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			11.57000	98.62506	11.57000	98.59475				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			10.16000	99.44531	10.16000	99.41838				0.00	0	75,000,000,00
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,00</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,00</b>
CPV01 On 30/06/2029 Spot Bond			9.44500	9.44500	9.44500	9.44500				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total DENG87 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 DENG87</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	0.00000				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 23/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	30,130,60
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,130,60</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>30,130,60</b>
DSY03 On 21/11/2024 Spot Bond			8.91000	8.91000	8.91000	8.91000				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			6.49500	105.40859	6.49500	105.39028				0.00	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 DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	38.82879	100.00000	38.74332				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	38.82879	100.00000	38.74332				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			7.02500	106.71264	7.02500	106.69261				0.00	0	4,131,500,00
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,131,500,00</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>4,131,500,00</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	100.90404	9.69000	100.87809				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.90404	9.69000	100.87809				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			11.46500	94.24802	11.46500	94.21947				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.94153	10.10000	100.91451				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.94153	10.10000	100.91451				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	0.00000				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	0.00000				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>	
DVF22f On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	1,020,000,00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,020,000,00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>1,020,000,00</b>
DVF22c On 24/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	0.00000				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	0.00000				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>	
DVFB21 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	5,200,000,000	5,200,000,000
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>5,200,000,000</b>	<b>5,200,000,000</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>5,200,000,000</b>	<b>5,200,000,000</b>
DVFB21 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB29 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB30 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2025 Spot Bond					0.00000	0.00000				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>	
ECN22 On 14/03/2022 Spot Bond			5.65000	102.13975	5.65000	102.12436				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			6.55500	107.86648	6.55500	107.84726				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			4.98500	109.53289	4.98500	109.50890				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			4.98000	96.39204	4.98000	96.37116				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	135.70802	2.25000	135.68850				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			3.63000	149.34360	3.63000	149.31660				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			3.64300	135.60284	3.64300	135.57827				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.68500	131.32222	3.68500	131.29827				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			4.62500	113.42793	4.62500	113.40434				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.95000	98.48970	4.95000	98.46845				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	135.70802	2.25000	135.68850				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ELN003 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 ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 09/06/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN008 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	
ELN013 On 15/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.24500	105.66419	9.24500	105.63824				0.00	0	18,100,000,00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000,00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000,00</b>
EMM04 On 16/05/2028 Spot Bond			10.88000	10.88000	10.88000	10.88000				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			11.23000	11.23000	11.23000	11.23000				0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			9.31000	105.43933	9.31000	105.41312				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			9.31000	9.31000	9.31000	9.31000				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			11.36000	11.36000	11.36000	11.36000				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			10.43000	10.43000	10.43000	10.43000				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			11.36000	11.36000	11.36000	11.36000				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>	
EPF01 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF01 On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF01 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF02 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	110,000,00
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
EPFC47 On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	70,000,00
<b>Total EPFC47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For EPFC47</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
EPFC48 On 12/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC48</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	0.00000				0.00	0	60,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 22/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total ERS3B7 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 ERS3B7</b>									<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total ERS3C6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>									<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total ERS3C7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	70,000,00
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	0.00000			0.00	0	100,000,00
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total ERSA28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>									<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			5.90500	106.78860	5.90500	106.77171			0.00	0	
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.57677	10.00000	101.54984			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			8.31000	98.08345	8.31000	101.97704			0.00	0	3,150,000,00
<b>Total ES26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,150,000,00</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>3,150,000,00</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	99.78984	7.85000	103.68478			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			11.14500	76.35489	11.07000	76.73884		4,458,000,000,000.00		400,000,000	8,000,000,00
<b>Total ES33 SPOT</b>								<b>4,458,000,000,000.00</b>		<b>400,000,000</b>	<b>8,000,000,00</b>
<b>Total For ES33</b>								<b>4,458,000,000,000.00</b>		<b>400,000,000</b>	<b>8,000,000,00</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.14248	7.50000	100.12211		0.00		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 ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.63500	79.14651	11.57000	79.52551				0.00	0	1,000,000,00
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.47047	8.50000	103.44694				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	170,000,00
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FIFC36 On 19/02/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total FIFC36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFC36</b>									<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total FIFG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>									<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total FIFG02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>									<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total FRB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>									<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	0.00000			0.00	0	600,000,0€
<b>Total FRB21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,0€</b>
<b>Total For FRB21</b>									<b>0.00</b>	<b>0</b>	<b>600,000,0€</b>
FRB22 On 08/12/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	0.00000			0.00	0	650,000,0€
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>650,000,0€</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>0</b>	<b>650,000,0€</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	200,000,0€
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.01000	107.50261	9.01000	107.47672			0.00	0	
<b>Total FRB27 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 FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	0.00000				0.00	0	460,000,00
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			7.81000	104.77183	7.81000	104.74990				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			1.02000	173.61226	1.02000	173.59299				0.00	0	
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			1.62800	321.60459	1.62800	321.56364				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			2.49000	2.49000	2.49000	2.49000				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			3.48000	202.11860	3.48000	202.08276				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			3.91000	3.91000	3.91000	3.91000				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			4.82500	4.82500	4.82500	4.82500				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.22000	91.46784	5.22000	91.44737				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	92.96421	5.22000	92.94348				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			6.31987	6.31987	6.31987	6.31987				0.00	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 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			6.39493	6.39493	6.39493	6.39493				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	3.77500				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	0.00000				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	
FRC22: On 31/01/2022 Spot Bond			1.67000	173.20965	1.67000	173.18739				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			2.53000	172.67985	2.53000	172.65363				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	0.00000				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	0.00000				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26(On 06/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	9.58400				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27(On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	3.57000				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	3.40000				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC290 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	0.00000				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>	
FRC300 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC303 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	160,000,00
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
FRC340 On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	360,000,00
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
FRC341 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	0.00000				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>	
FRC355 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC358 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC359 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 01/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC374 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC375 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC376 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC377 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC378 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			2.31000	2.31000	2.31000	2.31000				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			2.25000	2.25000	2.25000	2.25000				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			2.26000	2.26000	2.26000	2.26000				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			4.36000	103.02985	4.36000	103.00903				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			4.83000	110.71328	4.83000	110.68973				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	0.00000				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRJ22 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 FRJ22</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	4,600,000,000	2,410,000,000
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>4,600,000,000</b>	<b>2,410,000,000</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>4,600,000,000</b>	<b>2,410,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	1,632,955,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,632,955,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>1,632,955,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	0.00000				0.00	1,400,000,000	700,000,000
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
FRJ31 On 22/06/2031 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.40800	4.40800	4.40800	4.40800				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	4.80000				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>	
FRS103 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 31/01/2038 Spot Bond			4.94000	109.16769	4.94000	109.14416				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 07/12/2033 Spot Bond			4.67500	222.14646	4.67500	222.09998				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 31/01/2038 Spot Bond			5.08000	107.23771	5.08000	107.21419				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 07/12/2033 Spot Bond			4.70500	4.70500	4.70500	4.70500				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 31/01/2025 Spot Bond			3.32500	149.07993	3.32500	149.05420				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2038 Spot Bond			3.70500	128.11215	3.70500	128.08875				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			4.88000	110.00752	4.88000	109.98397				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			4.82500	218.98494	4.82500	218.93823				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			4.87500	217.94315	4.87500	217.89638				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			2.85500	121.36361	2.85500	121.34419				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			4.90500	217.32096	4.90500	217.27414				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.08000	107.23771	5.08000	107.21419				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			4.17000	194.04340	4.17000	194.00540				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			5.83000	97.57011	5.83000	97.54678				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.06000	195.30587	4.06000	195.26819				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			4.12000	194.61610	4.12000	194.57827				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 07/12/2033 Spot Bond			5.41500	207.06552	5.41500	207.01809				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.78000	98.18099	5.78000	98.15763				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	5.08000				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/01/2038 Spot Bond			5.06000	107.51091	5.06000	107.48738				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 31/03/2028 Spot Bond			3.93000	196.80990	3.93000	196.77263				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>	
FRS138 On 07/12/2033 Spot Bond			5.18500	211.61626	5.18500	211.56909				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.06000	195.30587	4.06000	195.26819				0.00	0	
<b>Total FRS142 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 FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.06000	195.30587	4.06000	195.26819				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			3.46100	202.34629	3.46100	202.31052				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			3.62500	147.65781	3.62500	147.63112				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			1.37000	173.39523	1.37000	173.37435				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			4.41000	191.32097	4.41000	191.28228				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			4.45000	190.87146	4.45000	190.83266				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			3.59500	147.79930	3.59500	147.77271				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			3.92500	196.86801	3.92500	196.83076				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			4.46000	4.46000	4.46000	4.46000				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	0.00000				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	0.00000				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	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond					0.00000	0.00000				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>	
FRS172 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>	
FRS176 On 18/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 27/09/2025 Spot Bond					0.00000	0.00000				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>	
FRS182 On 04/10/2021 Spot Bond					0.00000	0.00000				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>	
FRS183 On 16/11/2023 Spot Bond					0.00000	0.00000				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>	
FRS184 On 23/01/2024 Spot Bond					0.00000	0.00000				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>	
FRS186 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20( On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 06/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 30/04/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 14/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS223 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 FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/07/2025 Spot Bond					0.00000	0.00000				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>	
FRS22 On 21/12/2027 Spot Bond					0.00000	0.00000				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>	
FRS22 On 28/07/2025 Spot Bond					0.00000	0.00000				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>	
FRS22 On 31/07/2022 Spot Bond					0.00000	0.00000				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>	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	100.00000				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>	
FRS23 On 14/08/2027 Spot Bond					0.00000	0.00000				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>	
FRS23 On 18/08/2025 Spot Bond					0.00000	0.00000				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>	
FRS23 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
FRS23 On 25/08/2025 Spot Bond					0.00000	0.00000				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>	
FRS23 On 28/08/2025 Spot Bond					0.00000	0.00000				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 On 31/03/2032 Spot Bond					0.00000	0.00000				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 On 22/09/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	0.00000				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>	
FRS238 On 23/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS239 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	0.00000				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>	
FRS242 On 09/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS245</b>										<b>0.00</b>	<b>0</b>	
FRS245 On 19/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 20/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS247 On 22/01/2024 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25( On 26/01/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 22/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 04/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 24/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 28/02/2031 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS261 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 FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS261 On 13/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 13/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS263 On 19/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS264 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 22/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 26/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS269 On 05/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS270 On 14/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS271 On 21/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS272 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 18/08/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS274 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS275</b>										<b>0.00</b>	<b>0</b>	
FRS275 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 12/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS277 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS277</b>										<b>0.00</b>	<b>0</b>	
FRS277 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		350,000,000,000,000.00		3,500,000,000	3,500,000,000	3,500,000,000
<b>Total FRS279 SPOT</b>										<b>3,500,000,000,000.00</b>	<b>3,500,000,000</b>	<b>3,500,000,000</b>
<b>Total For FRS279</b>										<b>3,500,000,000,000.00</b>	<b>3,500,000,000</b>	<b>3,500,000,000</b>
FRS36 On 07/12/2023 Spot Bond			1.72000	1.72000	1.72000	1.72000				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.46000	322.72398	1.46000	322.68434				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.46000	1.46000	1.46000	1.46000				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS46 On 31/01/2022 Spot Bond			0.61000	173.86718	0.61000	173.84983				0.00	0	
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			0.61000	173.86718	0.61000	173.84983				0.00	0	
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS64 On 26/01/2042 Spot Bond			4.78000	102.71198	4.78000	102.69026				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.19500	73.83026	4.19500	73.82188				0.00	0	
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			2.74500	2.74500	2.74500	2.74500				0.00	0	
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			3.02500	3.02500	3.02500	3.02500				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			2.52000	2.52000	2.52000	2.52000				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			5.29500	5.29500	5.29500	5.29500				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			6.37500	115.57563	6.37500	115.55582				0.00	0	40,000,00
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
FRX25 On 26/07/2025 Spot Bond			6.61000	112.02280	6.61000	112.00300				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			7.16000	114.24352	7.16000	114.22156				0.00	0	810,000,00
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>810,000,00</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>810,000,00</b>
FRX27 On 07/03/2027 Spot Bond			7.34000	113.04601	7.34000	113.02350				0.00	0	100,000,00
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRX28 On 26/07/2028 Spot Bond			7.82000	113.58508	7.82000	113.56140				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			8.56000	108.38441	8.56000	108.35972				0.00	0	130,000,00
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</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 FRX30</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
FRX31 On 21/02/2031 Spot Bond			8.87000	104.77619	8.87000	104.75148				0.00	0	700,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.04000	109.68946	9.04000	109.66297				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			10.37500	82.72893	10.37500	82.70606				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	0.00000				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>	
GBL05 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	0.00000				0.00	0	20,000,000,00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	300,000,00



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 GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	0.00000				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	0.00000				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			3.51000	114.97775	3.51000	114.95727				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	0.00000				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>	
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			6.06500	112.20242	6.06500	112.18411				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	0.00000				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	0.00000				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			6.41000	112.34860	6.41000	112.32923				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	750,000,00
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	180,000,00
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
GRT41 On 20/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT48 On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T3 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	180,000,00
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
H10T4 On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	480,000,000	240,000,00
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,00</b>
<b>Total For H10T4</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,00</b>
H12T1 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	360,000,000	180,000,00
<b>Total H12T1 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
<b>Total For H12T1</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
H12T2 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	360,000,000	180,000,00
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
<b>Total For H12T2</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
H12T3 On 19/03/2025 Spot Bond					0.00000	0.00000				0.00	360,000,000	180,000,00
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
<b>Total For H12T3</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
HC5T5 On 31/05/2022 Spot Bond					0.00000	0.00000				0.00	240,000,000	120,000,00
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
<b>Total For HC5T5</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB13 On 11/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				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>	
HPF12 On 31/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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			2.06000	318.74887	2.06000	318.70456				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			2.41000	2.41000	2.41000	2.41000				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			9.91000	103.34560	9.91000	103.31843				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			4.69000	78.72292	4.69000	78.71284				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.01000	89.35165	11.01000	89.32563				0.00	0	4,040,000,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,040,000,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,040,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.39863	100.00000	10.37574				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.14000	88.11836	11.14000	88.09241				0.00	0	5,020,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.39713	100.00000	10.37425				0.00	0	
<b>Total HWAY35/R209 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	Op Interr
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	0.00000				0.00	0	15,000,000.00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	0.00000				0.00	320,000,000	160,000.00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000.00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000.00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	0.00000				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			2.24000	154.35937	2.21500	154.46149				218,411,638,592,000.00	97,505,195,800	403,748,097.90
<b>Total I2025 SPOT</b>										<b>18,411,638,592,000.00</b>	<b>97,505,195,800</b>	<b>403,748,097.90</b>
<b>Total For I2025</b>										<b>18,411,638,592,000.00</b>	<b>97,505,195,800</b>	<b>403,748,097.90</b>
I2029 On 31/03/2029 Spot Bond			3.08500	113.99395	3.08000	114.01443				722,166,535,698,000.00	234,089,638,800	188,556,767.30
<b>Total I2029 SPOT</b>										<b>2,166,535,698,000.00</b>	<b>234,089,638,800</b>	<b>188,556,767.30</b>
<b>Total For I2029</b>										<b>2,166,535,698,000.00</b>	<b>234,089,638,800</b>	<b>188,556,767.30</b>
I2033 On 28/02/2033 Spot Bond			3.88000	108.07574	3.88000	108.05530				326,970,479,736,000.00	84,270,742,200	196,915,769.20
<b>Total I2033 SPOT</b>										<b>2,166,535,698,000.00</b>	<b>84,270,742,200</b>	<b>196,915,769.20</b>
<b>Total For I2033</b>										<b>2,166,535,698,000.00</b>	<b>84,270,742,200</b>	<b>196,915,769.20</b>
I2038 On 31/01/2038 Spot Bond			4.22000	119.77315	4.19000	120.21745				327,309,649,004,000.00	77,561,528,200	366,219,233.20
<b>Total I2038 SPOT</b>										<b>2,166,535,698,000.00</b>	<b>77,561,528,200</b>	<b>366,219,233.20</b>
<b>Total For I2038</b>										<b>2,166,535,698,000.00</b>	<b>77,561,528,200</b>	<b>366,219,233.20</b>
I2046 On 31/03/2046 Spot Bond			4.23000	107.74602	4.24000	107.54243				593,859,541,518,000.00	140,392,326,600	335,383,849.60
<b>Total I2046 SPOT</b>										<b>2,166,535,698,000.00</b>	<b>140,392,326,600</b>	<b>335,383,849.60</b>
<b>Total For I2046</b>										<b>2,166,535,698,000.00</b>	<b>140,392,326,600</b>	<b>335,383,849.60</b>
I2050 On 31/12/2050 Spot Bond			4.22500	111.18464	4.21000	111.47317				126,482,800,437,500.00	29,936,757,500	309,890,679.20
<b>Total I2050 SPOT</b>										<b>2,166,535,698,000.00</b>	<b>29,936,757,500</b>	<b>309,890,679.20</b>
<b>Total For I2050</b>										<b>2,166,535,698,000.00</b>	<b>29,936,757,500</b>	<b>309,890,679.20</b>
IBL101 On 24/05/2022 Spot Bond			5.96000	5.96000	5.96000	5.96000				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	0.00000				0.00	0	
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.18000	317.96139	2.18000	317.91615				0.00	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 IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	0.00000				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>	
IBL123 On 14/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	220,000,000	110,000,00
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,00</b>
<b>Total For IBL157</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,00</b>
IBL159 On 09/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	0.00000				0.00	2,000,000,000	1,000,000,00
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For IBL178</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
IBL179 On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL179</b>										<b>0.00</b>	<b>0</b>	
IBL180 On 19/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL180</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL183 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL183</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			0.69000	0.69000	0.69000	0.69000				0.00	0	
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			6.60500	108.97683	6.60500	108.95760				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			0.96000	173.64952	0.96000	173.63054				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			5.03500	108.88906	5.03500	108.87435				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG06 On 24/11/2024 Spot Bond			8.21000	106.79406	8.21000	106.77072				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			9.78000	112.60493	9.78000	112.57572				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	0.00000				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			8.93000	110.83598	8.93000	110.80952				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	520,000,000	260,000,000
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IDCG21 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 IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG2 On 18/12/2024 Spot Bond					0.00000	0.00000				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>	
IDCG2 On 29/01/2027 Spot Bond					0.00000	0.00000				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	0.00000				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			7.66000	105.42922	7.66000	105.40757				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	130,000,00
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	0.00000			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	0.00000			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>	
IPFC35 On 10/11/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total IPFC35 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPFC35</b>									<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	0.00000			0.00	0	50,000,00
<b>Total IPFG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For IPFG01</b>									<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.38423	2.75000	100.37673			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			4.82000	186.76996	4.82000	186.73014			0.00	0	
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	0.00000			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>	
IV038 On 23/09/2021 Spot Bond					0.00000	0.00000			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			2.11000	2.11000	2.11000	2.11000			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	0.00000			0.00	0	
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	
IV041 On 29/09/2021 Spot Bond			7.97500	99.84729	7.97500	99.82551			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	0.00000			0.00	0	
<b>Total IV042 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 IV042</b>									<b>0.00</b>	<b>0</b>	
IV043 On 21/11/2021 Spot Bond			7.98000	7.98000	7.98000	7.98000			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	0.00000			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			1.56000	173.27767	1.56000	173.25590			0.00	0	
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	70,000,00
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For IV050</b>									<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
IV19A On 31/03/2028 Spot Bond			4.72000	187.86849	4.72000	187.82896			0.00	0	
<b>Total IV19A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>									<b>0.00</b>	<b>0</b>	
IVC094 On 06/12/2021 Spot Bond			6.46000	104.01925	6.46000	104.00109			0.00	0	
<b>Total IVC094 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>									<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total IVC116 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>									<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total IVC134 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>									<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total IVC140 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>									<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	0.00000			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	0.00000			0.00	820,000,000	410,000,00

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 IVC145 SPOT</b>										<b>0.00</b>	<b>820,000,000</b>	<b>410,000,000</b>
<b>Total For IVC145</b>										<b>0.00</b>	<b>820,000,000</b>	<b>410,000,000</b>
IVC146 On 03/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	980,000,000	490,000,000
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>980,000,000</b>	<b>490,000,000</b>
<b>Total For IVC148</b>										<b>0.00</b>	<b>980,000,000</b>	<b>490,000,000</b>
IVC149 On 13/12/2021 Spot Bond					0.00000	0.00000				0.00	900,000,000	450,000,000
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
<b>Total For IVC149</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
IVC152 On 15/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC177 On 29/06/2022 Spot Bond					0.00000	0.00000				0.00	420,000,000	210,000,000
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
<b>Total For IVC177</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
IVC178 On 09/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC183</b>										<b>0.00</b>	<b>0</b>	
IVC184 On 30/09/2021 Spot Bond					0.00000	0.00000				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	101.86353	7.40000	101.84331				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	0.00000				0.00	0	
<b>Total IVC187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC187</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.02815	7.23000	101.00865				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC196 On 29/12/2021 Spot Bond					0.00000	0.00000				0.00	280,000,000	140,000,000
<b>Total IVC196 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</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 IVC196</b>										0.00	280,000,000	140,000,000
IVC198 On 13/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC198 SPOT</b>										0.00	0	
<b>Total For IVC198</b>										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC199 SPOT</b>										0.00	0	
<b>Total For IVC199</b>										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.44552	7.45000	100.42523				0.00	0	
<b>Total IVC200 SPOT</b>										0.00	0	
<b>Total For IVC200</b>										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC201 SPOT</b>										0.00	0	
<b>Total For IVC201</b>										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				0.00	0	
<b>Total IVZ060 SPOT</b>										0.00	0	
<b>Total For IVZ060</b>										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				0.00	0	
<b>Total IVZ061 SPOT</b>										0.00	0	
<b>Total For IVZ061</b>										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				0.00	0	
<b>Total IVZ062 SPOT</b>										0.00	0	
<b>Total For IVZ062</b>										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.10000	4.10000	4.10000	4.10000				0.00	0	
<b>Total IVZ063 SPOT</b>										0.00	0	
<b>Total For IVZ063</b>										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.10000	4.10000	4.10000	4.10000				0.00	0	
<b>Total IVZ064 SPOT</b>										0.00	0	
<b>Total For IVZ064</b>										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.10000	4.10000	4.10000	4.10000				0.00	0	
<b>Total IVZ065 SPOT</b>										0.00	0	
<b>Total For IVZ065</b>										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.15000	4.15000	4.15000	4.15000				0.00	0	
<b>Total IVZ066 SPOT</b>										0.00	0	
<b>Total For IVZ066</b>										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.15000	4.15000	4.15000	4.15000				0.00	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 IVZ067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ067</b>										<b>0.00</b>	<b>0</b>	
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	4.15000				0.00	0	
<b>Total IVZ068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ068</b>										<b>0.00</b>	<b>0</b>	
IVZ069 On 09/12/2021 Spot Bond			4.15000	4.15000	4.15000	4.15000				0.00	0	
<b>Total IVZ069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ069</b>										<b>0.00</b>	<b>0</b>	
IVZ070 On 15/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ070</b>										<b>0.00</b>	<b>0</b>	
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	0.00000				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>	
KAP007 On 26/10/2021 Spot Bond			5.94500	104.53511	5.94500	104.51817				0.00	0	
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	620,000,000	310,000,000
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	520,000,000	260,000,000
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
<b>Total For KAP016</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</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
KAP017 On 19/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			8.75000	127.40077	8.75000	127.37113				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>	
LGL05 On 12/12/2021 Spot Bond					0.00000	0.00000				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			6.45500	108.44507	6.45500	108.42625				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	0.00000				0.00	0	340,000,00
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	180,000,00
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	180,000,000	385,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>385,000,00</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 LGL09</b>										<b>0.00</b>	<b>180,000,000</b>	<b>385,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				0.00	0	390,000,000
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>390,000,000</b>
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	<b>390,000,000</b>
LGL11 On 09/09/2026 Spot Bond					0.00000	0.00000				0.00	0	60,000,000
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	6,000,000,000	3,000,000,000
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
MBF06 On 17/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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>	
MBF06 On 28/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	0.00000				0.00	440,000,000	420,000,000

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 MBF070 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>420,000,00</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>440,000,000</b>	<b>420,000,00</b>
MBF07 On 17/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				100,000,000,000,000.00	11,000,000,000	110,000,000,00
<b>Total MBF071 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>11,000,000,000</b>	<b>110,000,000,00</b>
<b>Total For MBF071</b>										<b>10,000,000,000,000.00</b>	<b>11,000,000,000</b>	<b>110,000,000,00</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	0.00000				0.00	420,000,000	210,000,00
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,00</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,00</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	0.00000				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 27/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2022 Spot Bond					0.00000	0.00000				0.00	320,000,000	160,000,00
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,00</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,00</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	360,000,000	180,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,00</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
MBP05 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			7.66000	7.66000	7.66000	7.66000				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			5.79500	105.52255	5.79500	105.50617				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	0.00000				0.00	940,000,000	470,000,00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>940,000,000</b>	<b>470,000,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>940,000,000</b>	<b>470,000,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	200,000,000	200,000,00
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,00</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	0.00000				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			8.31000	106.69715	8.31000	106.67342				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	0.00000				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			8.56000	96.84021	8.56000	96.82516				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MTN09 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 MTN09</b>									<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total MTN12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>									<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000			0.00	0	300,000,00
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MTN13</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	0.00000			0.00	1,340,000,000	670,000,00
<b>Total MTN14 SPOT</b>									<b>0.00</b>	<b>1,340,000,000</b>	<b>670,000,00</b>
<b>Total For MTN14</b>									<b>0.00</b>	<b>1,340,000,000</b>	<b>670,000,00</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>									<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	200,000,00
<b>Total MTN21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For MTN21</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	0.00000			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			8.25500	101.27243	8.25500	101.25018				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	0.00000				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	0.00000				0.00	0	150,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR( On 22/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	200,000,000	100,000,000
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For MWAR06</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
N6D26 On 20/03/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			6.19500	105.08751	6.19500	105.07009				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			6.54500	107.46397	6.54500	107.44516				0.00	0	
<b>Total NAM03 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 NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.19000	106.54224	9.19000	106.51622				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	0.00000				0.00	0	
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.11000	108.33028	6.11000	108.31228				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>	
NBK15 On 11/02/2022 Spot Bond			5.41000	102.24308	5.41000	102.22824				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			6.52500	109.77395	6.52500	109.75480				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			7.78000	112.37767	7.78000	112.35424				0.00	0	50,000,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
NBK19 On 01/06/2022 Spot Bond			5.94000	105.42970	5.94000	105.41284				0.00	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 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			7.09500	116.01503	7.09500	115.99294				0.00	0	250,000,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
NBK21 On 21/07/2027 Spot Bond			8.12500	113.24587	8.12500	113.22136				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22 On 19/11/2022 Spot Bond			5.03500	109.02820	5.03500	109.01347				0.00	0	70,000,00
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
NBK23 On 19/11/2025 Spot Bond			6.79500	117.52545	6.79500	117.50412				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			7.83500	118.63845	7.83500	118.61368				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	0.00000				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			5.52000	5.52000	5.52000	5.52000				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	0.00000				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	38.13675	100.00000	38.05280				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	0.00000				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			8.01500	116.00566	8.01500	115.98089				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK28/ On 02/08/2023 Spot Bond			5.47500	109.29680	5.47500	109.28075				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			7.20500	114.79540	7.20500	114.77332				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30/ On 20/02/2024 Spot Bond			5.89500	109.06337	5.89500	109.04615				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31/ On 09/11/2023 Spot Bond			5.61500	110.98623	5.61500	110.96953				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	0.00000				0.00	560,000,000	280,000,000
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>560,000,000</b>	<b>280,000,000</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>560,000,000</b>	<b>280,000,000</b>
NBK35I On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	260,000,000	130,000,000
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			9.98500	9.98500	9.98500	9.98500				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	120,000,000	215,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>215,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>120,000,000</b>	<b>215,000,000</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBK45B 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 NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,000,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	0.00000				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	0.00000				0.00	12,000,000,000	6,000,000,00
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,00</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,00</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	0.00000				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	0.00000				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>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	0.00000				0.00	1,400,000,000	700,000,000
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For NBKB64</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				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			9.15500	103.34743	9.15500	103.32189				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	0.00000				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			9.19000	102.89701	9.19000	102.87148				0.00	0	
<b>Total NCLN85 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 NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	280,000,000	140,000,000
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For NDAL03</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 22/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	350,000,000	175,000,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>350,000,000</b>	<b>175,000,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>350,000,000</b>	<b>175,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	677,050,000	338,525,000
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>677,050,000</b>	<b>338,525,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>677,050,000</b>	<b>338,525,000</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	0.00000				0.00	0	180,000,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	0.00000				0.00	0	310,000,000
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</b>
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	<b>310,000,000</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
NGT10 <sub>On</sub> 08/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT1G <sub>On</sub> 16/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM00 <sub>On</sub> 16/04/2022 Spot Bond					0.00000	0.00000				0.00	340,000,000	170,000,000
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For NHM007</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
NHM00 <sub>On</sub> 26/04/2022 Spot Bond					0.00000	0.00000				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 <sub>On</sub> 24/05/2022 Spot Bond					0.00000	0.00000				0.00	380,000,000	190,000,000
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
NHM01 <sub>On</sub> 13/06/2022 Spot Bond					0.00000	0.00000				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 <sub>On</sub> 20/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	
NHM01 <sub>On</sub> 13/12/2024 Spot Bond					0.00000	0.00000				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 <sub>On</sub> 11/05/2025 Spot Bond					0.00000	0.00000				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 <sub>On</sub> 25/05/2023 Spot Bond					0.00000	0.00000				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 <sub>On</sub> 25/05/2024 Spot Bond					0.00000	0.00000				0.00	0	100,000,000
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NHM02 <sub>On</sub> 25/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NHM020 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 NHM020</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	4.87500				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			3.43000	3.43000	3.43000	3.43000				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	2.93000				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			3.33500	3.33500	3.33500	3.33500				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.93000	4.93000	4.93000	4.93000				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			3.03500	3.03500	3.03500	3.03500				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	200.58262	3.45000	200.54724				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			2.83500	2.83500	2.83500	2.83500				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			3.07500	3.07500	3.07500	3.07500				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			3.22000	208.02810	3.22000	207.99265				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.04500	107.71635	5.04500	107.69283				0.00	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 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	0.00000				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	0.00000				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN039 On 06/03/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NN057 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 NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN100 On 18/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN105 On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN105</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 12/06/2025 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF012 On 24/06/2025 Spot Bond					0.00000	0.00000				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>	
NNF013 On 24/06/2025 Spot Bond					0.00000	0.00000				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>	
NNF014 On 15/07/2025 Spot Bond					0.00000	0.00000				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>	
NNF015 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 21/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF017 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 18/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>	
NNF021 On 17/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF025 On 19/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF029</b>										<b>0.00</b>	<b>0</b>	
NNF029 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 19/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF031</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 29/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF039</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF040</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/10/2021 Spot Bond					0.00000	0.00000				0.00	290,500,000	145,250,000
<b>Total NNF041 SPOT</b>										<b>0.00</b>	<b>290,500,000</b>	<b>145,250,000</b>
<b>Total For NNF041</b>										<b>0.00</b>	<b>290,500,000</b>	<b>145,250,000</b>
NNF04 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 26/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF043</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF044</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF045</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 04/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF047</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF048</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 08/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF049 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 NNF049</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 12/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF050</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 18/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF051</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 22/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF052</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 23/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF053 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF053</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF054</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 08/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF055</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 13/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF056</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF057</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF058</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF059</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	0.00000				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	0.00000				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02' On 31/10/2022 Spot Bond			6.61500	110.72595	6.61500	110.70638				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			2.39000	201.61921	2.39000	201.58940				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02' On 30/11/2028 Spot Bond			9.49500	117.90312	9.49500	117.87324				0.00	0	240,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
NRA02' On 30/11/2028 Spot Bond			100.00000	16.02800	100.00000	15.99253				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	0.00000				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			5.78500	102.27465	5.78500	102.25889				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			7.41200	110.81594	7.41200	110.79367				0.00	0	3,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>3,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.01000	104.81516	6.01000	104.79802				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			7.73500	112.42470	7.73500	112.40112				0.00	0	690,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>690,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>690,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	0.00000				0.00	160,000,000	80,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	320,000,000	270,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>270,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>320,000,000</b>	<b>270,000,00</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	0.00000				0.00	100,000,000	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 PEP03 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM53 On 08/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	360,000,000	180,000,000
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
<b>Total For PMM56</b>										<b>0.00</b>	<b>360,000,000</b>	<b>180,000,000</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			7.45000	115.69048	7.40500	115.87566				998,687,340,150,000.00	1,744,790,247,000	747,851,601,000
<b>Total R186 SPOT</b>										<b>18,687,340,150,000.00</b>	<b>744,790,247,000</b>	<b>747,851,601,000</b>
<b>Total For R186</b>										<b>18,687,340,150,000.00</b>	<b>744,790,247,000</b>	<b>747,851,601,000</b>
R197 On 07/12/2023 Spot Bond			1.11000	325.07208	1.11000	325.03526				23,994,555,648,000.00	21,616,716,800	65,670,178,400
<b>Total R197 SPOT</b>										<b>23,994,555,648,000.00</b>	<b>21,616,716,800</b>	<b>65,670,178,400</b>
<b>Total For R197</b>										<b>23,994,555,648,000.00</b>	<b>21,616,716,800</b>	<b>65,670,178,400</b>
R202 On 07/12/2033 Spot Bond			3.90000	239.38328	3.89000	239.57085				410,148,336,000,000.00	105,166,240,000	182,038,245,900
<b>Total R202 SPOT</b>										<b>10,148,336,000,000.00</b>	<b>105,166,240,000</b>	<b>182,038,245,900</b>
<b>Total For R202</b>										<b>10,148,336,000,000.00</b>	<b>105,166,240,000</b>	<b>182,038,245,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023 On 28/02/2023 Spot Bond			4.98000	104.26759	4.93500	104.31698			133,958,238,350,000.00	227,702,457,500	1,092,580,112,80
<b>Total R2023 SPOT</b>									<b>13,958,238,350,000.00</b>	<b>227,702,457,500</b>	<b>092,580,112,80</b>
<b>Total For R2023</b>									<b>13,958,238,350,000.00</b>	<b>227,702,457,500</b>	<b>092,580,112,80</b>
R2030 On 31/01/2030 Spot Bond			8.98000	95.45917	8.90500	95.85615			045,073,278,680,000.00	1,452,680,766,000	1,979,002,449,30
<b>Total R2030 SPOT</b>									<b>15,073,278,680,000.00</b>	<b>452,680,766,000</b>	<b>379,002,449,30</b>
<b>Total For R2030</b>									<b>15,073,278,680,000.00</b>	<b>452,680,766,000</b>	<b>379,002,449,30</b>
R2032 On 31/03/2032 Spot Bond			9.66500	90.60667	9.58500	91.07348			193,001,098,886,500.00	537,299,648,100	1,863,132,639,90
<b>Total R2032 SPOT</b>									<b>13,001,098,886,500.00</b>	<b>537,299,648,100</b>	<b>363,132,639,90</b>
<b>Total For R2032</b>									<b>13,001,098,886,500.00</b>	<b>537,299,648,100</b>	<b>363,132,639,90</b>
R2035 On 28/02/2035 Spot Bond			10.22000	90.81473	10.14000	91.32912			981,841,368,412,000.00	585,307,374,600	1,313,038,645,20
<b>Total R2035 SPOT</b>									<b>11,841,368,412,000.00</b>	<b>585,307,374,600</b>	<b>313,038,645,20</b>
<b>Total For R2035</b>									<b>11,841,368,412,000.00</b>	<b>585,307,374,600</b>	<b>313,038,645,20</b>
R2037 On 31/01/2037 Spot Bond			10.44000	86.51393	10.37000	86.96340			136,909,280,000,000.00	683,612,000,000	1,638,232,800,00
<b>Total R2037 SPOT</b>									<b>16,909,280,000,000.00</b>	<b>683,612,000,000</b>	<b>638,232,800,00</b>
<b>Total For R2037</b>									<b>16,909,280,000,000.00</b>	<b>683,612,000,000</b>	<b>638,232,800,00</b>
R2040 On 31/01/2040 Spot Bond			10.56500	88.69770	10.49500	89.18183			012,856,478,000,000.00	190,521,200,000	709,287,200,00
<b>Total R2040 SPOT</b>									<b>12,856,478,000,000.00</b>	<b>190,521,200,000</b>	<b>709,287,200,00</b>
<b>Total For R2040</b>									<b>12,856,478,000,000.00</b>	<b>190,521,200,000</b>	<b>709,287,200,00</b>
R2044 On 31/01/2044 Spot Bond			10.60000	85.51828	10.53500	85.97653			047,634,960,000,000.00	570,531,600,000	1,051,802,500,00
<b>Total R2044 SPOT</b>									<b>17,634,960,000,000.00</b>	<b>570,531,600,000</b>	<b>051,802,500,00</b>
<b>Total For R2044</b>									<b>17,634,960,000,000.00</b>	<b>570,531,600,000</b>	<b>051,802,500,00</b>
R2048 On 28/02/2048 Spot Bond			10.53500	84.69865	10.46500	85.21273			450,253,135,410,000.00	612,268,926,000	1,733,398,760,00
<b>Total R2048 SPOT</b>									<b>10,253,135,410,000.00</b>	<b>612,268,926,000</b>	<b>733,398,760,00</b>
<b>Total For R2048</b>									<b>10,253,135,410,000.00</b>	<b>612,268,926,000</b>	<b>733,398,760,00</b>
R209 On 31/03/2036 Spot Bond			10.19500	70.30284	10.12000	70.72488			750,909,040,630,000.00	269,829,234,000	851,435,173,00
<b>Total R209 SPOT</b>									<b>10,909,040,630,000.00</b>	<b>269,829,234,000</b>	<b>351,435,173,00</b>
<b>Total For R209</b>									<b>10,909,040,630,000.00</b>	<b>269,829,234,000</b>	<b>351,435,173,00</b>
R210 On 31/03/2028 Spot Bond			2.78000	210.70243	2.76000	210.92037			129,761,052,881,060.00	46,676,637,727	94,769,241,00
<b>Total R210 SPOT</b>									<b>19,761,052,881,060.00</b>	<b>46,676,637,727</b>	<b>94,769,241,00</b>
<b>Total For R210</b>									<b>19,761,052,881,060.00</b>	<b>46,676,637,727</b>	<b>94,769,241,00</b>
R212 On 31/01/2022 Spot Bond			0.36000	174.02297	0.38000	173.99424			171,051,265,980,000.00	475,142,405,500	408,788,809,70
<b>Total R212 SPOT</b>									<b>11,051,265,980,000.00</b>	<b>475,142,405,500</b>	<b>408,788,809,70</b>
<b>Total For R212</b>									<b>11,051,265,980,000.00</b>	<b>475,142,405,500</b>	<b>408,788,809,70</b>
R213 On 28/02/2031 Spot Bond			9.33500	85.97551	9.25500	86.40279			800,684,005,919,000.00	300,019,711,400	848,592,103,50
<b>Total R213 SPOT</b>									<b>10,684,005,919,000.00</b>	<b>300,019,711,400</b>	<b>348,592,103,50</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R213</b>									<b>10,684,005,919,000.00</b>	<b>300,019,711,400</b>	<b>348,592,103,50</b>
R214 On 28/02/2041 Spot Bond			10.56500	67.11022	10.50000	67.48275			048,893,200,000,000.00	99,280,000,000	378,945,393,50
<b>Total R214 SPOT</b>									<b>18,893,200,000,000.00</b>	<b>99,280,000,000</b>	<b>378,945,393,50</b>
<b>Total For R214</b>									<b>18,893,200,000,000.00</b>	<b>99,280,000,000</b>	<b>378,945,393,50</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	1,100,000,00
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	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	0.00000				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	0.00000				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	0.00000				0.00	280,000,000	140,000,000
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For RDFB27</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
RED13 On 13/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14 On 17/09/2021 Spot Bond					0.00000	0.00000				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>	
RED14 On 17/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,600,000,000
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000,000</b>
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000,000</b>
RED15 On 31/01/2028 Spot Bond					0.00000	0.00000				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	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RED40: On 29/01/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total RED402 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>									<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total RED501 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>									<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total RED603 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>									<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	2,000,000,00
<b>Total RED705 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For RED705</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
RES40 On 13/10/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	
<b>Total RES41 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>									<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	0.00000			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	0.00000			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>	
RES52 On 07/05/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total RES52 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>									<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	145,000,000,000	50,000,000,00	
<b>Total RES53 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>145,000,000,000</b>	<b>50,000,000,00</b>	
<b>Total For RES53</b>								<b>10,000,000,000,000.00</b>	<b>145,000,000,000</b>	<b>50,000,000,00</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total RMBI06 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 RMBI06</b>									<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			6.62500	108.53935	6.62500	108.52002			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			11.33000	97.62360	11.33000	97.59421			0.00	0	
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			10.58000	103.04812	10.58000	103.01910			0.00	0	
<b>Total RW31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>									<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total RWL26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>									<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			9.62000	102.61496	9.62000	102.58862			0.00	0	
<b>Total RWL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>									<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			5.10500	107.93203	5.10500	107.91724			0.00	0	
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total SBN02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>									<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total SBN03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>									<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			7.20500	114.59948	7.20500	114.57745			0.00	0	189,300,00
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>189,300,00</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>189,300,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			6.13500	109.72332	6.13500	109.70531		6,135,000,000,000.00	1,000,000,000	11,789,900,00	

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 SBS27 SPOT</b>									<b>6,135,000,000,000.00</b>	<b>1,000,000,000</b>	<b>11,789,900,000</b>
<b>Total For SBS27</b>									<b>6,135,000,000,000.00</b>	<b>1,000,000,000</b>	<b>11,789,900,000</b>
SBS3 On 25/05/2026 Spot Bond			7.23500	106.42726	7.23500	106.40671			0.00	0	
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			7.54000	112.98335	7.54000	112.96050			27,144,000,000,000.00	3,600,000,000	1,000,000,000
<b>Total SBS31 SPOT</b>									<b>27,144,000,000,000.00</b>	<b>3,600,000,000</b>	<b>1,000,000,000</b>
<b>Total For SBS31</b>									<b>27,144,000,000,000.00</b>	<b>3,600,000,000</b>	<b>1,000,000,000</b>
SBS34 On 19/09/2024 Spot Bond			6.40000	110.01313	6.40000	109.99398			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			6.51500	108.98350	6.51500	108.96451			0.00	0	70,000,000
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
SBS39 On 29/01/2030 Spot Bond			8.44000	108.93265	8.44000	108.90819			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			4.02000	103.67200	4.02000	103.66065			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			5.21000	108.80158	5.21000	108.78638			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			6.97000	116.82705	6.97000	116.80530			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			7.74500	118.69036	7.74500	118.66586			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			5.36000	108.11686	5.36000	108.10132			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	0.00000			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	0.00000				0.00	0	260,000,00
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
SBS50 On 31/01/2022 Spot Bond			4.44000	103.08481	4.44000	103.07246				0.00	0	
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			6.00000	6.00000	6.00000	6.00000				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	0.00000				0.00	0	110,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				0.00	1,400,000,000	700,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,00</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	
SBS56 On 12/06/2022 Spot Bond			4.83000	105.36760	4.83000	105.35387				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	0.00000				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total SBS66 SPOT</b>										0.00	0	
<b>Total For SBS66</b>										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	100,000,00
<b>Total SBS68 SPOT</b>										0.00	0	100,000,00
<b>Total For SBS68</b>										0.00	0	100,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	0.00000				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			1.51000	322.39029	1.51000	322.35027				0.00	0	
<b>Total SBSI11 SPOT</b>										0.00	0	
<b>Total For SBSI11</b>										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.82500	4.82500	4.82500	4.82500				0.00	0	
<b>Total SBSI14 SPOT</b>										0.00	0	
<b>Total For SBSI14</b>										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBSS01 SPOT</b>										0.00	0	
<b>Total For SBSS01</b>										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBSS02 SPOT</b>										0.00	0	
<b>Total For SBSS02</b>										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT101 SPOT</b>										0.00	0	
<b>Total For SBT101</b>										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	3,124,928,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,124,928,50</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>3,124,928,50</b>
SBT102 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	450,000,000	570,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>450,000,000</b>	<b>570,000,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>450,000,000</b>	<b>570,000,00</b>
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	110,000,00
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	140,000,000	70,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			6.31500	111.38126	6.31500	111.36234				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	0.00000				0.00	1,320,000,000	660,000,00
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>1,320,000,000</b>	<b>660,000,00</b>
<b>Total For SBT204</b>										<b>0.00</b>	<b>1,320,000,000</b>	<b>660,000,00</b>
SBT205 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	0.00000				0.00	0	995,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>995,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>995,000,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000				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>	
SLI5 On 16/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			8.35000	106.20347	8.35000	106.15720				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	240,000,000	120,000,000
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For SLRA6</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
SLRA7 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total SLRB6 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 SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			6.74500	112.53262	6.74500	112.51223				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	0.00000				0.00	0	40,000,00
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	0.00000				0.00	0	60,000,00
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	800,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
SPDA1: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	220,000,000	110,000,00



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 SPDA14 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For SPDA14</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
SPDA1 On 21/08/2026 Spot Bond					0.00000	0.00000				0.00	260,000,000	130,000,000
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For SPDA15</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
SPG00 On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	2,632,560,000	2,692,560,000
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>2,632,560,000</b>	<b>2,692,560,000</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>2,632,560,000</b>	<b>2,692,560,000</b>
SPG00 On 18/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SPG00 On 15/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG01 On 01/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPGC0 On 01/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SPGC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPGC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA07 On 15/05/2023 Spot Bond					0.00000	0.00000				0.00	300,000,000	300,000,000
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA08</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
SSN01 On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	3.59000				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			7.38500	115.99136	7.38500	115.96838				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			8.77000	89.21167	8.77000	89.19052				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	0.00000				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	0.00000				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			6.34500	110.88501	6.34500	110.86608				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			4.88000	110.00752	4.88000	109.98397				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 08/12/2023 Spot Bond			2.14000	2.14000	2.14000	2.14000				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	0.00000				0.00	0	
<b>Total SSN054 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 SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	2.97500				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	5.08000				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			3.88000	3.88000	3.88000	3.88000				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			3.90000	3.90000	3.90000	3.90000				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 27/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			4.75000	4.75000	4.75000	4.75000				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	0.00000				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	0.00000				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>	
SSN093 On 28/05/2025 Spot Bond					0.00000	0.00000				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>	

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 28/02/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/01/2030 Spot Bond			9.59500	92.10625	9.59500	92.08280				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	0.00000				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	0.00000				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/03/2028 Spot Bond			3.94500	96.54125	3.94500	96.52292				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			4.93000	90.32470	4.93000	90.30518				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	0.00000				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	0.00000				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111(On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12(On 11/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12(On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN121 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 SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN122</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 22/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN123</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN124</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN125 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN125</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 01/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN126</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 01/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN127</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 15/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN128</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 21/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SSN129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN129</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	25,000,000,000	25,000,000,000
<b>Total SSN131 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>
<b>Total For SSN131</b>									<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>
SZ25 On 30/09/2025 Spot Bond			7.98000	103.25836	7.98000	103.23628			0.00	0	0	
<b>Total SZ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SZ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
T14A11 On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0	
<b>Total T14A11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For T14A11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
T14A12 On 21/11/2021 Spot Bond			4.06500	103.88085	4.06500	103.86935			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	440,000,000	220,000,00
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
<b>Total For T17A11</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
T17A21 On 21/02/2026 Spot Bond					0.00000	0.00000				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	100.61782	7.21000	100.59846				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
TFS142 On 28/10/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	500,000,00
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
TFS156 On 03/09/2023 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS157 On 16/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	500,000,00
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,000,000,00
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
TFS166 On 15/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A3 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A4 On 21/11/2021 Spot Bond			4.06500	104.35170	4.06500	104.34016				0.00	0	
<b>Total TH14A4 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 TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond			4.05000	103.98273	4.05000	103.97127				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	0.00000				0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	9.82000				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>	
TH15A3 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A8 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15A9 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15B1 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B2 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15B3 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15C1 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15C2 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15C3 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
TH15D1 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.72564	8.49000	100.70289				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	140,000,000	70,000,000
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For TH16A4</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.49502	5.76000	100.47951				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16B2 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 TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.04500	103.15258	6.04500	103.13560				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			7.14500	106.81774	7.14500	106.79703				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	0.00000				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000				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			7.86000	108.18084	7.86000	108.15806				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			6.63500	112.18344	6.63500	112.16354				0.00	0	4,710,400,00
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,710,400,00</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>4,710,400,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	30.62702	100.00000	30.55960				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			8.25000	104.96744	8.25000	104.94438				0.00	0	8,742,000,00
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,742,000,00</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>8,742,000,00</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	14.04501	100.00000	14.01409				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			9.21000	101.71741	9.21000	101.69252				0.00	0	97,050,000,00
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>97,050,000,00</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>97,050,000,00</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.50318	100.00000	12.47566				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			10.53000	104.57856	10.53000	104.54925				0.00	0	25,000,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	120.63379	8.00000	120.60795				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			11.75000	97.31920	11.75000	97.28885				0.00	0	2,380,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,380,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,380,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	104.86374	10.75000	104.83375				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	440,000,000	220,000,00
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
<b>Total For TR5A11</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
TR5A2 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.03423	7.61000	100.02054				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TR5OM1 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 TR5OM1</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	0.00000				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			6.05500	106.44176	6.05500	106.42450				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	0.00000				0.00	260,000,000	130,000,000
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
TRA3B On 14/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			6.34500	110.77718	6.34500	110.75828				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	0.00000				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.80612	8.62000	103.78219				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	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	0.00000				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 14/02/2022 Spot Bond					0.00000	0.00000				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>	
TSP25 On 11/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TSP257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP257</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 16/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TSP258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 11/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 16/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
TU1A11 On 31/01/2025 Spot Bond					0.00000	0.00000				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	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1D11 On 31/01/2025 Spot Bond					0.00000	0.00000				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>	
TWC37 On 08/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC378</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 14/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC379</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 20/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC380</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC381</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 05/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC382</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC383</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC384</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TWC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC385</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TWC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC386</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.82500	105.66149	9.82500	105.63351				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	0.00000				0.00	260,000,000	130,000,000
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</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 UU1A01</b>										0.00	260,000,000	130,000,000
UU1A0: On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total UU1A02 SPOT</b>										0.00	0	
<b>Total For UU1A02</b>										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total UU1B01 SPOT</b>										0.00	0	
<b>Total For UU1B01</b>										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total UU1C01 SPOT</b>										0.00	0	
<b>Total For UU1C01</b>										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total VKE10 SPOT</b>										0.00	0	
<b>Total For VKE10</b>										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total VKE11 SPOT</b>										0.00	0	
<b>Total For VKE11</b>										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total VKE14 SPOT</b>										0.00	0	
<b>Total For VKE14</b>										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total VKE15 SPOT</b>										0.00	0	
<b>Total For VKE15</b>										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total VKE16 SPOT</b>										0.00	0	
<b>Total For VKE16</b>										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total VKE17 SPOT</b>										0.00	0	
<b>Total For VKE17</b>										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total VKE18 SPOT</b>										0.00	0	
<b>Total For VKE18</b>										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total WHL02 SPOT</b>										0.00	0	
<b>Total For WHL02</b>										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
<b>Total WHL03 SPOT</b>									0.00	0	
<b>Total For WHL03</b>									0.00	0	
<b>Total for SPOT</b>									91,511,154,279,932,100.00	870,373,263,727	438,193,282,100
<b>Total for SPOT :</b>									91,511,154,279,932,100.00	870,373,263,727	438,193,282,100
<b>Total Futures</b>									91 511 154 377 771 100.00	870,373,263,804	438,194,278,610
<b>Total Options</b>									0.00	0	123,200
<b>Grand Total:</b>									91,511,154,377,771,100.00	870,373,263,804	438,194,401,810