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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/10/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ES33 On 07/11/2019 Bond Future			10.76948	77.92333	10.78083	77.85654			0.00	0
ES33 On 06/02/2020 Bond Future			10.88484	79.32263	10.89662	79.25457			0.00	0
ES33 On 07/05/2020 Bond Future			10.99670	76.98513	11.00891	76.91581			0.00	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>
ES42 On 07/11/2019 Bond Future			11.11809	78.93466	11.13444	78.82504			0.00	0
ES42 On 06/02/2020 Bond Future			11.22857	80.35210	11.24551	80.24043			0.00	0
ES42 On 07/05/2020 Bond Future			11.34027	77.56276	11.35782	77.44908			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 07/11/2019 Bond Future			137.89970	137.89970	137.79684	137.79684			0.00	0
I2025 On 06/02/2020 Bond Future			138.93594	138.93594	138.83110	138.83110			0.00	0
I2025 On 07/05/2020 Bond Future			141.51976	141.51976	141.41300	141.41300			0.00	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>

**Open  
Interest**

350

0

0

**350**

**350**

4,919

0

0

**4,919**

**4,919**

1,461

0

0

**1,461**

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>
I2029	On	07/11/2019	Bond Future			102.17191	102.17191	102.25762	102.25762			0.00	0
I2029	On	06/02/2020	Bond Future			104.03173	104.03173	104.11898	104.11898			0.00	0
I2029	On	07/05/2020	Bond Future			104.85385	104.85385	104.94262	104.94262			0.00	0
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>
I2033	On	07/11/2019	Bond Future			102.58428	102.58428	102.58277	102.58277			0.00	0
I2033	On	06/02/2020	Bond Future			104.45168	104.45168	104.45005	104.45005			0.00	0
I2033	On	07/05/2020	Bond Future			105.19864	105.19864	105.19690	105.19690			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	07/11/2019	Bond Future			120.63300	120.63300	120.80451	120.80451			12,545,832.00	104
I2038	On	06/02/2020	Bond Future			121.17067	121.17067	121.34516	121.34516			0.00	0
I2038	On	07/05/2020	Bond Future			123.42412	123.42412	123.60185	123.60185			0.00	0
<b>Total I2038 Future</b>												<b>12,545,832.00</b>	<b>104</b>
<b>Total For I2038</b>												<b>12,545,832.00</b>	<b>104</b>
I2046	On	07/11/2019	Bond Future			110.90968	110.90968	111.21147	111.21147			0.00	0
I2046	On	06/02/2020	Bond Future			112.92846	112.92846	113.23580	113.23580			0.00	0
I2046	On	07/05/2020	Bond Future			113.28036	113.28036	113.59343	113.59343			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	07/11/2019	Bond Future			115.46006	115.46006	115.91906	115.91906			0.00	0
I2050	On	06/02/2020	Bond Future			115.72612	115.72612	116.19358	116.19358			0.00	0
I2050	On	07/05/2020	Bond Future			117.87831	117.87831	118.35440	118.35440			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	07/11/2019	Bond Future			8.22970	116.14788	8.24039	116.08693		5.94	5,807,394.00	50
R186	On	06/02/2020	Bond Future			8.27672	112.92961	8.28797	112.86746		6.13	0.00	0
R186	On	07/05/2020	Bond Future			8.31907	115.00299	8.33089	114.93977		6.12	0.00	0
<b>Total R186 Future</b>												<b>5,807,394.00</b>	<b>50</b>
R186	On	07/11/2019	Bond Future	8.23	Call			744.78000	0.74478	761,630	5.93	0.00	0
R186	On	07/11/2019	Bond Future	8.20	Call			662.46000	0.66246	677,250	5.91	0.00	0
R186	On	07/11/2019	Bond Future	8.20	Put			892.98000	0.89298	846,820	5.91	0.00	0
R186	On	07/11/2019	Bond Future	8.94	Put			28.39000	0.02839	23,870	6.63	0.00	0
R186	On	07/11/2019	Bond Future	8.25	Put			748.15000	0.74815	705,480	5.94	0.00	0
R186	On	07/11/2019	Bond Future	8.25	Call			802.91000	0.80291	821,190	5.94	0.00	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,834.78000	2.83478	2,884,770	6.39	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R186	On	07/11/2019	Bond Future	8.73	Put			88.23000	0.08823	77,270	6.39	0.00	0
R186	On	07/11/2019	Bond Future	8.23	Put			804.02000	0.80402	759,920	5.93	0.00	0
R186	On	07/11/2019	Bond Future	8.95	Call			3,979.26000	3.97926	4,035,890	6.64	0.00	0
R186	On	07/11/2019	Bond Future	8.95	Put			26.84000	0.02684	22,520	6.64	0.00	0
R186	On	07/11/2019	Bond Future	8.96	Call			4,032.20000	4.03220	4,089,030	6.65	0.00	0
R186	On	07/11/2019	Bond Future	8.96	Put			25.37000	0.02537	21,250	6.65	0.00	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,926.38000	3.92638	3,982,810	6.63	0.00	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,517.54000	2.51754	2,552,060	6.36	0.00	0
R186	On	06/02/2020	Bond Future	8.57	Put			973.71000	0.97371	946,080	6.36	0.00	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,443.74000	2.44374	2,477,620	6.34	0.00	0
R186	On	06/02/2020	Bond Future	9.00	Put			448.28000	0.44828	432,210	6.83	0.00	0
R186	On	06/02/2020	Bond Future	8.50	Call			2,263.29000	2.26329	2,295,560	6.29	0.00	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,008.48000	1.00848	980,210	6.34	0.00	0
R186	On	06/02/2020	Bond Future	8.50	Put			1,100.07000	1.10007	1,070,190	6.29	0.00	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,480.53000	2.48053	2,514,720	6.35	0.00	0
R186	On	06/02/2020	Bond Future	8.56	Put			990.97000	0.99097	963,010	6.35	0.00	0
R186	On	06/02/2020	Bond Future	8.11	Put			2,114.07000	2.11407	2,071,060	6.06	0.00	0
R186	On	06/02/2020	Bond Future	8.11	Call			1,125.55000	1.12555	1,144,690	6.06	0.00	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,293.51000	4.29351	4,339,590	6.83	0.00	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,779.80000	2.77980	2,737,590	5.80	0.00	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,451.79000	1.45179	1,473,060	5.81	0.00	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,749.34000	2.74934	2,707,390	5.81	0.00	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,404.35000	1.40435	1,425,120	5.79	0.00	0
R186	On	07/05/2020	Bond Future	8.28	Put			2,219.96000	2.21996	2,182,830	5.96	0.00	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,947.45000	1.94745	1,973,540	5.96	0.00	0
R186	On	07/05/2020	Bond Future	8.93	Call			4,159.02000	4.15902	4,200,140	6.53	0.00	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,810.50000	2.81050	2,768,050	5.79	0.00	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,014.05000	1.01405	991,950	6.53	0.00	0
R186	On	07/05/2020	Bond Future	8.08	Call			1,427.96000	1.42796	1,448,970	5.80	0.00	0
R186	On	07/05/2020	Bond Future	7.60	Put			4,545.26000	4.54526	4,492,120	5.41	0.00	0
R186	On	07/05/2020	Bond Future	7.60	Call			548.03000	0.54803	558,110	5.41	0.00	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R186</b>												<b>5,807,394.00</b>	<b>50</b>
R197	On	07/11/2019	Bond Future			308.60341	308.60341	308.60474	308.60474			0.00	0
R197	On	06/02/2020	Bond Future			306.56630	306.56630	306.56745	306.56745			0.00	0
R197	On	07/05/2020	Bond Future			312.26760	312.26760	312.26880	312.26880			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
R202	On	07/11/2019	Bond Future			233.34557	233.34557	233.34227	233.34227			0.00	0
R202	On	06/02/2020	Bond Future			233.52759	233.52759	233.52405	233.52405			0.00	0
R202	On	07/05/2020	Bond Future			237.87054	237.87054	237.86701	237.86701			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	07/11/2019	Bond Future			7.29357	102.86312	7.31940	102.78796		2.49	0.00	0
R2023	On	06/02/2020	Bond Future			7.30172	104.71020	7.33000	104.63362		2.54	0.00	0
R2023	On	07/05/2020	Bond Future			7.28199	102.69982	7.31302	102.62190		2.64	0.00	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>
R2023	On	07/11/2019	Bond Future	7.99	Call			1,937.17000	1.93717	2,009,690	3.46	0.00	0
R2023	On	07/11/2019	Bond Future	7.99	Put			9.80000	0.00980	7,160	3.46	0.00	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,965.07000	1.96507	2,037,710	3.47	0.00	0
R2023	On	07/11/2019	Bond Future	8.00	Put			9.30000	0.00930	6,780	3.47	0.00	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,909.28000	1.90928	1,981,680	3.44	0.00	0
R2023	On	07/11/2019	Bond Future	7.98	Put			10.31000	0.01031	7,550	3.44	0.00	0
R2023	On	06/02/2020	Bond Future	7.52	Put			434.37000	0.43437	403,720	2.76	0.00	0
R2023	On	06/02/2020	Bond Future	7.53	Call			965.97000	0.96597	1,012,340	2.77	0.00	0
R2023	On	06/02/2020	Bond Future	7.53	Put			426.46000	0.42646	396,250	2.77	0.00	0
R2023	On	06/02/2020	Bond Future	7.54	Call			985.10000	0.98510	1,031,910	2.78	0.00	0
R2023	On	06/02/2020	Bond Future	7.54	Put			418.70000	0.41870	388,930	2.78	0.00	0
R2023	On	06/02/2020	Bond Future	7.52	Call			946.99000	0.94699	992,920	2.76	0.00	0
R2023	On	07/05/2020	Bond Future	6.91	Call			351.97000	0.35197	374,200	2.41	0.00	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,369.96000	1.36996	1,314,270	2.41	0.00	0
R2023	On	07/05/2020	Bond Future	6.89	Call			332.56000	0.33256	353,990	2.39	0.00	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,401.40000	1.40140	1,344,910	2.39	0.00	0
R2023	On	07/05/2020	Bond Future	6.90	Call			342.19000	0.34219	364,010	2.40	0.00	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,385.61000	1.38561	1,329,510	2.40	0.00	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>
R2030	On	07/11/2019	Bond Future			8.92305	96.13461	8.92370	96.13049		8.63	76,907,688.00	800
R2030	On	06/02/2020	Bond Future			8.98277	93.85221	8.98346	93.84792		8.94	0.00	0
R2030	On	07/05/2020	Bond Future			9.04187	95.57534	9.04258	95.57101		9.13	0.00	0
<b>Total R2030 Future</b>												<b>76,907,688.00</b>	<b>800</b>
R2030	On	07/11/2019	Bond Future	9.47	Put			97.50000	0.09750	90,540	9.30	0.00	0
R2030	On	07/11/2019	Bond Future	9.05	Call			0.00000	0.00000	1,374,810	8.69	0.00	0
R2030	On	07/11/2019	Bond Future	9.05	Put			0.00000	0.00000	573,650	8.69	3,059,275.45	5,333
R2030	On	07/11/2019	Bond Future	9.30	Call			2,559.86000	2.55986	2,552,990	9.01	0.00	0
R2030	On	07/11/2019	Bond Future	9.30	Put			211.35000	0.21135	200,360	9.01	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2030	On	07/11/2019	Bond Future	9.20	Call			2,056.93000	2.05693	2,047,490	8.87	0.00	0
R2030	On	07/11/2019	Bond Future	9.20	Put			324.87000	0.32487	311,310	8.87	0.00	0
R2030	On	07/11/2019	Bond Future	9.25	Call			2,303.01000	2.30301	2,294,880	8.93	0.00	0
R2030	On	07/11/2019	Bond Future	9.25	Put			262.04000	0.26204	249,790	8.93	1,332,130.07	5,333
R2030	On	07/11/2019	Bond Future	9.35	Call			2,824.15000	2.82415	2,818,540	9.10	0.00	0
R2030	On	07/11/2019	Bond Future	9.35	Put			169.46000	0.16946	159,730	9.10	0.00	0
R2030	On	07/11/2019	Bond Future	9.85	Call			5,657.14000	5.65714	5,659,530	9.92	0.00	0
R2030	On	07/11/2019	Bond Future	9.85	Put			14.13000	0.01413	12,400	9.92	0.00	0
R2030	On	07/11/2019	Bond Future	8.40	Put			3,459.94000	3.45994	3,451,580	7.96	0.00	0
R2030	On	07/11/2019	Bond Future	8.40	Call			57.43000	0.05743	53,190	7.96	0.00	0
R2030	On	07/11/2019	Bond Future	8.95	Call			1,012.19000	1.01219	998,320	8.58	0.00	0
R2030	On	07/11/2019	Bond Future	8.95	Put			845.48000	0.84548	827,490	8.58	0.00	0
R2030	On	07/11/2019	Bond Future	8.57	Put			2,457.37000	2.45737	2,444,820	8.12	0.00	0
R2030	On	07/11/2019	Bond Future	8.57	Call			176.89000	0.17689	168,460	8.12	0.00	0
R2030	On	07/11/2019	Bond Future	9.12	Put			450.80000	0.45080	435,340	8.77	0.00	0
R2030	On	07/11/2019	Bond Future	9.12	Call			1,685.73000	1.68573	1,674,390	8.77	0.00	0
R2030	On	07/11/2019	Bond Future	9.70	Call			4,791.85000	4.79185	4,792,790	9.69	0.00	0
R2030	On	07/11/2019	Bond Future	9.70	Put			31.49000	0.03149	28,310	9.69	0.00	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,295.61000	2.29561	2,282,250	8.16	0.00	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,481.51000	3.48151	3,478,670	9.30	0.00	0
R2030	On	07/11/2019	Bond Future	8.60	Call			211.36000	0.21136	202,120	8.16	0.00	0
R2030	On	07/11/2019	Bond Future	9.10	Put			487.72000	0.48772	471,830	8.75	0.00	0
R2030	On	07/11/2019	Bond Future	9.10	Call			1,597.82000	1.59782	1,586,050	8.75	0.00	0
R2030	On	07/11/2019	Bond Future	9.76	Call			5,137.93000	5.13793	5,139,520	9.79	0.00	0
R2030	On	07/11/2019	Bond Future	9.76	Put			23.10000	0.02310	20,570	9.79	0.00	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,537.43000	3.53743	3,534,790	9.32	0.00	0
R2030	On	07/11/2019	Bond Future	9.48	Put			93.00000	0.09300	86,240	9.32	0.00	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,593.49000	3.59349	3,591,060	9.33	0.00	0
R2030	On	07/11/2019	Bond Future	9.49	Put			88.68000	0.08868	82,130	9.33	0.00	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,463.09000	2.46309	2,457,680	9.09	0.00	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,495.94000	1.49594	1,486,240	9.09	0.00	0
R2030	On	06/02/2020	Bond Future	8.40	Put			4,249.98000	4.24998	4,241,210	8.27	0.00	0
R2030	On	06/02/2020	Bond Future	8.40	Call			526.13000	0.52613	521,650	8.27	0.00	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,500.42000	2.50042	2,495,040	9.10	0.00	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,471.93000	1.47193	1,462,260	9.10	0.00	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,538.00000	2.53800	2,532,650	9.11	0.00	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,448.23000	1.44823	1,438,590	9.11	0.00	0
R2030	On	06/02/2020	Bond Future	9.00	Put			1,866.96000	1.86696	1,856,890	8.94	0.00	0
R2030	On	06/02/2020	Bond Future	9.00	Call			1,969.78000	1.96978	1,964,000	8.94	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2030	On	07/05/2020	Bond Future	8.78	Put			3,496.23000	3.49623	3,487,710	8.92	0.00	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,903.99000	1.90399	1,899,790	8.93	0.00	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,461.10000	3.46110	3,452,570	8.93	0.00	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,931.13000	1.93113	1,926,930	8.94	0.00	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,425.95000	3.42595	3,417,420	8.94	0.00	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,876.78000	1.87678	1,872,590	8.92	0.00	0
<b>Total R2030 Option</b>												<b>4,391,405.52</b>	<b>10,666</b>
<b>Total For R2030</b>												<b>81,299,093.52</b>	<b>11,466</b>
R2032	On	07/11/2019	Bond Future			9.25996	93.60139	9.26573	93.56154		10.00	0.00	0
R2032	On	06/02/2020	Bond Future			9.32595	95.28222	9.33194	95.24155		9.94	0.00	0
R2032	On	07/05/2020	Bond Future			9.38959	92.87156	9.39578	92.83024		10.71	0.00	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>
R2032	On	07/11/2019	Bond Future	9.72	Put			195.61000	0.19561	179,870	10.82	0.00	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,144.52000	3.14452	3,167,770	10.78	0.00	0
R2032	On	07/11/2019	Bond Future	9.70	Put			212.44000	0.21244	195,840	10.78	0.00	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,201.97000	3.20197	3,225,650	10.80	0.00	0
R2032	On	07/11/2019	Bond Future	9.71	Put			203.90000	0.20390	187,730	10.80	0.00	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,259.61000	3.25961	3,283,720	10.82	0.00	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,333.45000	2.33345	2,346,630	9.80	0.00	0
R2032	On	06/02/2020	Bond Future	9.39	Put			1,940.52000	1.94052	1,913,030	9.80	0.00	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,371.16000	2.37116	2,384,540	9.82	0.00	0
R2032	On	06/02/2020	Bond Future	9.40	Put			1,910.79000	1.91079	1,883,500	9.82	0.00	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,295.82000	2.29582	2,308,790	9.79	0.00	0
R2032	On	06/02/2020	Bond Future	9.38	Put			1,970.40000	1.97040	1,942,700	9.79	0.00	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,296.62000	2.29662	2,308,030	10.36	0.00	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,684.11000	3.68411	3,654,200	10.36	0.00	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,233.70000	2.23370	2,244,840	10.33	0.00	0
R2032	On	07/05/2020	Bond Future	9.17	Put			3,757.57000	3.75757	3,727,390	10.33	0.00	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,264.91000	2.26491	2,276,180	10.35	0.00	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,720.55000	3.72055	3,690,500	10.35	0.00	0
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>
R2035	On	07/11/2019	Bond Future			9.53203	96.53055	9.54292	96.44716		10.91	0.00	0
R2035	On	06/02/2020	Bond Future			9.60502	98.26396	9.61630	98.17895		10.84	0.00	0
R2035	On	07/05/2020	Bond Future			9.66951	95.56438	9.68116	95.47783		11.76	0.00	0
R2035	On	06/08/2020	Bond Future			9.73051	97.36119	9.74254	97.27308		11.75	0.00	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>
R2035	On	07/11/2019	Bond Future	9.52	Call			1,102.01000	1.10201	1,122,070	10.94	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2035	On	07/11/2019	Bond Future	10.21	Call			5,004.19000	5.00419	5,075,460	12.33	0.00	0
R2035	On	07/11/2019	Bond Future	9.87	Call			2,835.34000	2.83534	2,886,170	11.58	0.00	0
R2035	On	07/11/2019	Bond Future	10.21	Put			94.83000	0.09483	82,710	12.33	0.00	0
R2035	On	07/11/2019	Bond Future	9.87	Put			380.09000	0.38009	347,530	11.58	0.00	0
R2035	On	07/11/2019	Bond Future	8.92	Put			4,987.36000	4.98736	4,903,280	9.89	0.00	0
R2035	On	07/11/2019	Bond Future	8.92	Call			39.81000	0.03981	39,120	9.89	0.00	0
R2035	On	07/11/2019	Bond Future	9.52	Put			1,277.64000	1.27764	1,214,310	10.94	0.00	0
R2035	On	07/11/2019	Bond Future	9.88	Call			2,894.80000	2.89480	2,946,420	11.60	0.00	0
R2035	On	07/11/2019	Bond Future	9.88	Put			365.97000	0.36597	334,200	11.60	0.00	0
R2035	On	07/11/2019	Bond Future	9.89	Call			2,954.56000	2.95456	3,006,960	11.62	0.00	0
R2035	On	07/11/2019	Bond Future	9.89	Put			352.23000	0.35223	321,240	11.62	0.00	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,289.66000	2.28966	2,322,350	10.62	0.00	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,488.06000	2.48806	2,435,740	10.62	0.00	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,328.83000	2.32883	2,361,940	10.64	0.00	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,451.72000	2.45172	2,399,820	10.64	0.00	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,368.12000	2.36812	2,401,640	10.65	0.00	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,415.59000	2.41559	2,364,100	10.65	0.00	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,148.29000	4.14829	4,092,670	11.44	0.00	0
R2035	On	07/05/2020	Bond Future	9.49	Call			2,672.62000	2.67262	2,703,850	11.46	0.00	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,107.74000	4.10774	4,052,420	11.46	0.00	0
R2035	On	07/05/2020	Bond Future	9.75	Call			3,656.18000	3.65618	3,695,190	11.76	0.00	0
R2035	On	07/05/2020	Bond Future	9.47	Call			2,601.77000	2.60177	2,632,400	11.43	0.00	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,188.88000	4.18888	4,132,960	11.43	0.00	0
R2035	On	07/05/2020	Bond Future	10.75	Call			8,597.95000	8.59795	8,661,090	13.43	0.00	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,128.49000	1.12849	1,105,080	13.43	0.00	0
R2035	On	07/05/2020	Bond Future	9.48	Call			2,637.22000	2.63722	2,668,150	11.44	0.00	0
R2035	On	07/05/2020	Bond Future	9.11	Put			5,874.42000	5.87442	5,808,060	10.87	0.00	0
R2035	On	07/05/2020	Bond Future	9.11	Call			1,490.36000	1.49036	1,510,550	10.87	0.00	0
R2035	On	07/05/2020	Bond Future	9.75	Put			3,147.07000	3.14707	3,099,530	11.76	0.00	0
R2035	On	06/08/2020	Bond Future	9.91	Call			5,389.76000	5.38976	5,431,840	13.57	0.00	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,175.72000	4.17572	4,129,690	13.57	0.00	0
R2035	On	06/08/2020	Bond Future	8.75	Put			9,330.01000	9.33001	9,259,400	12.19	0.00	0
R2035	On	06/08/2020	Bond Future	8.75	Call			1,636.72000	1.63672	1,654,220	12.19	0.00	0
R2035	On	06/08/2020	Bond Future	9.92	Call			5,430.36000	5.43036	5,472,640	13.58	0.00	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,144.55000	4.14455	4,098,720	13.58	0.00	0
R2035	On	06/08/2020	Bond Future	9.93	Call			5,470.73000	5.47073	5,513,220	13.59	0.00	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,113.23000	4.11323	4,067,610	13.59	0.00	0
R2035	On	06/08/2020	Bond Future	9.00	Put			8,086.71000	8.08671	8,021,440	13.00	0.00	0
R2035	On	06/08/2020	Bond Future	9.00	Call			2,414.69000	2.41469	2,437,530	13.00	0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total R2035 Option</b>									<b>0.00</b>	<b>0</b>
<b>Total For R2035</b>									<b>0.00</b>	<b>0</b>
R2037 On 07/11/2019 Bond Future			9.65572	92.76849	9.66657	92.68491		11.55	0.00	0
R2037 On 06/02/2020 Bond Future			9.72420	90.17509	9.73540	90.09001		12.04	0.00	0
R2037 On 07/05/2020 Bond Future			9.79198	91.83075	9.80354	91.74411		12.48	0.00	0
<b>Total R2037 Future</b>									<b>0.00</b>	<b>0</b>
R2037 On 07/11/2019 Bond Future	9.97	Put			407.58000	0.40758	373,470	11.93	0.00	0
R2037 On 07/11/2019 Bond Future	9.95	Call			2,583.40000	2.58340	2,631,160	11.90	0.00	0
R2037 On 07/11/2019 Bond Future	9.95	Put			440.57000	0.44057	404,750	11.90	0.00	0
R2037 On 07/11/2019 Bond Future	9.96	Call			2,640.83000	2.64083	2,689,440	11.91	0.00	0
R2037 On 07/11/2019 Bond Future	9.96	Put			423.81000	0.42381	388,840	11.91	0.00	0
R2037 On 07/11/2019 Bond Future	9.97	Call			2,698.70000	2.69870	2,748,170	11.93	0.00	0
R2037 On 06/02/2020 Bond Future	9.66	Put			2,758.53000	2.75853	2,703,980	11.90	0.00	0
R2037 On 06/02/2020 Bond Future	9.67	Call			2,221.11000	2.22111	2,252,050	11.92	0.00	0
R2037 On 06/02/2020 Bond Future	9.67	Put			2,719.63000	2.71963	2,665,490	11.92	0.00	0
R2037 On 06/02/2020 Bond Future	9.68	Call			2,259.13000	2.25913	2,290,480	11.93	0.00	0
R2037 On 06/02/2020 Bond Future	9.68	Put			2,681.16000	2.68116	2,627,430	11.93	0.00	0
R2037 On 06/02/2020 Bond Future	9.66	Call			2,183.42000	2.18342	2,213,950	11.90	0.00	0
R2037 On 07/05/2020 Bond Future	9.61	Call			2,766.47000	2.76647	2,797,650	12.31	0.00	0
R2037 On 07/05/2020 Bond Future	9.61	Put			4,233.72000	4.23372	4,178,260	12.31	0.00	0
R2037 On 07/05/2020 Bond Future	9.59	Call			2,696.44000	2.69644	2,727,030	12.28	0.00	0
R2037 On 07/05/2020 Bond Future	9.59	Put			4,317.36000	4.31736	4,261,310	12.28	0.00	0
R2037 On 07/05/2020 Bond Future	9.60	Call			2,731.48000	2.73148	2,762,360	12.29	0.00	0
R2037 On 07/05/2020 Bond Future	9.60	Put			4,275.52000	4.27552	4,219,760	12.29	0.00	0
<b>Total R2037 Option</b>									<b>0.00</b>	<b>0</b>
<b>Total For R2037</b>									<b>0.00</b>	<b>0</b>
R2040 On 07/11/2019 Bond Future			9.80621	95.48235	9.82212	95.35141		12.02	0.00	0
R2040 On 06/02/2020 Bond Future			9.87632	92.68710	9.89275	92.55371		12.55	0.00	0
R2040 On 07/05/2020 Bond Future			9.94568	94.38892	9.96263	94.25309		13.03	0.00	0
<b>Total R2040 Future</b>									<b>0.00</b>	<b>0</b>
R2040 On 07/11/2019 Bond Future	9.30	Call			85.99000	0.08599	88,370	10.77	0.00	0
R2040 On 07/11/2019 Bond Future	10.05	Put			568.75000	0.56875	514,750	12.11	0.00	0
R2040 On 07/11/2019 Bond Future	10.03	Call			2,297.31000	2.29731	2,371,620	12.07	0.00	0
R2040 On 07/11/2019 Bond Future	10.03	Put			612.95000	0.61295	556,320	12.07	0.00	0
R2040 On 07/11/2019 Bond Future	9.80	Put			1,345.39000	1.34539	1,257,060	11.67	0.00	0
R2040 On 07/11/2019 Bond Future	9.80	Call			1,163.26000	1.16326	1,205,870	11.67	0.00	0
R2040 On 07/11/2019 Bond Future	9.30	Put			4,540.53000	4.54053	4,411,970	10.77	0.00	0
R2040 On 07/11/2019 Bond Future	10.04	Call			2,354.67000	2.35467	2,430,300	12.09	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2040	On	07/11/2019	Bond Future	10.04	Put			590.51000	0.59051	535,200	12.09	0.00	0
R2040	On	07/11/2019	Bond Future	10.05	Call			2,412.59000	2.41259	2,489,530	12.11	0.00	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,047.42000	2.04742	2,096,280	12.16	0.00	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,216.62000	3.21662	3,132,090	12.16	0.00	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,085.28000	2.08528	2,134,790	12.18	0.00	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,171.82000	3.17182	3,087,940	12.18	0.00	0
R2040	On	06/02/2020	Bond Future	9.74	Call			2,008.47000	2.00847	2,056,670	12.14	0.00	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,260.45000	3.26045	3,175,260	12.14	0.00	0
R2040	On	06/02/2020	Bond Future	8.40	Put			13,502.96000	13.50296	13,370,640	10.69	0.00	0
R2040	On	06/02/2020	Bond Future	8.40	Call			28.22000	0.02822	29,290	10.69	0.00	0
R2040	On	06/02/2020	Bond Future	9.00	Put			7,978.10000	7.97810	7,854,170	10.69	0.00	0
R2040	On	06/02/2020	Bond Future	9.00	Call			265.42000	0.26542	274,880	10.69	0.00	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,638.13000	4.63813	4,554,040	12.69	0.00	0
R2040	On	07/05/2020	Bond Future	9.75	Call			2,866.43000	2.86643	2,918,640	12.71	0.00	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,593.57000	4.59357	4,509,950	12.71	0.00	0
R2040	On	07/05/2020	Bond Future	9.73	Call			2,790.84000	2.79084	2,842,110	12.68	0.00	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,683.06000	4.68306	4,598,500	12.68	0.00	0
R2040	On	07/05/2020	Bond Future	9.74	Call			2,828.51000	2.82851	2,880,250	12.69	0.00	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>
R2044	On	07/11/2019	Bond Future			9.86564	92.23648	9.88153	92.10359		12.67	0.00	0
R2044	On	06/02/2020	Bond Future			9.93379	89.50824	9.95018	89.37293		13.24	0.00	0
R2044	On	07/05/2020	Bond Future			10.00111	91.15164	10.01800	91.01390		13.75	0.00	0
R2044	On	06/08/2020	Bond Future			10.06668	88.48061	10.08411	88.34022		14.47	0.00	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>
R2044	On	07/11/2019	Bond Future	9.74	Call			760.88000	0.76088	788,890	12.18	0.00	0
R2044	On	07/11/2019	Bond Future	10.52	Call			5,192.52000	5.19252	5,308,530	13.85	0.00	0
R2044	On	07/11/2019	Bond Future	10.05	Call			2,121.86000	2.12186	2,191,390	12.77	0.00	0
R2044	On	07/11/2019	Bond Future	10.52	Put			113.94000	0.11394	97,060	13.85	0.00	0
R2044	On	07/11/2019	Bond Future	10.05	Put			732.96000	0.73296	669,600	12.77	0.00	0
R2044	On	07/11/2019	Bond Future	9.19	Put			6,126.00000	6.12600	5,993,390	11.34	0.00	0
R2044	On	07/11/2019	Bond Future	9.19	Call			25.34000	0.02534	25,620	11.34	0.00	0
R2044	On	07/11/2019	Bond Future	9.74	Put			1,956.12000	1.95612	1,851,240	12.18	0.00	0
R2044	On	07/11/2019	Bond Future	10.06	Call			2,177.42000	2.17742	2,248,310	12.79	0.00	0
R2044	On	07/11/2019	Bond Future	10.06	Put			707.21000	0.70721	645,210	12.79	0.00	0
R2044	On	07/11/2019	Bond Future	10.07	Call			2,233.59000	2.23359	2,305,850	12.80	0.00	0
R2044	On	07/11/2019	Bond Future	10.07	Put			682.19000	0.68219	621,560	12.80	0.00	0
R2044	On	06/02/2020	Bond Future	9.77	Call			1,965.76000	1.96576	2,012,940	12.86	0.00	0
R2044	On	06/02/2020	Bond Future	9.77	Put			3,472.25000	3.47225	3,384,120	12.86	0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2044 On 06/02/2020 Bond Future	9.78	Call			2,002.74000	2.00274	2,050,570	12.88	0.00	0
R2044 On 06/02/2020 Bond Future	9.78	Put			3,424.51000	3.42451	3,337,030	12.88	0.00	0
R2044 On 06/02/2020 Bond Future	9.76	Call			1,928.96000	1.92896	1,975,480	12.85	0.00	0
R2044 On 06/02/2020 Bond Future	9.76	Put			3,520.30000	3.52030	3,431,510	12.85	0.00	0
R2044 On 06/02/2020 Bond Future	9.09	Put			7,896.22000	7.89622	7,771,570	11.37	0.00	0
R2044 On 06/02/2020 Bond Future	9.09	Call			306.44000	0.30644	317,100	11.37	0.00	0
R2044 On 06/02/2020 Bond Future	9.74	Put			3,616.72000	3.61672	3,526,640	12.81	0.00	0
R2044 On 06/02/2020 Bond Future	9.74	Call			1,855.29000	1.85529	1,900,520	12.81	0.00	0
R2044 On 06/02/2020 Bond Future	10.78	Call			7,212.91000	7.21291	7,315,720	14.99	0.00	0
R2044 On 06/02/2020 Bond Future	10.78	Put			786.91000	0.78691	754,410	14.99	0.00	0
R2044 On 07/05/2020 Bond Future	9.33	Call			1,391.06000	1.39106	1,421,930	12.64	0.00	0
R2044 On 07/05/2020 Bond Future	9.98	Put			3,950.69000	3.95069	3,874,300	13.72	0.00	0
R2044 On 07/05/2020 Bond Future	9.98	Call			3,640.30000	3.64030	3,701,650	13.72	0.00	0
R2044 On 07/05/2020 Bond Future	9.26	Put			7,762.07000	7.76207	7,652,160	12.50	0.00	0
R2044 On 07/05/2020 Bond Future	9.26	Call			1,212.62000	1.21262	1,240,450	12.50	0.00	0
R2044 On 07/05/2020 Bond Future	9.91	Put			4,239.68000	4.23968	4,159,980	13.63	0.00	0
R2044 On 07/05/2020 Bond Future	9.91	Call			3,352.75000	3.35275	3,410,790	13.63	0.00	0
R2044 On 07/05/2020 Bond Future	9.33	Put			7,302.77000	7.30277	7,195,900	12.64	0.00	0
R2044 On 07/05/2020 Bond Future	9.80	Call			2,924.23000	2.92423	2,977,040	13.49	0.00	0
R2044 On 07/05/2020 Bond Future	9.80	Put			4,729.77000	4.72977	4,644,840	13.49	0.00	0
R2044 On 07/05/2020 Bond Future	9.81	Call			2,961.93000	2.96193	3,015,210	13.50	0.00	0
R2044 On 07/05/2020 Bond Future	9.81	Put			4,683.32000	4.68332	4,598,860	13.50	0.00	0
R2044 On 07/05/2020 Bond Future	11.09	Call			9,359.43000	9.35943	9,462,460	15.71	0.00	0
R2044 On 07/05/2020 Bond Future	11.09	Put			1,299.10000	1.29910	1,264,390	15.71	0.00	0
R2044 On 07/05/2020 Bond Future	9.79	Call			2,886.77000	2.88677	2,939,100	13.47	0.00	0
R2044 On 07/05/2020 Bond Future	9.79	Put			4,776.59000	4.77659	4,691,180	13.47	0.00	0
R2044 On 07/05/2020 Bond Future	11.02	Call			8,990.83000	8.99083	9,091,640	15.71	0.00	0
R2044 On 07/05/2020 Bond Future	11.02	Put			1,418.37000	1.41837	1,381,440	15.71	0.00	0
R2044 On 06/08/2020 Bond Future	9.87	Put			5,469.21000	5.46921	5,386,890	14.03	0.00	0
R2044 On 06/08/2020 Bond Future	9.88	Call			3,756.84000	3.75684	3,815,310	14.05	0.00	0
R2044 On 06/08/2020 Bond Future	9.88	Put			5,424.48000	5.42448	5,342,560	14.05	0.00	0
R2044 On 06/08/2020 Bond Future	9.86	Call			3,680.38000	3.68038	3,738,050	14.02	0.00	0
R2044 On 06/08/2020 Bond Future	9.66	Put			6,480.52000	6.48052	6,389,700	13.78	0.00	0
R2044 On 06/08/2020 Bond Future	9.66	Call			2,956.12000	2.95612	3,005,690	13.78	0.00	0
R2044 On 06/08/2020 Bond Future	10.93	Call			8,621.36000	8.62136	8,716,970	15.43	0.00	0
R2044 On 06/08/2020 Bond Future	9.86	Put			5,514.24000	5.51424	5,431,520	14.02	0.00	0
R2044 On 06/08/2020 Bond Future	10.93	Put			2,232.16000	2.23216	2,187,380	15.43	0.00	0
R2044 On 06/08/2020 Bond Future	9.87	Call			3,718.52000	3.71852	3,776,590	14.03	0.00	0
R2044 On 06/08/2020 Bond Future	9.01	Put			10,643.61000	10.64361	10,528,810	13.22	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2044	On	06/08/2020	Bond Future	9.01	Call			1,248.63000	1.24863	1,274,220	13.22	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>
R2048	On	07/11/2019	Bond Future			9.84595	91.34165	9.86185	91.20459		13.08	0.00	0
R2048	On	06/02/2020	Bond Future			9.91522	92.98186	9.93163	92.84225		13.03	0.00	0
R2048	On	07/05/2020	Bond Future			9.97683	90.24867	9.99372	90.10659		14.21	0.00	0
R2048	On	06/08/2020	Bond Future			10.03539	91.94558	10.05279	91.80083		14.25	0.00	0
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>
R2048	On	07/11/2019	Bond Future	10.02	Call			2,113.45000	2.11345	2,184,250	13.12	0.00	0
R2048	On	07/11/2019	Bond Future	10.02	Put			769.82000	0.76982	703,560	13.12	0.00	0
R2048	On	07/11/2019	Bond Future	10.03	Call			2,170.07000	2.17007	2,242,300	13.14	0.00	0
R2048	On	07/11/2019	Bond Future	10.03	Put			742.67000	0.74267	677,840	13.14	0.00	0
R2048	On	07/11/2019	Bond Future	10.01	Call			2,057.57000	2.05757	2,126,930	13.10	0.00	0
R2048	On	07/11/2019	Bond Future	10.01	Put			797.86000	0.79786	730,160	13.10	0.00	0
R2048	On	06/02/2020	Bond Future	9.71	Call			1,836.11000	1.83611	1,881,920	12.53	0.00	0
R2048	On	06/02/2020	Bond Future	9.71	Put			3,754.39000	3.75439	3,660,590	12.53	0.00	0
R2048	On	06/02/2020	Bond Future	9.72	Call			1,874.04000	1.87404	1,920,540	12.55	0.00	0
R2048	On	06/02/2020	Bond Future	9.72	Put			3,704.22000	3.70422	3,611,110	12.55	0.00	0
R2048	On	06/02/2020	Bond Future	9.70	Call			1,798.38000	1.79838	1,843,510	12.50	0.00	0
R2048	On	06/02/2020	Bond Future	9.70	Put			3,804.90000	3.80490	3,710,420	12.50	0.00	0
R2048	On	07/05/2020	Bond Future	9.78	Call			2,991.55000	2.99155	3,046,300	13.90	0.00	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,819.01000	4.81901	4,731,680	13.90	0.00	0
R2048	On	07/05/2020	Bond Future	9.79	Call			3,030.64000	3.03064	3,085,890	13.92	0.00	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,771.13000	4.77113	4,684,300	13.92	0.00	0
R2048	On	07/05/2020	Bond Future	9.77	Call			2,952.72000	2.95272	3,006,980	13.89	0.00	0
R2048	On	07/05/2020	Bond Future	9.77	Put			4,867.28000	4.86728	4,779,460	13.89	0.00	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,519.47000	9.51947	9,413,290	15.02	0.00	0
R2048	On	06/08/2020	Bond Future	9.25	Call			2,385.81000	2.38581	2,424,380	15.02	0.00	0
R2048	On	06/08/2020	Bond Future	9.00	Put			11,270.89000	11.27089	11,156,060	14.68	0.00	0
R2048	On	06/08/2020	Bond Future	9.00	Call			1,711.20000	1.71120	1,741,120	14.68	0.00	0
R2048	On	06/08/2020	Bond Future	10.19	Call			5,955.20000	5.95520	6,028,070	16.24	0.00	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,828.13000	4.82813	4,756,250	16.24	0.00	0
R2048	On	06/08/2020	Bond Future	10.20	Call			6,000.13000	6.00013	6,073,360	16.26	0.00	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,791.90000	4.79190	4,720,380	16.26	0.00	0
R2048	On	06/08/2020	Bond Future	10.18	Call			5,910.38000	5.91038	5,982,910	16.23	0.00	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,864.60000	4.86460	4,792,380	16.23	0.00	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R207	On	07/11/2019	Bond Future			6.77245	102.40889	6.76794	102.40970		0.06	0.00	0
<b>Total R207 Future</b>												<b>0.00</b>	<b>0</b>
R207	On	07/11/2019	Bond Future	2.07	Call			0.00000	0.00000	0,000	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.07	Put			840.54000	0.84054	841,350	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.00000	0.00000	0,000	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.08	Put			838.74000	0.83874	839,550	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.06	Call			0.00000	0.00000	0,000	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.06	Put			842.35000	0.84235	843,160	0.11	0.00	0
<b>Total R207 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R207</b>												<b>0.00</b>	<b>0</b>
R208	On	07/11/2019	Bond Future			6.60065	100.97751	6.59947	100.97905		0.68	403,910.04	4
R208	On	06/02/2020	Bond Future			6.44359	102.79074	6.44220	102.79224		0.61	0.00	0
R208	On	07/05/2020	Bond Future			6.15069	101.27435	6.14888	101.27590		0.57	0.00	0
<b>Total R208 Future</b>												<b>403,910.04</b>	<b>4</b>
R208	On	07/11/2019	Bond Future	6.82	Call			303.96000	0.30396	301,680	0.90	0.00	0
R208	On	07/11/2019	Bond Future	6.82	Put			16.92000	0.01692	16,180	0.90	0.00	0
R208	On	07/11/2019	Bond Future	6.83	Call			315.54000	0.31554	313,280	0.91	0.00	0
R208	On	07/11/2019	Bond Future	6.83	Put			15.51000	0.01551	14,790	0.91	0.00	0
R208	On	07/11/2019	Bond Future	6.84	Call			327.16000	0.32716	324,940	0.91	0.00	0
R208	On	07/11/2019	Bond Future	6.84	Put			14.15000	0.01415	13,470	0.91	0.00	0
R208	On	06/02/2020	Bond Future	6.14	Put			355.94000	0.35594	356,860	0.56	0.00	0
R208	On	06/02/2020	Bond Future	6.12	Call			25.54000	0.02554	24,990	0.57	0.00	0
R208	On	06/02/2020	Bond Future	6.12	Put			374.74000	0.37474	375,690	0.57	0.00	0
R208	On	06/02/2020	Bond Future	6.13	Call			26.90000	0.02690	26,340	0.56	0.00	0
R208	On	06/02/2020	Bond Future	6.13	Put			365.23000	0.36523	366,170	0.56	0.00	0
R208	On	06/02/2020	Bond Future	6.14	Call			28.47000	0.02847	27,890	0.56	0.00	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.21000	0.00021	0,210	0.51	0.00	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,144.97000	1.14497	1,146,520	0.51	0.00	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.18000	0.00018	0,180	0.51	0.00	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,162.33000	1.16233	1,163,880	0.51	0.00	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.20000	0.00020	0,190	0.51	0.00	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,153.65000	1.15365	1,155,190	0.51	0.00	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R208</b>												<b>403,910.04</b>	<b>4</b>
R209	On	07/11/2019	Bond Future			9.51366	73.89941	9.52442	73.82876		12.39	0.00	0
R209	On	06/02/2020	Bond Future			9.57511	75.22643	9.58621	75.15441		12.38	0.00	0
R209	On	07/05/2020	Bond Future			9.63432	73.45610	9.64575	73.38279		13.33	0.00	0
<b>Total R209 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
R209	On	07/11/2019	Bond Future	9.81	Call			2,227.19000	2.22719	2,266,950	12.98	0.00	0
R209	On	07/11/2019	Bond Future	9.81	Put			387.59000	0.38759	356,700	12.98	0.00	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,276.29000	2.27629	2,316,750	13.00	0.00	0
R209	On	07/11/2019	Bond Future	9.82	Put			373.50000	0.37350	343,310	13.00	0.00	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,178.40000	2.17840	2,217,450	12.95	0.00	0
R209	On	07/11/2019	Bond Future	9.33	Call			496.96000	0.49696	503,640	12.12	0.00	0
R209	On	07/11/2019	Bond Future	9.77	Call			2,034.46000	2.03446	2,071,340	12.88	0.00	0
R209	On	07/11/2019	Bond Future	9.77	Put			448.45000	0.44845	414,680	12.88	0.00	0
R209	On	07/11/2019	Bond Future	9.80	Put			402.07000	0.40207	370,470	12.95	0.00	0
R209	On	07/11/2019	Bond Future	9.50	Put			1,111.93000	1.11193	1,057,820	12.39	0.00	0
R209	On	07/11/2019	Bond Future	9.50	Call			951.45000	0.95145	967,990	12.39	0.00	0
R209	On	07/11/2019	Bond Future	8.92	Put			4,171.31000	4.17131	4,099,930	11.39	0.00	0
R209	On	07/11/2019	Bond Future	8.92	Call			45.19000	0.04519	44,460	11.39	0.00	0
R209	On	07/11/2019	Bond Future	9.33	Put			1,788.88000	1.78888	1,724,910	12.12	0.00	0
R209	On	06/02/2020	Bond Future	9.51	Call			1,839.64000	1.83964	1,865,450	12.05	0.00	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,336.21000	2.33621	2,290,000	12.05	0.00	0
R209	On	06/02/2020	Bond Future	9.52	Call			1,871.54000	1.87154	1,897,700	12.07	0.00	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,302.68000	2.30268	2,256,820	12.07	0.00	0
R209	On	06/02/2020	Bond Future	9.50	Call			1,808.02000	1.80802	1,833,490	12.04	0.00	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,370.11000	2.37011	2,323,560	12.04	0.00	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,336.06000	2.33606	2,362,670	12.92	0.00	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,540.71000	3.54071	3,494,010	12.92	0.00	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,367.15000	2.36715	2,394,010	12.94	0.00	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,506.22000	3.50622	3,459,770	12.94	0.00	0
R209	On	07/05/2020	Bond Future	9.45	Call			2,305.40000	2.30540	2,331,750	12.91	0.00	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,575.71000	3.57571	3,528,750	12.91	0.00	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>
R210	On	07/11/2019	Bond Future			188.71570	188.71570	188.85495	188.85495			0.00	0
R210	On	06/02/2020	Bond Future			192.15098	192.15098	192.29272	192.29272			0.00	0
R210	On	07/05/2020	Bond Future			193.07434	193.07434	193.21862	193.21862			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	07/11/2019	Bond Future			162.22540	162.22540	162.26194	162.26194			0.00	0
R212	On	06/02/2020	Bond Future			162.93258	162.93258	162.96965	162.96965			0.00	0
R212	On	07/05/2020	Bond Future			165.96266	165.96266	166.00047	166.00047			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>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R213	On	07/11/2019			9.12000	86.63402	9.12578	86.59784		9.67	0.00	0
R213	On	06/02/2020			9.18618	88.18972	9.19218	88.15282		9.63	0.00	0
R213	On	07/05/2020			9.24347	86.25663	9.24967	86.21912		10.26	0.00	0
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>
R213	On	07/11/2019	9.58	Put			154.17000	0.15417	141,160	10.15	0.00	0
R213	On	07/11/2019	9.59	Call			2,988.28000	2.98828	3,011,830	10.17	0.00	0
R213	On	07/11/2019	9.59	Put			147.47000	0.14747	134,840	10.17	0.00	0
R213	On	07/11/2019	9.60	Call			3,041.63000	3.04163	3,065,560	10.19	0.00	0
R213	On	07/11/2019	9.60	Put			141.03000	0.14103	128,780	10.19	0.00	0
R213	On	07/11/2019	9.58	Call			2,935.12000	2.93512	2,958,290	10.15	0.00	0
R213	On	06/02/2020	9.26	Call			2,154.15000	2.15415	2,166,260	9.64	0.00	0
R213	On	06/02/2020	9.26	Put			1,738.49000	1.73849	1,713,700	9.64	0.00	0
R213	On	06/02/2020	9.27	Call			2,188.44000	2.18844	2,200,740	9.65	0.00	0
R213	On	06/02/2020	9.27	Put			1,711.72000	1.71172	1,687,120	9.65	0.00	0
R213	On	06/02/2020	9.28	Call			2,223.20000	2.22320	2,235,680	9.66	0.00	0
R213	On	06/02/2020	9.28	Put			1,685.48000	1.68548	1,661,060	9.66	0.00	0
R213	On	07/05/2020	9.02	Call			1,995.88000	1.99588	2,005,950	10.01	0.00	0
R213	On	07/05/2020	9.02	Put			3,400.04000	3.40004	3,372,600	10.01	0.00	0
R213	On	07/05/2020	9.00	Call			1,941.30000	1.94130	1,951,130	9.99	0.00	0
R213	On	07/05/2020	9.00	Put			3,469.18000	3.46918	3,441,500	9.99	0.00	0
R213	On	07/05/2020	9.01	Call			1,968.61000	1.96861	1,978,560	10.00	0.00	0
R213	On	07/05/2020	9.01	Put			3,434.60000	3.43460	3,407,040	10.00	0.00	0
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>
R214	On	07/11/2019			9.77546	72.17384	9.79134	72.06592		13.48	0.00	0
R214	On	06/02/2020			9.84301	73.46989	9.85938	73.35996		13.46	0.00	0
R214	On	07/05/2020			9.90297	71.52028	9.91980	71.40843		14.59	0.00	0
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>
R214	On	07/11/2019	10.01	Call			2,000.50000	2.00050	2,060,580	14.00	0.00	0
R214	On	07/11/2019	10.01	Put			540.59000	0.54059	492,750	14.00	0.00	0
R214	On	07/11/2019	10.02	Call			2,047.99000	2.04799	2,109,080	14.03	0.00	0
R214	On	07/11/2019	10.02	Put			522.46000	0.52246	475,630	14.03	0.00	0
R214	On	07/11/2019	10.00	Call			1,953.44000	1.95344	2,012,500	13.97	0.00	0
R214	On	07/11/2019	10.00	Put			559.24000	0.55924	510,380	13.97	0.00	0
R214	On	06/02/2020	9.71	Call			1,721.53000	1.72153	1,761,470	12.97	0.00	0
R214	On	06/02/2020	9.71	Put			2,734.76000	2.73476	2,664,770	12.97	0.00	0
R214	On	06/02/2020	9.72	Call			1,753.78000	1.75378	1,794,240	12.99	0.00	0
R214	On	06/02/2020	9.72	Put			2,698.47000	2.69847	2,629,000	12.99	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
R214	On	06/02/2020	Bond Future	9.73	Call			1,786.16000	1.78616	1,827,150	13.02	0.00	0	
R214	On	06/02/2020	Bond Future	9.73	Put			2,662.41000	2.66241	2,593,470	13.02	0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Call			2,599.58000	2.59958	2,644,780	14.24	0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put			3,673.02000	3.67302	3,606,370	14.24	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call			2,631.73000	2.63173	2,677,320	14.26	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put			3,637.24000	3.63724	3,570,980	14.26	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call			2,567.83000	2.56783	2,612,660	14.23	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put			3,709.30000	3.70930	3,642,280	14.23	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>Total for Bond</b>												<b>100,056,229.56</b>	<b>11,624</b>	<b>1</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>												<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>												<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For I2033</b>									<b>0.00</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total I2038 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For I2038</b>									<b>0.00</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total I2046 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For I2046</b>									<b>0.00</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total I2050 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For I2050</b>									<b>0.00</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R186 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For R186</b>									<b>0.00</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R186/R207 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For R186/R207</b>									<b>0.00</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R186/R208 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For R186/R208</b>									<b>0.00</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R197 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For R197</b>									<b>0.00</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R202 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For R202</b>									<b>0.00</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For R207</b>									<b>0.00</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R207/R203 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For R207/R203</b>									<b>0.00</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R208 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For R208</b>									<b>0.00</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R208/R204 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For R208/R204</b>									<b>0.00</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R208/R207 Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For R208/R207</b>									<b>0.00</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R209/R186 Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For R209/R186</b>												<b>0.00</b>	<b>0</b>
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R209/R204 Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For R209/R204</b>												<b>0.00</b>	<b>0</b>
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R209/R208 Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For R209/R208</b>												<b>0.00</b>	<b>0</b>
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R213/R186 Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For R213/R186</b>												<b>0.00</b>	<b>0</b>
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
<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	07/11/2019	GOVI			690.02300	690.02300	689.43200	689.43200			0.00	0
GOVI	On	06/02/2020	GOVI			702.41300	702.41300	701.81200	701.81200			0.00	0
GOVI	On	07/05/2020	GOVI			715.30900	715.30900	714.69700	714.69700			0.00	0
<b>Total GOVI 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
GOVI	On	07/11/2019	GOVI	672.91	Call			165,220.00000	16.52200	171,130,000		0.00	0
GOVI	On	07/11/2019	GOVI	672.91	Put			0.00000	0.00000	0,000		0.00	0
GOVI	On	07/11/2019	GOVI	672.92	Call			165,120.00000	16.51200	171,030,000		0.00	0
GOVI	On	07/11/2019	GOVI	672.92	Put			0.00000	0.00000	0,000		0.00	0
GOVI	On	07/11/2019	GOVI	672.90	Call			165,320.00000	16.53200	171,230,000		0.00	0
GOVI	On	07/11/2019	GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0
GOVI	On	06/02/2020	GOVI	703.14	Call			0.00000	0.00000	0,000		0.00	0
GOVI	On	06/02/2020	GOVI	703.14	Put			13,280.00000	1.32800	7,270,000		0.00	0
GOVI	On	06/02/2020	GOVI	703.15	Call			0.00000	0.00000	0,000		0.00	0
GOVI	On	06/02/2020	GOVI	703.15	Put			13,380.00000	1.33800	7,370,000		0.00	0
GOVI	On	06/02/2020	GOVI	703.13	Call			0.00000	0.00000	0,000		0.00	0
GOVI	On	06/02/2020	GOVI	703.13	Put			13,180.00000	1.31800	7,170,000		0.00	0
GOVI	On	07/05/2020	GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0
GOVI	On	07/05/2020	GOVI	719.99	Put			52,930.00000	5.29300	46,810,000		0.00	0
GOVI	On	07/05/2020	GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0
GOVI	On	07/05/2020	GOVI	720.00	Put			53,030.00000	5.30300	46,910,000		0.00	0
GOVI	On	07/05/2020	GOVI	719.98	Call			0.00000	0.00000	0,000		0.00	0
GOVI	On	07/05/2020	GOVI	719.98	Put			52,830.00000	5.28300	46,710,000		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>Total for GOVI</b>												<b>0.00</b>	<b>0</b>
AL37	On	07/11/2019	Index Future			667.82800	667.82800	667.36200	667.36200			0.00	0
AL37	On	06/02/2020	Index Future			679.82000	679.82000	679.34600	679.34600			0.00	0
AL37	On	07/05/2020	Index Future			692.30100	692.30100	691.81800	691.81800			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	07/11/2019	Index Future			777.25700	777.25700	776.97300	776.97300			0.00	0
AL7T	On	06/02/2020	Index Future			791.21400	791.21400	790.92400	790.92400			0.00	0
AL7T	On	07/05/2020	Index Future			805.74000	805.74000	805.44500	805.44500			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	07/11/2019	Index Future			697.11000	697.11000	696.53400	696.53400			0.00	0
ALBI	On	06/02/2020	Index Future			709.62800	709.62800	709.04100	709.04100			0.00	0
ALBI	On	07/05/2020	Index Future			722.65600	722.65600	722.05900	722.05900			0.00	0
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>
IGOV	On	07/11/2019	Index Future			261.94700	261.94700	262.17000	262.17000			0.00	0
IGOV	On	06/02/2020	Index Future			266.71500	266.71500	266.94200	266.94200			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IGOV On 07/05/2020 Index Future			271.67500	271.67500	271.90700	271.90700			0.00	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>
5Y STN On 21/12/2021 Interest Rate Swap			95.06000	95.06000	95.08000	95.08000			0.00	0
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>
<b>Total for Derivatives :</b>									<b>100,056,229.56</b>	<b>11,624</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.48212			0.00	30,000,000
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>30,000,000</b>
<b>Total For AA06</b>									<b>0.00</b>	<b>30,000,000</b>
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AA06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>									<b>0.00</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			8.21000	101.77252	8.21000	101.75015			0.00	0
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	110.27400	10.00000	110.24500			0.00	0
<b>Total AB01/R186 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB01/R186</b>									<b>0.00</b>	<b>0</b>
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB014U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB014U</b>									<b>0.00</b>	<b>0</b>
AB015L On 19/11/2019 Spot Bond			10.84000	104.33300	10.84000	104.30235			0.00	0
<b>Total AB015U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB015U</b>									<b>0.00</b>	<b>0</b>
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB016U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB016U</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB017U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB017U</b>									<b>0.00</b>	<b>0</b>
AB018L On 04/09/2020 Spot Bond			11.37000	101.24874	11.37000	101.21798			0.00	0
<b>Total AB018U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB018U</b>									<b>0.00</b>	<b>0</b>
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB019U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB019U</b>									<b>0.00</b>	<b>0</b>
AB020L On 03/09/2022 Spot Bond			11.81000	101.33278	11.81000	101.30084			0.00	0
<b>Total AB020U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB020U</b>									<b>0.00</b>	<b>0</b>
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB021U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB021U</b>									<b>0.00</b>	<b>0</b>
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB023U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB023U</b>									<b>0.00</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	42.57516	100.00000	42.48145			0.00	0
<b>Total AB024U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB024U</b>									<b>0.00</b>	<b>0</b>
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB025U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB025U</b>									<b>0.00</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	33.00579	100.00000	32.93313			0.00	0
<b>Total AB026U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB026U</b>									<b>0.00</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB028U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB028U</b>									<b>0.00</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB029U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB029U</b>									<b>0.00</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB030U 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
<b>Total For AB030U</b>									<b>0.00</b>	<b>0</b>
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB031U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB031U</b>									<b>0.00</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB032U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB032U</b>									<b>0.00</b>	<b>0</b>
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB033U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB033U</b>									<b>0.00</b>	<b>0</b>
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AB034U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AB034U</b>									<b>0.00</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total ABC1234/R2022 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>									<b>0.00</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			4.80000	4.80000	4.80000	285.80741			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>
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ABF19U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABF19U</b>									<b>0.00</b>	<b>0</b>
ABFN0: On 17/03/2020 Spot Bond					0.00000	101.14856			0.00	0
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>0</b>
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.75627			0.00	0
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>
ABFN1: On 28/10/2019 Spot Bond					0.00000	101.67283			0.00	0
<b>Total ABFN10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN10</b>									<b>0.00</b>	<b>0</b>
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.74613			0.00	0
<b>Total ABFN13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN13</b>									<b>0.00</b>	<b>0</b>
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.71651			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total ABFN14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN14</b>									<b>0.00</b>	<b>0</b>
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.99820			0.00	0
<b>Total ABFN15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN15</b>									<b>0.00</b>	<b>0</b>
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.83593			0.00	0
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN16</b>									<b>0.00</b>	<b>0</b>
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.21481			0.00	0
<b>Total ABFN18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN18</b>									<b>0.00</b>	<b>0</b>
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.27119			0.00	0
<b>Total ABFN20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN20</b>									<b>0.00</b>	<b>0</b>
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.08771			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>
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.19271			0.00	0
<b>Total ABFN22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN22</b>									<b>0.00</b>	<b>0</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.84005			0.00	0
<b>Total ABFN23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN23</b>									<b>0.00</b>	<b>0</b>
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.10818			0.00	0
<b>Total ABFN24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN24</b>									<b>0.00</b>	<b>0</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.40888			0.00	0
<b>Total ABFN25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN25</b>									<b>0.00</b>	<b>0</b>
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.90540			0.00	0
<b>Total ABFN26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN26</b>									<b>0.00</b>	<b>0</b>
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.09777			0.00	0
<b>Total ABFN27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN27</b>									<b>0.00</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.20769			0.00	0
<b>Total ABFN28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN28</b>									<b>0.00</b>	<b>0</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.52395			0.00	630,000,000
<b>Total ABFN29 SPOT</b>									<b>0.00</b>	<b>630,000,000</b>
<b>Total For ABFN29</b>									<b>0.00</b>	<b>630,000,000</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.39284			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	101.31670			0.00	0
<b>Total ABFN31 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN31</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.53065			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	101.67652			0.00	0
<b>Total ABFN33 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN33</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.69458			0.00	0
<b>Total ABFN34 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN34</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.53821			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	101.75417			0.00	0
<b>Total ABFN36 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN36</b>									<b>0.00</b>	<b>0</b>
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.60105			0.00	0
<b>Total ABFN37 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN37</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 23/04/2022 Spot Bond					0.00000	99.81378			0.00	0
<b>Total ABFN38 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN38</b>									<b>0.00</b>	<b>0</b>
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.61977			0.00	0
<b>Total ABFN39 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
<b>Total For ABFN39</b>									<b>0.00</b>	<b>0</b>
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.63027			0.00	0 300
<b>Total ABFN40 SPOT</b>									<b>0.00</b>	<b>0 300</b>
<b>Total For ABFN40</b>									<b>0.00</b>	<b>0 300</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.63783			0.00	0
<b>Total ABFN41 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN41</b>									<b>0.00</b>	<b>0</b>
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.64678			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>
ABK10 On 14/02/2020 Spot Bond					0.00000	102.02625			0.00	0 266
<b>Total ABK10 SPOT</b>									<b>0.00</b>	<b>0 266</b>
<b>Total For ABK10</b>									<b>0.00</b>	<b>0 266</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	101.64198			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>
ABK6 On 05/06/2020 Spot Bond					0.00000	101.00524			0.00	0
<b>Total ABK6 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABK6</b>									<b>0.00</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond					0.00000	100.53178			0.00	0 30
<b>Total ABK8 SPOT</b>									<b>0.00</b>	<b>0 30</b>
<b>Total For ABK8</b>									<b>0.00</b>	<b>0 30</b>
ABK9 On 18/11/2019 Spot Bond					0.00000	101.36425			0.00	0 180
<b>Total ABK9 SPOT</b>									<b>0.00</b>	<b>0 180</b>
<b>Total For ABK9</b>									<b>0.00</b>	<b>0 180</b>
ABKI02 On 05/06/2020 Spot Bond			6.32000	6.32000	6.32000	151.44397			0.00	0
<b>Total ABKI02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABKI02</b>									<b>0.00</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			100.00000	75.08900	100.00000	74.91421			0.00	0
<b>Total ABKI02/R212 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABKI02/R212</b>									<b>0.00</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			6.62000	6.62000	6.62000	131.97401		330,484,964,000.00	49,922,200	104
<b>Total ABKI03 SPOT</b>								<b>330,484,964,000.00</b>	<b>49,922,200</b>	<b>104</b>
<b>Total For ABKI03</b>								<b>330,484,964,000.00</b>	<b>49,922,200</b>	<b>104</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	26.92716	100.00000	26.86450		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total ABKI03/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.97500	7.97500	7.97500	126.16722			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	10.57830	100.00000	10.55355			0.00	0	
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>									<b>0.00</b>	<b>0</b>	
ABKS1 On 05/04/2021 Spot Bond					0.00000	93.39047			0.00	239,215,600	6,344
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>239,215,600</b>	<b>6,344</b>
<b>Total For ABKS1</b>									<b>0.00</b>	<b>239,215,600</b>	<b>6,344</b>
ABN05 On 18/04/2021 Spot Bond			4.11000	203.24532	4.11000	203.19943			0.00	0	
<b>Total ABN05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN05</b>									<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			4.17500	4.17500	4.17500	130.74845			0.00	0	
<b>Total ABN61 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>									<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			4.45000	4.45000	4.45000	173.66161			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			4.14000	4.14000	4.14000	217.34034			0.00	0	
<b>Total ABN63 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>									<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			8.92500	8.92500	8.92500	97.56325			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			9.63000	9.63000	9.63000	107.70861			0.00	0	
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	
ABN80 On 31/03/2021 Spot Bond			7.58500	7.58500	7.58500	99.11868			0.00	0	
<b>Total ABN80 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN80</b>									<b>0.00</b>	<b>0</b>	
ABN87 On 21/12/2026 Spot Bond			10.17500	10.17500	10.17500	104.89740			0.00	0	
<b>Total ABN87 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN87</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABS11 On 09/04/2021 Spot Bond			7.61000	102.66032	7.61000	102.63938			0.00	0 620
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0 620</b>
<b>Total For ABS11</b>									<b>0.00</b>	<b>0 620</b>
ABS12 On 14/05/2020 Spot Bond			7.76000	104.70015	7.76000	104.67849			0.00	0
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>
ABS12/R On 14/05/2020 Spot Bond			9.20000	103.89407	9.20000	103.86868			0.00	0
<b>Total ABS12/R207 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABS12/R207</b>									<b>0.00</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			8.29000	107.19568	8.29000	107.17202			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>
ABS14 On 11/11/2020 Spot Bond			7.55500	105.72407	7.55500	105.70277			0.00	0
<b>Total ABS14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABS14</b>									<b>0.00</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			8.24500	108.20733	8.24500	108.18357			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			8.42500	113.63871	8.42500	113.61323			0.00	0
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			8.97500	113.91405	8.97500	113.88687			0.00	0 1,500
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0 1,500</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0 1,500</b>
ABS18 On 26/09/2023 Spot Bond			8.28500	105.65078	8.28500	105.62722			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>
ABS6 On 01/06/2020 Spot Bond			7.69000	103.33933	7.69000	103.31803		1,790,232,000,000.00		232,800,000 116
<b>Total ABS6 SPOT</b>								<b>1,790,232,000,000.00</b>		<b>232,800,000 116</b>
<b>Total For ABS6</b>								<b>1,790,232,000,000.00</b>		<b>232,800,000 116</b>
ABS7 On 11/09/2026 Spot Bond			8.85500	100.52786	8.85500	100.50394			0.00	0
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.82945	100.00000	9.80758			0.00	0
<b>Total ABS7/R186 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
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>
ABSI2 On 07/12/2023 Spot Bond			3.65000	3.65000	3.65000	297.99613			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			3.32000	159.60944	3.32000	159.57686			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>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ABT01U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABT01U</b>									<b>0.00</b>	<b>0</b>
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ABT02U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABT02U</b>									<b>0.00</b>	<b>0</b>
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ABT03U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABT03U</b>									<b>0.00</b>	<b>0</b>
ABX01 On 10/07/2024 Spot Bond			11.07500	11.07500	11.07500	102.29083			0.00	0
<b>Total ABX01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABX01</b>									<b>0.00</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ACIF1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACIF1U</b>									<b>0.00</b>	<b>0</b>
ACL08€ On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total ACL089/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>									<b>0.00</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	100.62942			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>
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.61653			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>
ACL104 On 20/12/2019 Spot Bond			7.91000	7.91000	7.91000	101.03302			0.00	0
<b>Total ACL104 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL104</b>									<b>0.00</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond					0.00000	248.90148			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total ACL127 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL127</b>									<b>0.00</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond					0.00000	248.89561			0.00	0
<b>Total ACL128 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL128</b>									<b>0.00</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond					0.00000	100.60063			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>
ACL142 On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total ACL142/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>									<b>0.00</b>	<b>0</b>
ACL142 On 20/12/2021 Spot Bond					0.00000	100.60259			0.00	0
<b>Total ACL145 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL145</b>									<b>0.00</b>	<b>0</b>
ACL185 On 20/09/2022 Spot Bond					0.00000	99.78017			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>
ACL187 On 20/09/2020 Spot Bond					0.00000	100.98073			0.00	0
<b>Total ACL187 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL187</b>									<b>0.00</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond					0.00000	100.61344			0.00	0
<b>Total ACL188 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL188</b>									<b>0.00</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond					0.00000	100.61548			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>
ACL193 On 20/09/2022 Spot Bond					0.00000	100.61548			0.00	0
<b>Total ACL194 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL194</b>									<b>0.00</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond					0.00000	100.62648			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>
ACL201 On 20/12/2022 Spot Bond					0.00000	100.62648			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ACL203 On 30/01/2023 Spot Bond					0.00000	169.27620			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	171.96960			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>
ACL214 On 20/09/2020 Spot Bond					0.00000	98.07795			0.00	0
<b>Total ACL214 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL214</b>									<b>0.00</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond					0.00000	100.59484			0.00	0
<b>Total ACL217 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL217</b>									<b>0.00</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond					0.00000	101.56338			0.00	0
<b>Total ACL218 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL218</b>									<b>0.00</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond					0.00000	101.96899			0.00	0
<b>Total ACL220 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL220</b>									<b>0.00</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond					0.00000	100.59223			0.00	0
<b>Total ACL221 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL221</b>									<b>0.00</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond					0.00000	100.58254			0.00	0
<b>Total ACL222 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL222</b>									<b>0.00</b>	<b>0</b>
AECI01 On 11/09/2021 Spot Bond					0.00000	101.38538			0.00	0
<b>Total AECI01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AECI01</b>									<b>0.00</b>	<b>0</b>
AECI02 On 11/09/2023 Spot Bond					0.00000	102.62331			0.00	0
<b>Total AECI02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AECI02</b>									<b>0.00</b>	<b>0</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	101.24774			0.00	0
<b>Total AECI03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AECI03</b>									<b>0.00</b>	<b>0</b>
AECI04 On 21/11/2023 Spot Bond					0.00000	101.25506			0.00	0
<b>Total AECI04 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
<b>Total For AECI04</b>									<b>0.00</b>	<b>0</b>
AGL01 On 29/11/2023 Spot Bond					0.00000	101.17918			0.00	0
<b>Total AGL01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AGL01</b>									<b>0.00</b>	<b>0</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	101.92032			0.00	220,000,000
<b>Total AGL02 SPOT</b>									<b>0.00</b>	<b>220,000,000</b>
<b>Total For AGL02</b>									<b>0.00</b>	<b>220,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	102.52580			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	102.24061			0.00	0
<b>Total AGT02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AGT02</b>									<b>0.00</b>	<b>0</b>
AHF2A: On 18/07/2021 Spot Bond					0.00000	99.91218			0.00	0
<b>Total AHF2A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF2A3</b>									<b>0.00</b>	<b>0</b>
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.66990			0.00	0
<b>Total AHF2B3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF2B3</b>									<b>0.00</b>	<b>0</b>
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.66228			0.00	0
<b>Total AHF2C3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF2C3</b>									<b>0.00</b>	<b>0</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.91385			0.00	0
<b>Total AHF3A5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF3A5</b>									<b>0.00</b>	<b>0</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.91439			0.00	0
<b>Total AHF3A6 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF3A6</b>									<b>0.00</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.90846			0.00	0
<b>Total AHF3B4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF3B4</b>									<b>0.00</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.90253			0.00	0
<b>Total AHF3B5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF3B5</b>									<b>0.00</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.88318			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total AHF3C4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF3C4</b>									<b>0.00</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.87728			0.00	0
<b>Total AHF3C5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF3C5</b>									<b>0.00</b>	<b>0</b>
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.75410			0.00	0
<b>Total AHF5A1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF5A1</b>									<b>0.00</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.27563			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			9.11500	103.83182	9.11500	103.80668			0.00	0
<b>Total AHF5A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF5A3</b>									<b>0.00</b>	<b>0</b>
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.31960			0.00	0
<b>Total AHF5B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF5B1</b>									<b>0.00</b>	<b>0</b>
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.37819			0.00	0
<b>Total AHF5C1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF5C1</b>									<b>0.00</b>	<b>0</b>
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.78767			0.00	0
<b>Total AHF5D1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF5D1</b>									<b>0.00</b>	<b>0</b>
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.17412			0.00	0
<b>Total AHF6A1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF6A1</b>									<b>0.00</b>	<b>0</b>
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.17912			0.00	0 1,740
<b>Total AHF6A2 SPOT</b>									<b>0.00</b>	<b>0 1,740</b>
<b>Total For AHF6A2</b>									<b>0.00</b>	<b>0 1,740</b>
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.18512			0.00	0
<b>Total AHF6B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF6B1</b>									<b>0.00</b>	<b>0</b>
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.19313			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
AHF6D On 21/08/2024 Spot Bond					0.00000	100.24966			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>
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 2,356
<b>Total AHL01U SPOT</b>									<b>0.00</b>	<b>0 2,356</b>
<b>Total For AHL01U</b>									<b>0.00</b>	<b>0 2,356</b>
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 44,768
<b>Total AHL1AU SPOT</b>									<b>0.00</b>	<b>0 44,768</b>
<b>Total For AHL1AU</b>									<b>0.00</b>	<b>0 44,768</b>
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 9,875
<b>Total AHL1BU SPOT</b>									<b>0.00</b>	<b>0 9,875</b>
<b>Total For AHL1BU</b>									<b>0.00</b>	<b>0 9,875</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000
<b>Total AHY2U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000</b>
<b>Total For AHY2U</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AIG2U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AIG2U</b>									<b>0.00</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			8.98000	113.38911	8.98000	113.36190			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			8.61500	105.85553	8.61500	105.83127			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>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			10.60500	99.95181	10.60500	99.92375			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			4.55000	179.66054	4.55000	179.61785			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>
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total APF01U 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
<b>Total For APF01U</b>									<b>0.00</b>	<b>0</b>
APF04 On 21/10/2021 Spot Bond					0.00000	99.83384			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>
APF05 On 24/08/2020 Spot Bond					0.00000	101.66876			0.00	0
<b>Total APF05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For APF05</b>									<b>0.00</b>	<b>0</b>
APF06 On 24/08/2022 Spot Bond					0.00000	101.76820			0.00	20,000,000
<b>Total APF06 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>
<b>Total For APF06</b>									<b>0.00</b>	<b>20,000,000</b>
APF07 On 25/06/2023 Spot Bond					0.00000	100.46845			0.00	0
<b>Total APF07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For APF07</b>									<b>0.00</b>	<b>0</b>
APF08 On 24/07/2021 Spot Bond					0.00000	99.77408			0.00	0
<b>Total APF08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For APF08</b>									<b>0.00</b>	<b>0</b>
APF09 On 24/07/2023 Spot Bond					0.00000	99.76807			0.00	0
<b>Total APF09 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For APF09</b>									<b>0.00</b>	<b>0</b>
APF10 On 11/09/2022 Spot Bond					0.00000	100.80300			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>
APF11 On 16/09/2020 Spot Bond					0.00000	100.63338			0.00	0
<b>Total APF11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For APF11</b>									<b>0.00</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS133U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS133U</b>									<b>0.00</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS139U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS139U</b>									<b>0.00</b>	<b>0</b>
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS167U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS167U</b>									<b>0.00</b>	<b>0</b>
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total AS168U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS168U</b>									<b>0.00</b>	<b>0</b>
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS221U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS221U</b>									<b>0.00</b>	<b>0</b>
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS224U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS224U</b>									<b>0.00</b>	<b>0</b>
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS248U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS248U</b>									<b>0.00</b>	<b>0</b>
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS249U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS249U</b>									<b>0.00</b>	<b>0</b>
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS266U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS266U</b>									<b>0.00</b>	<b>0</b>
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS288U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS288U</b>									<b>0.00</b>	<b>0</b>
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS294U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS294U</b>									<b>0.00</b>	<b>0</b>
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS334U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS334U</b>									<b>0.00</b>	<b>0</b>
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS343U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS343U</b>									<b>0.00</b>	<b>0</b>
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS345U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS345U</b>									<b>0.00</b>	<b>0</b>
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS347U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS347U</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS349U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS349U</b>									<b>0.00</b>	<b>0</b>
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS350U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS350U</b>									<b>0.00</b>	<b>0</b>
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AS367U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS367U</b>									<b>0.00</b>	<b>0</b>
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		180,000,000,000,000.00	1,800,000,000	1,800
<b>Total AS377U SPOT</b>								<b>180,000,000,000,000.00</b>	<b>1,800,000,000</b>	<b>1,800</b>
<b>Total For AS377U</b>								<b>180,000,000,000,000.00</b>	<b>1,800,000,000</b>	<b>1,800</b>
ASN02L On 07/12/2033 Spot Bond			4.39000	235.63510	4.39000	235.58015			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>
ASN03L On 10/11/2019 Spot Bond					0.00000	101.52098			0.00	0
<b>Total ASN036 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN036</b>									<b>0.00</b>	<b>0</b>
ASN03L On 07/12/2033 Spot Bond			4.40500	211.26996	4.40500	211.22060			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>
ASN04L On 21/11/2019 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN041 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN041</b>									<b>0.00</b>	<b>0</b>
ASN05L On 22/04/2020 Spot Bond					0.00000	99.81217			0.00	0
<b>Total ASN058 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN058</b>									<b>0.00</b>	<b>0</b>
ASN05L On 28/04/2020 Spot Bond					0.00000	101.90617			0.00	0
<b>Total ASN059 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN059</b>									<b>0.00</b>	<b>0</b>
ASN06L On 30/04/2020 Spot Bond					0.00000	101.84880			0.00	0
<b>Total ASN061 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN061</b>									<b>0.00</b>	<b>0</b>
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN064 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	
<b>Total For ASN064</b>									<b>0.00</b>	<b>0</b>	
ASN064 On 07/02/2020 Spot Bond					0.00000	101.62164			0.00	0	
<b>Total ASN069 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN069</b>									<b>0.00</b>	<b>0</b>	
ASN070 On 20/06/2020 Spot Bond					0.00000	100.67206			0.00	0	
<b>Total ASN078 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN078</b>									<b>0.00</b>	<b>0</b>	
ASN080 On 20/09/2020 Spot Bond					0.00000	100.57471			0.00	0	
<b>Total ASN080 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN080</b>									<b>0.00</b>	<b>0</b>	
ASN081 On 20/06/2020 Spot Bond					0.00000	101.21827			0.00	200,000,000	100
<b>Total ASN083 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100</b>
<b>Total For ASN083</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100</b>
ASN084 On 03/09/2020 Spot Bond					0.00000	101.11151			0.00	0	0
<b>Total ASN084 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN085 On 01/10/2020 Spot Bond					0.00000	132.28156			0.00	0	0
<b>Total ASN087 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN090 On 16/10/2020 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN091 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN092 On 21/10/2020 Spot Bond					0.00000	99.83948			0.00	0	0
<b>Total ASN092 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN093 On 10/11/2020 Spot Bond					0.00000	101.53762			0.00	80,000,000	20
<b>Total ASN096 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>	<b>20</b>
<b>Total For ASN096</b>									<b>0.00</b>	<b>80,000,000</b>	<b>20</b>
ASN097 On 20/12/2020 Spot Bond					0.00000	91.02372			0.00	0	0
<b>Total ASN099 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN110 On 02/12/2020 Spot Bond					0.00000	101.03616			0.00	0	0
<b>Total ASN111 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN112 On 07/03/2021 Spot Bond					0.00000	100.85612			0.00	200,000,000	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total ASN113 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>50</b>
<b>Total For ASN113</b>									<b>0.00</b>	<b>200,000,000</b>	<b>50</b>
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total ASN115 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN115</b>									<b>0.00</b>	<b>0</b>	
ASN115 On 20/12/2020 Spot Bond					0.00000	100.75514			0.00	0	
<b>Total ASN121 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN121</b>									<b>0.00</b>	<b>0</b>	
ASN121 On 20/12/2020 Spot Bond					0.00000	100.74871			0.00	0	
<b>Total ASN134 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN134</b>									<b>0.00</b>	<b>0</b>	
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total ASN135 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN135</b>									<b>0.00</b>	<b>0</b>	
ASN135 On 31/01/2022 Spot Bond			4.05000	157.08330	4.05000	157.04819			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>	
ASN137 On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total ASN140 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN140</b>									<b>0.00</b>	<b>0</b>	
ASN140 On 20/06/2020 Spot Bond					0.00000	101.51933			0.00	0	
<b>Total ASN143 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN143</b>									<b>0.00</b>	<b>0</b>	
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total ASN144 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN144</b>									<b>0.00</b>	<b>0</b>	
ASN144 On 20/06/2021 Spot Bond					0.00000	86.98826			0.00	0	
<b>Total ASN145 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN145</b>									<b>0.00</b>	<b>0</b>	
ASN145 On 04/05/2021 Spot Bond					0.00000	101.73100			0.00	0	
<b>Total ASN146 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN146</b>									<b>0.00</b>	<b>0</b>	
ASN146 On 04/05/2021 Spot Bond					0.00000	101.74724			0.00	0	
<b>Total ASN147 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN147</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN14: On 31/01/2022 Spot Bond			4.09500	156.92922	4.09500	156.89396			0.00	0
<b>Total ASN149 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN149</b>									<b>0.00</b>	<b>0</b>
ASN15: On 31/05/2021 Spot Bond					0.00000	53.66358			0.00	0
<b>Total ASN150 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN150</b>									<b>0.00</b>	<b>0</b>
ASN15: On 02/06/2021 Spot Bond					0.00000	101.05894			0.00	0
<b>Total ASN152 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN152</b>									<b>0.00</b>	<b>0</b>
ASN15: On 31/03/2028 Spot Bond			5.04000	166.30308	5.04000	166.26140			0.00	0
<b>Total ASN154 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN154</b>									<b>0.00</b>	<b>0</b>
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN156 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN156</b>									<b>0.00</b>	<b>0</b>
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN157 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN157</b>									<b>0.00</b>	<b>0</b>
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN159 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN159</b>									<b>0.00</b>	<b>0</b>
ASN16: On 08/08/2021 Spot Bond					0.00000	101.67256			0.00	0
<b>Total ASN160 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN160</b>									<b>0.00</b>	<b>0</b>
ASN16: On 19/08/2021 Spot Bond					0.00000	101.36765			0.00	120,000,000
<b>Total ASN161 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>
<b>Total For ASN161</b>									<b>0.00</b>	<b>120,000,000</b>
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN163 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN163</b>									<b>0.00</b>	<b>0</b>
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN164 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN164</b>									<b>0.00</b>	<b>0</b>
ASN16: On 20/06/2021 Spot Bond					0.00000	101.30990			0.00	0
<b>Total ASN165 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
<b>Total For ASN165</b>									<b>0.00</b>	<b>0</b>
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN172 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN172</b>									<b>0.00</b>	<b>0</b>
ASN17: On 02/12/2019 Spot Bond					0.00000	100.99077			0.00	0
<b>Total ASN174 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN174</b>									<b>0.00</b>	<b>0</b>
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN176 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN176</b>									<b>0.00</b>	<b>0</b>
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN177 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN177</b>									<b>0.00</b>	<b>0</b>
ASN18: On 20/06/2022 Spot Bond					0.00000	100.66010			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 12/06/2020 Spot Bond					0.00000	100.75320			0.00	0
<b>Total ASN190 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN190</b>									<b>0.00</b>	<b>0</b>
ASN19: On 30/06/2022 Spot Bond					0.00000	100.35243			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			4.72000	102.12918	4.72000	102.10454			0.00	0
<b>Total ASN195 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN195</b>									<b>0.00</b>	<b>0</b>
ASN19: On 20/06/2022 Spot Bond					0.00000	100.56190			0.00	120,000,000
<b>Total ASN196 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>
<b>Total For ASN196</b>									<b>0.00</b>	<b>120,000,000</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	100.56720			0.00	0
<b>Total ASN203 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN203</b>									<b>0.00</b>	<b>0</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	100.58854			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 24/08/2021 Spot Bond					0.00000	101.38828			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total ASN208 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN208</b>									<b>0.00</b>	<b>0</b>
ASN208 On 24/08/2025 Spot Bond					0.00000	101.51386			0.00	0
<b>Total ASN209 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN209</b>									<b>0.00</b>	<b>0</b>
ASN209 On 28/08/2020 Spot Bond					0.00000	101.09001			0.00	0
<b>Total ASN210 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN210</b>									<b>0.00</b>	<b>0</b>
ASN210 On 29/08/2022 Spot Bond					0.00000	101.12319			0.00	0
<b>Total ASN214 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN214</b>									<b>0.00</b>	<b>0</b>
ASN214 On 09/03/2020 Spot Bond					0.00000	100.89675			0.00	0
<b>Total ASN243 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN243</b>									<b>0.00</b>	<b>0</b>
ASN243 On 29/05/2021 Spot Bond					0.00000	101.06084			0.00	0
<b>Total ASN255 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN255</b>									<b>0.00</b>	<b>0</b>
ASN255 On 20/06/2023 Spot Bond					0.00000	100.65881			0.00	0
<b>Total ASN264 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN264</b>									<b>0.00</b>	<b>0</b>
ASN264 On 20/06/2023 Spot Bond					0.00000	100.56513			0.00	0
<b>Total ASN274 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN274</b>									<b>0.00</b>	<b>0</b>
ASN274 On 15/08/2023 Spot Bond					0.00000	101.45538			0.00	120,000,000
<b>Total ASN278 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>
<b>Total For ASN278</b>									<b>0.00</b>	<b>120,000,000</b>
ASN278 On 20/08/2048 Spot Bond					0.00000	101.36142			0.00	120,000,000
<b>Total ASN279 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>
<b>Total For ASN279</b>									<b>0.00</b>	<b>120,000,000</b>
ASN279 On 21/08/2023 Spot Bond					0.00000	101.31667			0.00	0
<b>Total ASN280 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN280</b>									<b>0.00</b>	<b>0</b>
ASN280 On 13/09/2025 Spot Bond					0.00000	100.77879			0.00	0
<b>Total ASN286 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN286</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN29: On 26/09/2023 Spot Bond					0.00000	100.46431			0.00	0
<b>Total ASN291 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN291</b>									<b>0.00</b>	<b>0</b>
ASN30: On 20/12/2023 Spot Bond					0.00000	100.59096			0.00	120,000,000
<b>Total ASN300 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>
<b>Total For ASN300</b>									<b>0.00</b>	<b>120,000,000</b>
ASN31: On 20/12/2023 Spot Bond					0.00000	100.69742			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 17/01/2020 Spot Bond					0.00000	103.58689			0.00	0
<b>Total ASN314 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN314</b>									<b>0.00</b>	<b>0</b>
ASN31: On 20/01/2021 Spot Bond					0.00000	100.85688			0.00	0
<b>Total ASN315 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN315</b>									<b>0.00</b>	<b>0</b>
ASN31: On 30/04/2020 Spot Bond					0.00000	101.86747			0.00	0 14,200
<b>Total ASN316 SPOT</b>									<b>0.00</b>	<b>0 14,200</b>
<b>Total For ASN316</b>									<b>0.00</b>	<b>0 14,200</b>
ASN31: On 30/03/2020 Spot Bond					0.00000	100.30917			0.00	0
<b>Total ASN317 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN317</b>									<b>0.00</b>	<b>0</b>
ASN31: On 31/03/2029 Spot Bond			4.34500	4.34500	4.34500	94.02477			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			4.55500	4.55500	4.55500	90.98066			0.00	0
<b>Total ASN319 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN319</b>									<b>0.00</b>	<b>0</b>
ASN32: On 20/06/2024 Spot Bond					0.00000	100.57076			0.00	0
<b>Total ASN327 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN327</b>									<b>0.00</b>	<b>0</b>
ASN32: On 20/06/2024 Spot Bond					0.00000	100.62191			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	101.55488			0.00	0
<b>Total ASN333 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
<b>Total For ASN333</b>									<b>0.00</b>	<b>0</b>
ASN33: On 20/06/2024 Spot Bond					0.00000	100.57347			0.00	0
<b>Total ASN335 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN335</b>									<b>0.00</b>	<b>0</b>
ASN33: On 31/01/2038 Spot Bond			4.48000	105.60384	4.48000	105.57902			0.00	0
<b>Total ASN337 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN337</b>									<b>0.00</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	100.59738			0.00	0
<b>Total ASN341 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN341</b>									<b>0.00</b>	<b>0</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	101.43478			0.00	0
<b>Total ASN342 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN342</b>									<b>0.00</b>	<b>0</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	101.43478			0.00	0
<b>Total ASN344 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN344</b>									<b>0.00</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	100.56184			0.00	0
<b>Total ASN346 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN346</b>									<b>0.00</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.59092			0.00	0
<b>Total ASN351 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN351</b>									<b>0.00</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.58123			0.00	0
<b>Total ASN354 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN354</b>									<b>0.00</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.58123			0.00	0
<b>Total ASN358 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN358</b>									<b>0.00</b>	<b>0</b>
ASN36: On 30/08/2024 Spot Bond					0.00000	101.09883			0.00	0
<b>Total ASN365 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN365</b>									<b>0.00</b>	<b>0</b>
ASN36: On 20/06/2024 Spot Bond					0.00000	100.57403			0.00	0
<b>Total ASN369 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN369</b>									<b>0.00</b>	<b>0</b>
ASN37: On 20/12/2024 Spot Bond					0.00000	100.31746			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total ASN373 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN373</b>									<b>0.00</b>	<b>0</b>
ASN37 On 20/12/2024 Spot Bond					0.00000	100.25023			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>
ASN75I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ASN75U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN75U</b>									<b>0.00</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond					0.00000	101.46598			0.00	0
<b>Total BAW18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAW18</b>									<b>0.00</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			7.83500	105.27521	7.83500	105.25310			0.00	0 1,000
<b>Total BAW19 SPOT</b>									<b>0.00</b>	<b>0 1,000</b>
<b>Total For BAW19</b>									<b>0.00</b>	<b>0 1,000</b>
BAW21 On 24/03/2022 Spot Bond			7.86000	103.66051	7.86000	103.63856			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	100.51483	9.30000	100.48973			0.00	0
<b>Total BAW21/R208 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAW21/R208</b>									<b>0.00</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond					0.00000	101.81866			0.00	0
<b>Total BAW22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAW22</b>									<b>0.00</b>	<b>0</b>
BAW25 On 08/05/2020 Spot Bond					0.00000	102.03825			0.00	0
<b>Total BAW25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAW25</b>									<b>0.00</b>	<b>0</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BAW26U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAW26U</b>									<b>0.00</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BAW27U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAW27U</b>									<b>0.00</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	101.99479			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BAW29 On 22/02/2023 Spot Bond					0.00000	101.26469			0.00	0
<b>Total BAW29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAW29</b>									<b>0.00</b>	<b>0</b>
BAW30 On 05/12/2021 Spot Bond					0.00000	100.88802			0.00	0
<b>Total BAW30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAW30</b>									<b>0.00</b>	<b>0</b>
BAW31 On 30/09/2022 Spot Bond					0.00000	100.31859			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>
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.79840			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>
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.47700			0.00	0
<b>Total BAYA58 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA58</b>									<b>0.00</b>	<b>0</b>
BAYA60 On 30/06/2020 Spot Bond			11.21000	11.21000	11.21000	104.32354			0.00	0
<b>Total BAYA60 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA60</b>									<b>0.00</b>	<b>0</b>
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.45866			0.00	0
<b>Total BAYA61 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA61</b>									<b>0.00</b>	<b>0</b>
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.43234			0.00	0
<b>Total BAYA62 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA62</b>									<b>0.00</b>	<b>0</b>
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.48786			0.00	0
<b>Total BAYA63 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA63</b>									<b>0.00</b>	<b>0</b>
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.43608			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>
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.14508			0.00	0
<b>Total BAYA65 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA65</b>									<b>0.00</b>	<b>0</b>
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.43244			0.00	0
<b>Total BAYA66 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
<b>Total For BAYA66</b>									<b>0.00</b>	<b>0</b>
BAYA67 On 31/03/2023 Spot Bond			11.01500	11.01500	11.01500	100.86125			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>
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.40815			0.00	0
<b>Total BAYA69 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA69</b>									<b>0.00</b>	<b>0</b>
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.40815			0.00	0
<b>Total BAYA70 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA70</b>									<b>0.00</b>	<b>0</b>
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.40815			0.00	2,400,000,000 1,200
<b>Total BAYA71 SPOT</b>									<b>0.00</b>	<b>2,400,000,000 1,200</b>
<b>Total For BAYA71</b>									<b>0.00</b>	<b>2,400,000,000 1,200</b>
BAYA72 On 31/03/2026 Spot Bond			11.68500	11.68500	11.68500	102.65631			0.00	0 1,430
<b>Total BAYA72 SPOT</b>									<b>0.00</b>	<b>0 1,430</b>
<b>Total For BAYA72</b>									<b>0.00</b>	<b>0 1,430</b>
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.88740			0.00	0
<b>Total BAYA73 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA73</b>									<b>0.00</b>	<b>0</b>
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.43508			0.00	0
<b>Total BAYA74 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA74</b>									<b>0.00</b>	<b>0</b>
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.74312			0.00	0
<b>Total BAYA75 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA75</b>									<b>0.00</b>	<b>0</b>
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.74317			0.00	0
<b>Total BAYA76 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA76</b>									<b>0.00</b>	<b>0</b>
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.42060			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>
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.54806			0.00	0
<b>Total BAYB07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB07</b>									<b>0.00</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond					0.00000	103.26722			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total BAYB08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB08</b>									<b>0.00</b>	<b>0</b>
BAYB1 On 30/06/2020 Spot Bond					0.00000	100.56676			0.00	0
<b>Total BAYB11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB11</b>									<b>0.00</b>	<b>0</b>
BAYB1 On 30/06/2021 Spot Bond					0.00000	100.49227			0.00	0
<b>Total BAYB12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB12</b>									<b>0.00</b>	<b>0</b>
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.50070			0.00	0
<b>Total BAYB13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB13</b>									<b>0.00</b>	<b>0</b>
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.50070			0.00	0
<b>Total BAYB14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB14</b>									<b>0.00</b>	<b>0</b>
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.50070			0.00	0
<b>Total BAYB15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB15</b>									<b>0.00</b>	<b>0</b>
BAYB1 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 4,800
<b>Total BAYB16 SPOT</b>									<b>0.00</b>	<b>0 4,800</b>
<b>Total For BAYB16</b>									<b>0.00</b>	<b>0 4,800</b>
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.50136			0.00	0
<b>Total BAYB17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB17</b>									<b>0.00</b>	<b>0</b>
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.50136			0.00	0
<b>Total BAYB18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB18</b>									<b>0.00</b>	<b>0</b>
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.50136			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>
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BAYD1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYD1U</b>									<b>0.00</b>	<b>0</b>
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BAYD2U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYD2U</b>									<b>0.00</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BAYD3U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYD3U</b>									<b>0.00</b>	<b>0</b>
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BAYD4U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYD4U</b>									<b>0.00</b>	<b>0</b>
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BAYD5U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYD5U</b>									<b>0.00</b>	<b>0</b>
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BAYD6U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYD6U</b>									<b>0.00</b>	<b>0</b>
BC125 On 30/11/2019 Spot Bond					0.00000	100.91700			0.00	0
<b>Total BC125 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BC125</b>									<b>0.00</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.41764			0.00	0 10,000
<b>Total BCJ15 SPOT</b>									<b>0.00</b>	<b>0 10,000</b>
<b>Total For BCJ15</b>									<b>0.00</b>	<b>0 10,000</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.78975			0.00	0
<b>Total BCJ16 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BCJ16</b>									<b>0.00</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			8.63000	8.63000	8.63000	96.88268			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>
BD302L On 18/04/2028 Spot Bond			100.00000	8.15884	100.00000	8.14078			0.00	0
<b>Total BD302U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BD302U</b>									<b>0.00</b>	<b>0</b>
BDX21 On 05/08/2033 Spot Bond					0.00000	101.72783			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	103.91705			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>
BG1A7I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BG1A7U 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
<b>Total For BG1A7U</b>									<b>0.00</b>	<b>0</b>
BGL01 On 19/11/2019 Spot Bond					0.00000	101.77617			0.00	0
<b>Total BGL01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL01</b>									<b>0.00</b>	<b>0</b>
BGL02 On 19/11/2019 Spot Bond			8.57000	104.55826	8.57000	104.53392			0.00	0
<b>Total BGL02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL02</b>									<b>0.00</b>	<b>0</b>
BGL03 On 05/02/2020 Spot Bond					0.00000	102.68363			0.00	0
<b>Total BGL03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL03</b>									<b>0.00</b>	<b>0</b>
BGL04 On 05/02/2020 Spot Bond			8.01500	102.48205	8.01500	102.46010		3,382,330,000,000.00	422,000,000	211
<b>Total BGL04 SPOT</b>								<b>3,382,330,000,000.00</b>	<b>422,000,000</b>	<b>211</b>
<b>Total For BGL04</b>								<b>3,382,330,000,000.00</b>	<b>422,000,000</b>	<b>211</b>
BGL05 On 04/09/2020 Spot Bond			9.71000	102.63210	9.71000	102.60537			0.00	0
<b>Total BGL05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL05</b>									<b>0.00</b>	<b>0</b>
BGL06 On 04/09/2020 Spot Bond					0.00000	102.84602			0.00	0
<b>Total BGL06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL06</b>									<b>0.00</b>	<b>0</b>
BGL07 On 03/09/2022 Spot Bond			9.61500	106.75557	9.61500	106.72803		1,153,800,000,000.00	120,000,000	60
<b>Total BGL07 SPOT</b>								<b>1,153,800,000,000.00</b>	<b>120,000,000</b>	<b>60</b>
<b>Total For BGL07</b>								<b>1,153,800,000,000.00</b>	<b>120,000,000</b>	<b>60</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	101.17762			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>
BGL09 On 29/09/2020 Spot Bond			9.41000	102.27041	9.41000	102.24457			0.00	0
<b>Total BGL09 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL09</b>									<b>0.00</b>	<b>0</b>
BGL10 On 05/05/2021 Spot Bond					0.00000	105.56969			0.00	0
<b>Total BGL10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL10</b>									<b>0.00</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			10.19000	108.64169	10.19000	108.61235			0.00	0
<b>Total BGL11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL11</b>									<b>0.00</b>	<b>0</b>
BGL12 On 20/08/2021 Spot Bond					0.00000	105.69372			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total BGL12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL12</b>									<b>0.00</b>	<b>0</b>
BGL13 On 20/08/2021 Spot Bond			8.61500	106.99539	8.61500	106.97087			0.00	0
<b>Total BGL13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL13</b>									<b>0.00</b>	<b>0</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	106.30520			0.00	0
<b>Total BGL14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL14</b>									<b>0.00</b>	<b>0</b>
BGL15 On 17/03/2022 Spot Bond					0.00000	104.98527			0.00	100,000,000
<b>Total BGL15 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>
<b>Total For BGL15</b>									<b>0.00</b>	<b>100,000,000</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	101.44125			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	107.74279			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	103.36783			0.00	0
<b>Total BGL18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL18</b>									<b>0.00</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	103.74760			0.00	0
<b>Total BGL19 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL19</b>									<b>0.00</b>	<b>0</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	108.16264			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>
BID07 On 30/06/2020 Spot Bond					0.00000	100.60253			0.00	0
<b>Total BID07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BID07</b>									<b>0.00</b>	<b>0</b>
BID08 On 30/06/2022 Spot Bond					0.00000	101.60678			0.00	0
<b>Total BID08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BID08</b>									<b>0.00</b>	<b>0</b>
BID09 On 15/11/2021 Spot Bond					0.00000	101.45270			0.00	0
<b>Total BID09 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BID09</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BID10 On 15/11/2023 Spot Bond					0.00000	101.36564			0.00	0
<b>Total BID10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BID10</b>									<b>0.00</b>	<b>0</b>
BID11 On 15/11/2023 Spot Bond			8.35500	108.21187	8.35500	108.18781			0.00	0
<b>Total BID11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BID11</b>									<b>0.00</b>	<b>0</b>
BID12 On 14/06/2022 Spot Bond					0.00000	100.84125			0.00	0
<b>Total BID12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BID12</b>									<b>0.00</b>	<b>0</b>
BID13 On 14/06/2024 Spot Bond					0.00000	100.63728			0.00	0
<b>Total BID13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BID13</b>									<b>0.00</b>	<b>0</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.97813			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	107.62731			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	101.40733			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>
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.49334			0.00	0
<b>Total BPPF02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BPPF02</b>									<b>0.00</b>	<b>0</b>
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.95020			0.00	0
<b>Total BPPF04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BPPF04</b>									<b>0.00</b>	<b>0</b>
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.47352			0.00	0
<b>Total BPPF08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BPPF08</b>									<b>0.00</b>	<b>0</b>
BPPF1 On 23/07/2021 Spot Bond					0.00000	99.97579			0.00	0
<b>Total BPPF11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BPPF11</b>									<b>0.00</b>	<b>0</b>
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.32449			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>

750

750

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total For BPPF13</b>									<b>0.00</b>	<b>0</b>	<b>750</b>
BPPF1 On 22/03/2020 Spot Bond					0.00000	100.45368			0.00	0	
<b>Total BPPF15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF15</b>									<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2020 Spot Bond					0.00000	99.82019			0.00	0	
<b>Total BPPF16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF16</b>									<b>0.00</b>	<b>0</b>	
BPPF1 On 23/01/2020 Spot Bond					0.00000	99.81725			0.00	0	
<b>Total BPPF17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF17</b>									<b>0.00</b>	<b>0</b>	
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total BS2A1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BS2A1U</b>									<b>0.00</b>	<b>0</b>	
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total BS2A2U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BS2A2U</b>									<b>0.00</b>	<b>0</b>	
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total BS2B1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BS2B1U</b>									<b>0.00</b>	<b>0</b>	
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total BS2C1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BS2C1U</b>									<b>0.00</b>	<b>0</b>	
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.42289			0.00	0	
<b>Total BWZ20A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BWZ20A</b>									<b>0.00</b>	<b>0</b>	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.41811			0.00	0	
<b>Total BWZ21B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BWZ21B</b>									<b>0.00</b>	<b>0</b>	
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.58053			0.00	0	150
<b>Total BWZJ19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150</b>
<b>Total For BWZJ19</b>									<b>0.00</b>	<b>0</b>	<b>150</b>
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.58905			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total BWZJ23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BWZJ23</b>									<b>0.00</b>	<b>0</b>
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BX161U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BX161U</b>									<b>0.00</b>	<b>0</b>
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BX162U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BX162U</b>									<b>0.00</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BX163U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BX163U</b>									<b>0.00</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BX164U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BX164U</b>									<b>0.00</b>	<b>0</b>
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BYA68U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BYA68U</b>									<b>0.00</b>	<b>0</b>
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BYB10U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BYB10U</b>									<b>0.00</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond					0.00000	101.44378			0.00	0
<b>Total CBL20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CBL20</b>									<b>0.00</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			7.93000	104.03930	7.93000	104.01733			0.00	0
<b>Total CBL22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CBL22</b>									<b>0.00</b>	<b>0</b>
CBL24 On 02/11/2020 Spot Bond					0.00000	103.25283			0.00	0
<b>Total CBL24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CBL24</b>									<b>0.00</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			7.93500	109.45280	7.93500	109.42967			0.00	0
<b>Total CBL26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CBL26</b>									<b>0.00</b>	<b>0</b>
CBL27 On 12/05/2020 Spot Bond					0.00000	102.17169			0.00	0
<b>Total CBL27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CBL27</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CBL28 On 21/05/2021 Spot Bond					0.00000	101.25077			0.00	0
<b>Total CBL28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CBL28</b>									<b>0.00</b>	<b>0</b>
CBL29 On 30/04/2024 Spot Bond					0.00000	101.74502			0.00	330,000,000
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>330,000,000</b>
<b>Total For CBL29</b>									<b>0.00</b>	<b>330,000,000</b>
CCT01 On 23/06/2023 Spot Bond			9.60000	112.92640	9.60000	112.89747			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			9.37500	112.23875	9.37500	112.21066		1,500,000,000,000.00	160,000,000	680
<b>Total CCT02 SPOT</b>								<b>1,500,000,000,000.00</b>	<b>160,000,000</b>	<b>680</b>
<b>Total For CCT02</b>								<b>1,500,000,000,000.00</b>	<b>160,000,000</b>	<b>680</b>
CCT03 On 15/03/2025 Spot Bond			9.60500	107.35260	9.60500	107.32493		0.00	0	20,000
<b>Total CCT03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>20,000</b>
<b>Total For CCT03</b>								<b>0.00</b>	<b>0</b>	<b>20,000</b>
CCT04 On 17/07/2027 Spot Bond			9.66500	105.16936	9.66500	105.14240		0.00	0	0
<b>Total CCT04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	110.71740	10.00000	110.68850		0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond					0.00000	100.93719		0.00	0	0
<b>Total CGR21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR21</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond					0.00000	103.46219		0.00	0	0
<b>Total CGR24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CGR27 On 25/11/2019 Spot Bond					0.00000	101.52371		0.00	0	0
<b>Total CGR27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR27</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CGR29 On 08/02/2021 Spot Bond					0.00000	102.79578		0.00	0	0
<b>Total CGR29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CGR32 On 21/07/2020 Spot Bond					0.00000	99.80398		0.00	0	0
<b>Total CGR32 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
<b>Total For CGR32</b>									<b>0.00</b>	<b>0</b>
CGR33 On 22/09/2020 Spot Bond					0.00000	100.62038			0.00	0
<b>Total CGR33 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR33</b>									<b>0.00</b>	<b>0</b>
CGR38 On 13/02/2021 Spot Bond					0.00000	101.84998			0.00	0
<b>Total CGR38 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR38</b>									<b>0.00</b>	<b>0</b>
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total CGR39U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR39U</b>									<b>0.00</b>	<b>0</b>
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total CGR40U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR40U</b>									<b>0.00</b>	<b>0</b>
CGR41 On 25/06/2021 Spot Bond					0.00000	100.56292			0.00	0
<b>Total CGR41 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR41</b>									<b>0.00</b>	<b>0</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	102.18588			0.00	0
<b>Total CGR42 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR42</b>									<b>0.00</b>	<b>0</b>
CGR43 On 08/02/2022 Spot Bond					0.00000	101.98958			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>
CGR44 On 05/04/2022 Spot Bond					0.00000	100.20534			0.00	0
<b>Total CGR44 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR44</b>									<b>0.00</b>	<b>0</b>
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total CL567U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CL567U</b>									<b>0.00</b>	<b>0</b>
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total CL568U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CL568U</b>									<b>0.00</b>	<b>0</b>
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total CL569U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CL569U</b>									<b>0.00</b>	<b>0</b>
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CL570U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CL570U</b>									<b>0.00</b>	<b>0</b>
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total CL571U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CL571U</b>									<b>0.00</b>	<b>0</b>
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total CLA1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLA1U</b>									<b>0.00</b>	<b>0</b>
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total CLA2U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLA2U</b>									<b>0.00</b>	<b>0</b>
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total CLA3U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLA3U</b>									<b>0.00</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total CLB1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLB1U</b>									<b>0.00</b>	<b>0</b>
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total CLC1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLC1U</b>									<b>0.00</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.85408			0.00	0
<b>Total CLN184 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN184</b>									<b>0.00</b>	<b>0</b>
CLN193 On 29/08/2021 Spot Bond			3.14000	153.31285	3.14000	153.20587			0.00	0
<b>Total CLN193 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN193</b>									<b>0.00</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			4.02000	4.02000	4.02000	150.11147			0.00	0
<b>Total CLN198 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN198</b>									<b>0.00</b>	<b>0</b>
CLN231 On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total CLN230/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>									<b>0.00</b>	<b>0</b>
CLN231 On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total CLN231/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN29: On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total CLN292/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>									<b>0.00</b>	<b>0</b>
CLN31: On 14/11/2022 Spot Bond					0.00000	101.60904			0.00	0
<b>Total CLN313 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN313</b>									<b>0.00</b>	<b>0</b>
CLN31: On 14/11/2022 Spot Bond			10.20500	102.25478	10.20500	102.22713			0.00	0
<b>Total CLN314 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN314</b>									<b>0.00</b>	<b>0</b>
CLN31: On 20/03/2023 Spot Bond			10.72500	98.82187	10.72500	98.79352			0.00	0
<b>Total CLN315 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN315</b>									<b>0.00</b>	<b>0</b>
CLN31: On 20/03/2023 Spot Bond					0.00000	100.66019			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>
CLN31: On 14/11/2022 Spot Bond					0.00000	101.57590			0.00	0
<b>Total CLN318 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN318</b>									<b>0.00</b>	<b>0</b>
CLN34: On 20/12/2023 Spot Bond					0.00000	99.97577			0.00	0
<b>Total CLN345 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN345</b>									<b>0.00</b>	<b>0</b>
CLN36: On 20/03/2024 Spot Bond			9.38500	104.85601	9.38500	104.82960			0.00	0
<b>Total CLN362 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN362</b>									<b>0.00</b>	<b>0</b>
CLN36: On 06/08/2023 Spot Bond					0.00000	101.98524			0.00	0
<b>Total CLN364 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN364</b>									<b>0.00</b>	<b>0</b>
CLN36: On 20/03/2024 Spot Bond			11.52500	105.81096	11.52500	105.77840			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>
CLN36: On 06/08/2023 Spot Bond					0.00000	102.06030			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>
CLN37: On 26/07/2022 Spot Bond					0.00000	102.04560			0.00	0
<b>Total CLN370 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
<b>Total For CLN370</b>									<b>0.00</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond					0.00000	108.42971			0.00	0
<b>Total CLN371 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN371</b>									<b>0.00</b>	<b>0</b>
CLN371 On 20/03/2021 Spot Bond			8.21000	102.87954	8.21000	102.85680			0.00	0
<b>Total CLN376 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN376</b>									<b>0.00</b>	<b>0</b>
CLN376 On 20/03/2024 Spot Bond			10.98000	99.23045	10.98000	99.20132			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			11.00000	100.73816	11.00000	100.70853			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 20/03/2021 Spot Bond					0.00000	100.65206			0.00	0
<b>Total CLN382 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN382</b>									<b>0.00</b>	<b>0</b>
CLN382 On 20/09/2024 Spot Bond			11.31500	103.47241	11.31500	103.44112			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	100.70883			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 20/03/2021 Spot Bond					0.00000	100.58758			0.00	0
<b>Total CLN386 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN386</b>									<b>0.00</b>	<b>0</b>
CLN386 On 26/01/2021 Spot Bond					0.00000	102.16554			0.00	0
<b>Total CLN387 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN387</b>									<b>0.00</b>	<b>0</b>
CLN387 On 20/12/2019 Spot Bond					0.00000	100.45051			0.00	0
<b>Total CLN393 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN393</b>									<b>0.00</b>	<b>0</b>
CLN393 On 20/09/2022 Spot Bond					0.00000	100.59094			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 20/03/2020 Spot Bond					0.00000	100.74142			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CLN396 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN396</b>									<b>0.00</b>	<b>0</b>
CLN397 On 20/06/2020 Spot Bond					0.00000	100.92450			0.00	0
<b>Total CLN397 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN397</b>									<b>0.00</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond					0.00000	101.52287			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>
CLN399 On 14/11/2022 Spot Bond					0.00000	101.51458			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>
CLN400 On 20/06/2020 Spot Bond					0.00000	100.59083			0.00	0
<b>Total CLN400 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN400</b>									<b>0.00</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond					0.00000	97.25246			0.00	0
<b>Total CLN406 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN406</b>									<b>0.00</b>	<b>0</b>
CLN407 On 20/06/2020 Spot Bond					0.00000	100.59405			0.00	0
<b>Total CLN407 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN407</b>									<b>0.00</b>	<b>0</b>
CLN409 On 18/07/2020 Spot Bond					0.00000	103.61059			0.00	0
<b>Total CLN409 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN409</b>									<b>0.00</b>	<b>0</b>
CLN410 On 20/09/2020 Spot Bond					0.00000	101.85136			0.00	0
<b>Total CLN410 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN410</b>									<b>0.00</b>	<b>0</b>
CLN411 On 20/09/2020 Spot Bond					0.00000	100.92232			0.00	0
<b>Total CLN411 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN411</b>									<b>0.00</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond					0.00000	100.47673			0.00	0
<b>Total CLN412 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN412</b>									<b>0.00</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond					0.00000	101.28583			0.00	0
<b>Total CLN413 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN413</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN41: On 20/09/2020 Spot Bond					0.00000	100.67790			0.00	0
<b>Total CLN415 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN415</b>									<b>0.00</b>	<b>0</b>
CLN41: On 18/07/2020 Spot Bond					0.00000	99.88445			0.00	0
<b>Total CLN416 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN416</b>									<b>0.00</b>	<b>0</b>
CLN41: On 23/09/2020 Spot Bond					0.00000	100.59201			0.00	0
<b>Total CLN418 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN418</b>									<b>0.00</b>	<b>0</b>
CLN41: On 20/12/2020 Spot Bond					0.00000	100.71013			0.00	0
<b>Total CLN419 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN419</b>									<b>0.00</b>	<b>0</b>
CLN42: On 20/12/2020 Spot Bond					0.00000	103.43293			0.00	0
<b>Total CLN420 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN420</b>									<b>0.00</b>	<b>0</b>
CLN42: On 26/01/2021 Spot Bond					0.00000	102.69805			0.00	0
<b>Total CLN421 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN421</b>									<b>0.00</b>	<b>0</b>
CLN42: On 20/12/2020 Spot Bond					0.00000	107.31100			0.00	0
<b>Total CLN422 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN422</b>									<b>0.00</b>	<b>0</b>
CLN42: On 20/12/2020 Spot Bond					0.00000	106.15300			0.00	0
<b>Total CLN423 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN423</b>									<b>0.00</b>	<b>0</b>
CLN42: On 20/12/2020 Spot Bond					0.00000	107.43900			0.00	0
<b>Total CLN424 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN424</b>									<b>0.00</b>	<b>0</b>
CLN42: On 20/12/2020 Spot Bond					0.00000	101.79958			0.00	0
<b>Total CLN425 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN425</b>									<b>0.00</b>	<b>0</b>
CLN42: On 20/12/2020 Spot Bond					0.00000	105.12500			0.00	0
<b>Total CLN426 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN426</b>									<b>0.00</b>	<b>0</b>
CLN42: On 20/12/2020 Spot Bond					0.00000	100.84497			0.00	0
<b>Total CLN429 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
<b>Total For CLN429</b>									<b>0.00</b>	<b>0</b>
CLN43( On 20/12/2020 Spot Bond					0.00000	147.72000			0.00	0
<b>Total CLN430 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN430</b>									<b>0.00</b>	<b>0</b>
CLN43( On 20/12/2020 Spot Bond					0.00000	108.04900			0.00	0
<b>Total CLN431 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN431</b>									<b>0.00</b>	<b>0</b>
CLN43( On 20/12/2020 Spot Bond					0.00000	108.70700			0.00	0
<b>Total CLN432 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN432</b>									<b>0.00</b>	<b>0</b>
CLN43( On 20/12/2020 Spot Bond					0.00000	109.28000			0.00	0
<b>Total CLN433 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN433</b>									<b>0.00</b>	<b>0</b>
CLN43( On 20/12/2020 Spot Bond					0.00000	148.69000			0.00	0
<b>Total CLN434 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN434</b>									<b>0.00</b>	<b>0</b>
CLN43( On 20/12/2020 Spot Bond					0.00000	100.64894			0.00	0
<b>Total CLN436 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN436</b>									<b>0.00</b>	<b>0</b>
CLN43( On 20/12/2020 Spot Bond					0.00000	100.61992			0.00	0
<b>Total CLN437 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN437</b>									<b>0.00</b>	<b>0</b>
CLN43( On 03/02/2021 Spot Bond					0.00000	102.72572			0.00	0
<b>Total CLN439 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN439</b>									<b>0.00</b>	<b>0</b>
CLN44( On 20/03/2021 Spot Bond					0.00000	150.32000			0.00	0
<b>Total CLN440 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN440</b>									<b>0.00</b>	<b>0</b>
CLN44( On 24/05/2021 Spot Bond			8.11000	109.20875	8.11000	109.18515		6,455,560,000,000.00	796,000,000	398
<b>Total CLN445 SPOT</b>								<b>6,455,560,000,000.00</b>	<b>796,000,000</b>	<b>398</b>
<b>Total For CLN445</b>								<b>6,455,560,000,000.00</b>	<b>796,000,000</b>	<b>398</b>
CLN45( On 31/01/2022 Spot Bond			4.32000	156.16159	4.32000	156.12557		0.00	0	
<b>Total CLN452 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>								<b>0.00</b>	<b>0</b>	
CLN45( On 31/01/2025 Spot Bond			6.42500	117.20405	6.42500	117.17048		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CLN453 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN453</b>									<b>0.00</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			6.66500	115.85339	6.66500	115.81946			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	100.73090			0.00	0
<b>Total CLN456 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN456</b>									<b>0.00</b>	<b>0</b>
CLN456 On 17/11/2021 Spot Bond					0.00000	101.40571			0.00	0
<b>Total CLN457 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN457</b>									<b>0.00</b>	<b>0</b>
CLN457 On 29/11/2021 Spot Bond					0.00000	101.84129			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>
CLN458 On 29/11/2021 Spot Bond					0.00000	101.15430			0.00	0
<b>Total CLN460 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN460</b>									<b>0.00</b>	<b>0</b>
CLN460 On 15/02/2022 Spot Bond					0.00000	104.28831			0.00	0
<b>Total CLN461 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN461</b>									<b>0.00</b>	<b>0</b>
CLN461 On 16/02/2022 Spot Bond			9.38000	105.20700	9.38000	105.18079			0.00	0
<b>Total CLN462 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN462</b>									<b>0.00</b>	<b>0</b>
CLN462 On 13/03/2022 Spot Bond			9.13500	102.79999	9.13500	102.77476			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>
CLN464 On 14/03/2020 Spot Bond					0.00000	100.66373			0.00	0
<b>Total CLN465 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN465</b>									<b>0.00</b>	<b>0</b>
CLN465 On 27/03/2020 Spot Bond					0.00000	100.39542			0.00	0
<b>Total CLN467 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN467</b>									<b>0.00</b>	<b>0</b>
CLN467 On 28/03/2020 Spot Bond					0.00000	100.33745			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN46: On 28/03/2022 Spot Bond					0.00000	101.34185			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>
CLN47: On 19/11/2022 Spot Bond					0.00000	101.53136			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>
CLN47: On 23/06/2021 Spot Bond					0.00000	101.17257			0.00	0
<b>Total CLN475 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN475</b>									<b>0.00</b>	<b>0</b>
CLN47: On 20/09/2020 Spot Bond					0.00000	100.65535			0.00	0
<b>Total CLN476 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN476</b>									<b>0.00</b>	<b>0</b>
CLN47: On 29/11/2021 Spot Bond			100.00000	28.95211	100.00000	28.88838			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>
CLN48: 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>
CLN48: On 07/06/2022 Spot Bond					0.00000	101.16785			0.00	0
<b>Total CLN481 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN481</b>									<b>0.00</b>	<b>0</b>
CLN48: On 20/05/2021 Spot Bond					0.00000	101.46129			0.00	0
<b>Total CLN482 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN482</b>									<b>0.00</b>	<b>0</b>
CLN48: On 20/05/2021 Spot Bond					0.00000	102.90525			0.00	0
<b>Total CLN483 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN483</b>									<b>0.00</b>	<b>0</b>
CLN48: On 02/12/2021 Spot Bond					0.00000	102.40907			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>
CLN48: On 02/12/2021 Spot Bond			8.31000	106.13191	8.31000	106.10830			0.00	0
<b>Total CLN485 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN485</b>									<b>0.00</b>	<b>0</b>
CLN48: On 20/06/2022 Spot Bond					0.00000	101.08744			0.00	0
<b>Total CLN486 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
<b>Total For CLN486</b>									<b>0.00</b>	<b>0</b>
CLN487 On 07/12/2021 Spot Bond			11.81500	105.97604	11.81500	106.24720			0.00	0
<b>Total CLN487 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN487</b>									<b>0.00</b>	<b>0</b>
CLN488 On 28/07/2022 Spot Bond			8.61500	103.24089	8.61500	103.21723			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>
CLN489 On 28/03/2020 Spot Bond					0.00000	100.49036			0.00	0
<b>Total CLN489 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN489</b>									<b>0.00</b>	<b>0</b>
CLN490 On 28/03/2022 Spot Bond					0.00000	101.34059			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>
CLN491 On 20/06/2022 Spot Bond					0.00000	100.65494			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>
CLN494 On 07/06/2022 Spot Bond			10.81000	106.48057	10.81000	106.61440			0.00	0
<b>Total CLN494 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN494</b>									<b>0.00</b>	<b>0</b>
CLN495 On 29/08/2020 Spot Bond					0.00000	101.08570			0.00	0
<b>Total CLN495 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN495</b>									<b>0.00</b>	<b>0</b>
CLN496 On 04/09/2024 Spot Bond			9.01500	105.21222	9.01500	105.18674			0.00	0
<b>Total CLN496 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN496</b>									<b>0.00</b>	<b>0</b>
CLN497 On 04/09/2024 Spot Bond					0.00000	102.47992			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>
CLN498 On 08/06/2022 Spot Bond					0.00000	103.18730			0.00	0
<b>Total CLN498 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN498</b>									<b>0.00</b>	<b>0</b>
CLN499 On 20/05/2021 Spot Bond					0.00000	101.35862			0.00	0
<b>Total CLN499 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN499</b>									<b>0.00</b>	<b>0</b>
CLN500 On 10/10/2020 Spot Bond					0.00000	100.08792			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CLN500 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN500</b>									<b>0.00</b>	<b>0</b>
CLN500 On 11/10/2022 Spot Bond					0.00000	100.07086			0.00	0
<b>Total CLN501 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN501</b>									<b>0.00</b>	<b>0</b>
CLN501 On 11/10/2024 Spot Bond					0.00000	100.07354			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	100.07354			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 24/10/2020 Spot Bond					0.00000	99.77806			0.00	0
<b>Total CLN505 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN505</b>									<b>0.00</b>	<b>0</b>
CLN505 On 20/12/2022 Spot Bond					0.00000	101.06962			0.00	200,000,000
<b>Total CLN507 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>
<b>Total For CLN507</b>									<b>0.00</b>	<b>200,000,000</b>
CLN507 On 24/02/2020 Spot Bond					0.00000	101.32847			0.00	0
<b>Total CLN508 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN508</b>									<b>0.00</b>	<b>0</b>
CLN508 On 11/10/2020 Spot Bond					0.00000	100.06957			0.00	0
<b>Total CLN510 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN510</b>									<b>0.00</b>	<b>0</b>
CLN510 On 14/11/2022 Spot Bond					0.00000	98.67635			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	102.19515	9.96000	100.77739			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>
CLN516 On 30/10/2022 Spot Bond			10.01000	103.05903	10.01000	104.55759			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>
CLN517 On 25/11/2022 Spot Bond					0.00000	101.26855			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN51 On 30/06/2022 Spot Bond			9.60000	100.26715	9.60000	100.23984			0.00	0
<b>Total CLN519 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN519</b>									<b>0.00</b>	<b>0</b>
CLN52 On 12/03/2023 Spot Bond					0.00000	100.78339			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>
CLN52 On 17/09/2020 Spot Bond					0.00000	100.63035			0.00	0
<b>Total CLN521 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN521</b>									<b>0.00</b>	<b>0</b>
CLN52 On 27/02/2023 Spot Bond					0.00000	101.15432			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>
CLN52 On 13/05/2021 Spot Bond					0.00000	101.51380			0.00	0
<b>Total CLN523 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN523</b>									<b>0.00</b>	<b>0</b>
CLN52 On 09/09/2022 Spot Bond			9.20000	100.89355	9.20000	100.86862			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>
CLN52 On 24/04/2021 Spot Bond					0.00000	99.77675			0.00	0
<b>Total CLN525 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN525</b>									<b>0.00</b>	<b>0</b>
CLN52 On 26/04/2023 Spot Bond					0.00000	101.96910			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>
CLN52 On 21/02/2024 Spot Bond					0.00000	104.75751			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>
CLN52 On 25/11/2022 Spot Bond					0.00000	102.31173			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>
CLN52 On 29/11/2021 Spot Bond					0.00000	103.18536			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>
CLN53 On 12/03/2021 Spot Bond					0.00000	100.75150			0.00	0
<b>Total CLN530 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
<b>Total For CLN530</b>									<b>0.00</b>	<b>0</b>
CLN53 On 12/03/2023 Spot Bond					0.00000	100.78339			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>
CLN53 On 20/06/2023 Spot Bond					0.00000	101.25302			0.00	0
<b>Total CLN532 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN532</b>									<b>0.00</b>	<b>0</b>
CLN53 On 20/06/2023 Spot Bond					0.00000	100.62331			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>
CLN53 On 18/07/2025 Spot Bond					0.00000	99.90514			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>
CLN53 On 18/07/2025 Spot Bond			9.85500	9.85500	9.85500	104.58098			0.00	0
<b>Total CLN535 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN535</b>									<b>0.00</b>	<b>0</b>
CLN53 On 18/07/2023 Spot Bond					0.00000	97.96102			0.00	0
<b>Total CLN536 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN536</b>									<b>0.00</b>	<b>0</b>
CLN53 On 25/10/2023 Spot Bond					0.00000	101.95893			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>
CLN53 On 16/08/2023 Spot Bond					0.00000	101.51996			0.00	0
<b>Total CLN538 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN538</b>									<b>0.00</b>	<b>0</b>
CLN53 On 20/12/2023 Spot Bond					0.00000	100.78106			0.00	0
<b>Total CLN539 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN539</b>									<b>0.00</b>	<b>0</b>
CLN54 On 17/01/2024 Spot Bond					0.00000	99.92193			0.00	0
<b>Total CLN540 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN540</b>									<b>0.00</b>	<b>0</b>
CLN54 On 20/12/2023 Spot Bond					0.00000	115.54600			0.00	0
<b>Total CLN541 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN541</b>									<b>0.00</b>	<b>0</b>
CLN54 On 30/05/2022 Spot Bond					0.00000	101.11116			0.00	0 14,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CLN542 SPOT</b>									<b>0.00</b>	<b>0 14,200</b>
<b>Total For CLN542</b>									<b>0.00</b>	<b>0 14,200</b>
CLN542 On 07/06/2023 Spot Bond					0.00000	108.50800			0.00	0
<b>Total CLN543 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN543</b>									<b>0.00</b>	<b>0</b>
CLN543 On 20/12/2023 Spot Bond					0.00000	101.68180			0.00	0
<b>Total CLN544 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN544</b>									<b>0.00</b>	<b>0</b>
CLN544 On 17/01/2024 Spot Bond					0.00000	99.92315			0.00	0
<b>Total CLN545 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN545</b>									<b>0.00</b>	<b>0</b>
CLN545 On 21/08/2026 Spot Bond			9.32500	104.93492	9.32500	104.90893			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			9.37500	103.34981	9.37500	103.32381			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			9.46500	107.44827	9.46500	107.42126			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>
CLN548 On 07/12/2025 Spot Bond			4.45500	4.45500	4.45500	128.96484			0.00	0
<b>Total CLN549 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN549</b>									<b>0.00</b>	<b>0</b>
CLN549 On 18/04/2028 Spot Bond					0.00000	258.77433			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 07/12/2025 Spot Bond			4.45500	4.45500	4.45500	128.96484			0.00	0
<b>Total CLN550 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN550</b>									<b>0.00</b>	<b>0</b>
CLN550 On 03/03/2020 Spot Bond				100.00000	0.00000	112.42900			0.00	0
<b>Total CLN551 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN551</b>									<b>0.00</b>	<b>0</b>
CLN551 On 20/12/2023 Spot Bond					0.00000	118.67600			0.00	0
<b>Total CLN552 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN552</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN55: On 20/03/2024 Spot Bond					0.00000	100.27440			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	100.27063			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 20/12/2020 Spot Bond					0.00000	100.70047			0.00	0
<b>Total CLN555 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN555</b>									<b>0.00</b>	<b>0</b>
CLN55: On 15/11/2023 Spot Bond					0.00000	101.52215			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	101.52896			0.00	0 100
<b>Total CLN557 SPOT</b>									<b>0.00</b>	<b>0 100</b>
<b>Total For CLN557</b>									<b>0.00</b>	<b>0 100</b>
CLN55: On 24/11/2024 Spot Bond					0.00000	101.21536			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	99.91583			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	119.45200			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	101.57162			0.00	0
<b>Total CLN561 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN561</b>									<b>0.00</b>	<b>0</b>
CLN56: On 12/11/2025 Spot Bond			10.16000	102.85536	10.16000	104.26254			0.00	0
<b>Total CLN562 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN562</b>									<b>0.00</b>	<b>0</b>
CLN56: On 12/11/2025 Spot Bond			9.32500	106.68182	9.32500	108.07285		2,611,000,000,000.00	280,000,000	140
<b>Total CLN563 SPOT</b>								<b>2,611,000,000,000.00</b>	<b>280,000,000</b>	<b>140</b>
<b>Total For CLN563</b>								<b>2,611,000,000,000.00</b>	<b>280,000,000</b>	<b>140</b>
CLN56: On 08/02/2024 Spot Bond					0.00000	101.65255			0.00	0
<b>Total CLN564 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
<b>Total For CLN564</b>									<b>0.00</b>	<b>0</b>
CLN564 On 21/02/2024 Spot Bond					0.00000	101.25355			0.00	0
<b>Total CLN565 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN565</b>									<b>0.00</b>	<b>0</b>
CLN565 On 17/01/2024 Spot Bond					0.00000	99.91380			0.00	0
<b>Total CLN566 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN566</b>									<b>0.00</b>	<b>0</b>
CLN566 On 04/06/2023 Spot Bond					0.00000	100.99166			0.00	120,000,000
<b>Total CLN567 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>
<b>Total For CLN567</b>									<b>0.00</b>	<b>120,000,000</b>
CLN567 On 11/02/2024 Spot Bond					0.00000	101.51165			0.00	120,000,000
<b>Total CLN568 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>
<b>Total For CLN568</b>									<b>0.00</b>	<b>120,000,000</b>
CLN568 On 13/05/2021 Spot Bond					0.00000	101.63518			0.00	0
<b>Total CLN569 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN569</b>									<b>0.00</b>	<b>0</b>
CLN569 On 13/05/2021 Spot Bond					0.00000	101.65203			0.00	0
<b>Total CLN570 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN570</b>									<b>0.00</b>	<b>0</b>
CLN570 On 12/11/2025 Spot Bond			9.55500	104.74400	9.55500	106.11391			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	101.58033			0.00	0
<b>Total CLN572 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN572</b>									<b>0.00</b>	<b>0</b>
CLN572 On 13/05/2021 Spot Bond					0.00000	101.58124			0.00	0
<b>Total CLN573 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN573</b>									<b>0.00</b>	<b>0</b>
CLN573 On 11/02/2024 Spot Bond					0.00000	101.51679			0.00	0
<b>Total CLN574 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN574</b>									<b>0.00</b>	<b>0</b>
CLN574 On 15/03/2024 Spot Bond					0.00000	100.69018			0.00	0
<b>Total CLN575 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN575</b>									<b>0.00</b>	<b>0</b>
CLN575 On 25/04/2023 Spot Bond					0.00000	102.96400			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total CLN576 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN576</b>									<b>0.00</b>	<b>0</b>
CLN577 On 20/06/2024 Spot Bond					0.00000	100.66191			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	99.90767			0.00	0
<b>Total CLN578 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN578</b>									<b>0.00</b>	<b>0</b>
CLN579 On 02/04/2024 Spot Bond					0.00000	100.30068			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>
CLN580 On 10/10/2024 Spot Bond					0.00000	100.10943			0.00	0
<b>Total CLN580 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN580</b>									<b>0.00</b>	<b>0</b>
CLN581 On 10/05/2024 Spot Bond					0.00000	101.53764			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	101.06850			0.00	0 27,500
<b>Total CLN582 SPOT</b>									<b>0.00</b>	<b>0 27,500</b>
<b>Total For CLN582</b>									<b>0.00</b>	<b>0 27,500</b>
CLN583 On 16/09/2025 Spot Bond					0.00000	100.77123			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	99.91385			0.00	0
<b>Total CLN584 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN584</b>									<b>0.00</b>	<b>0</b>
CLN585 On 31/05/2022 Spot Bond					0.00000	100.97950			0.00	0
<b>Total CLN585 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN585</b>									<b>0.00</b>	<b>0</b>
CLN586 On 16/09/2025 Spot Bond					0.00000	100.77274			0.00	0
<b>Total CLN586 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN586</b>									<b>0.00</b>	<b>0</b>
CLN587 On 10/06/2026 Spot Bond					0.00000	100.84270			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN588 On 14/06/2022 Spot Bond					0.00000	100.64869			0.00	0
<b>Total CLN588 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN588</b>									<b>0.00</b>	<b>0</b>
CLN589 On 18/06/2024 Spot Bond					0.00000	100.63813			0.00	0
<b>Total CLN589 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN589</b>									<b>0.00</b>	<b>0</b>
CLN590 On 16/09/2025 Spot Bond					0.00000	100.76145			0.00	0
<b>Total CLN590 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN590</b>									<b>0.00</b>	<b>0</b>
CLN591 On 05/12/2026 Spot Bond					0.00000	101.06799			0.00	0
<b>Total CLN591 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN591</b>									<b>0.00</b>	<b>0</b>
CLN592 On 05/12/2026 Spot Bond			4.64500	123.49032	4.64500	127.77028			0.00	0
<b>Total CLN592 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN592</b>									<b>0.00</b>	<b>0</b>
CLN593 On 24/11/2024 Spot Bond					0.00000	101.20208			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>
CLN594 On 07/12/2025 Spot Bond					0.00000	100.89848			0.00	0
<b>Total CLN594 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN594</b>									<b>0.00</b>	<b>0</b>
CLN595 On 27/06/2022 Spot Bond					0.00000	100.40541			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>
CLN596 On 24/11/2024 Spot Bond					0.00000	101.20208			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>
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.35680			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>
CLN598 On 02/04/2026 Spot Bond					0.00000	100.28943			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>
CLN599 On 10/12/2024 Spot Bond					0.00000	100.79493			0.00	0
<b>Total CLN599 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
<b>Total For CLN599</b>									<b>0.00</b>	<b>0</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	100.63813			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>
CLN601 On 18/06/2024 Spot Bond					0.00000	100.63813			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>
CLN602 On 04/06/2023 Spot Bond					0.00000	100.95489			0.00	0
<b>Total CLN602 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN602</b>									<b>0.00</b>	<b>0</b>
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.64143			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>
CLN604 On 05/08/2024 Spot Bond					0.00000	101.61356			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>
CLN605 On 12/08/2022 Spot Bond					0.00000	101.45459			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>
CLN606 On 14/04/2026 Spot Bond					0.00000	99.99970			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>
CLN607 On 17/01/2024 Spot Bond					0.00000	99.92925			0.00	0
<b>Total CLN607 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN607</b>									<b>0.00</b>	<b>0</b>
CLN608 On 22/08/2024 Spot Bond					0.00000	101.14148			0.00	0
<b>Total CLN608 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN608</b>									<b>0.00</b>	<b>0</b>
CLN609 On 30/04/2023 Spot Bond			9.32000	103.41303	9.32000	103.33043			0.00	0
<b>Total CLN609 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN609</b>									<b>0.00</b>	<b>0</b>
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0
<b>Total CLN610 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN610</b>									<b>0.00</b>	<b>0</b>
CLN611 On 23/07/2022 Spot Bond					0.00000	100.96249			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total CLN610 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>									<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	99.99970			0.00	0	
<b>Total CLN611 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>									<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.66558			0.00	480,000,000	240
<b>Total CLN612 SPOT</b>									<b>0.00</b>	<b>480,000,000</b>	<b>240</b>
<b>Total For CLN612</b>									<b>0.00</b>	<b>480,000,000</b>	<b>240</b>
CLN613 On 22/08/2022 Spot Bond					0.00000	100.57806			0.00	0	
<b>Total CLN613 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>									<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.34461			0.00	0	
<b>Total CLN614 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>									<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2020 Spot Bond					0.00000	100.15903			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	100.15596			0.00	2,500,000,000	1,250
<b>Total CLN616 SPOT</b>									<b>0.00</b>	<b>2,500,000,000</b>	<b>1,250</b>
<b>Total For CLN616</b>									<b>0.00</b>	<b>2,500,000,000</b>	<b>1,250</b>
CLN81 On 18/04/2028 Spot Bond			8.63000	96.90505	8.63000	96.88268			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>	
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.59728			0.00	0	
<b>Total CLNF15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLNF15</b>									<b>0.00</b>	<b>0</b>	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.39437			0.00	0	
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			8.41500	116.04908	8.41500	116.02294		7,724,970,000,000.00	918,000,000	759	
<b>Total COJ05 SPOT</b>								<b>7,724,970,000,000.00</b>	<b>918,000,000</b>	<b>759</b>	
<b>Total For COJ05</b>								<b>7,724,970,000,000.00</b>	<b>918,000,000</b>	<b>759</b>	
COJ07 On 23/03/2021 Spot Bond			8.29000	103.95460	8.29000	103.93141		0.00	0		
<b>Total COJ07 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For COJ07</b>								<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
COJ08 On 22/06/2026 Spot Bond			9.88500	111.11719	9.88500	111.08790			5,456,520,000,000.00	552,000,000	276
<b>Total COJ08 SPOT</b>									<b>5,456,520,000,000.00</b>	<b>552,000,000</b>	<b>276</b>
<b>Total For COJ08</b>									<b>5,456,520,000,000.00</b>	<b>552,000,000</b>	<b>276</b>
COJG0 On 09/06/2024 Spot Bond			8.79500	108.73147	8.79500	108.70590			0.00	0	
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			9.45000	99.30663	9.45000	99.28157			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			11.02000	95.88542	11.02000	95.85732			0.00	0	100
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	<b>100</b>
COT03 On 05/06/2028 Spot Bond			10.97500	95.06656	10.97500	95.03881			0.00	0	
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			11.43000	11.43000	11.43000	101.39543			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>	
CS002 On 17/12/2020 Spot Bond					0.00000	100.63329			0.00	0	
<b>Total CS002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CS002</b>									<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	100.90845			0.00	0	
<b>Total CS003 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CS003</b>									<b>0.00</b>	<b>0</b>	
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total CSA04U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CSA04U</b>									<b>0.00</b>	<b>0</b>	
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total CSA05U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CSA05U</b>									<b>0.00</b>	<b>0</b>	
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total CSD04U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CSD04U</b>									<b>0.00</b>	<b>0</b>	
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total CSD05U 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
<b>Total For CSD05U</b>									<b>0.00</b>	<b>0</b>
DENG8 On 21/09/2021 Spot Bond					0.00000	100.52452			0.00	0
<b>Total DENG85 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DENG85</b>									<b>0.00</b>	<b>0</b>
DENG8 On 28/09/2021 Spot Bond					0.00000	100.35069			0.00	0
<b>Total DENG87 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DENG87</b>									<b>0.00</b>	<b>0</b>
DENG8 On 28/09/2023 Spot Bond					0.00000	100.37330			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>
DENG8 On 11/12/2019 Spot Bond					0.00000	100.77200			0.00	0
<b>Total DENG89 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DENG89</b>									<b>0.00</b>	<b>0</b>
DENG9 On 31/01/2020 Spot Bond					0.00000	101.77371			0.00	0
<b>Total DENG90 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DENG90</b>									<b>0.00</b>	<b>0</b>
DENG9 On 20/08/2021 Spot Bond					0.00000	101.36757			0.00	0
<b>Total DENG91 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DENG91</b>									<b>0.00</b>	<b>0</b>
DENG9 On 11/09/2020 Spot Bond					0.00000	100.78528			0.00	0
<b>Total DENG92 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DENG92</b>									<b>0.00</b>	<b>0</b>
DENG9 On 23/09/2020 Spot Bond					0.00000	100.48668			0.00	0
<b>Total DENG93 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DENG93</b>									<b>0.00</b>	<b>0</b>
DENG9 On 27/09/2020 Spot Bond					0.00000	100.40437			0.00	0
<b>Total DENG94 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DENG94</b>									<b>0.00</b>	<b>0</b>
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total DNG95U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DNG95U</b>									<b>0.00</b>	<b>0</b>
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total DNG96U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DNG96U</b>									<b>0.00</b>	<b>0</b>
DOL00 On 20/12/2019 Spot Bond					0.00000	97.27943			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total DOL009 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DOL009</b>									<b>0.00</b>	<b>0</b>
DOL01 On 20/12/2021 Spot Bond					0.00000	101.10404			0.00	0
<b>Total DOL012 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DOL012</b>									<b>0.00</b>	<b>0</b>
DSY01 On 21/11/2022 Spot Bond					0.00000	101.26239			0.00	0
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	102.62777			0.00	0
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>
DSY03 On 21/11/2024 Spot Bond			9.29500	9.29500	9.29500	108.78056			0.00	0
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>
DSY04 On 21/08/2026 Spot Bond					0.00000	101.29020			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>
DV2021 On 18/06/2021 Spot Bond			8.06000	104.40750	8.06000	104.38496			0.00	0
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			8.06500	102.12985	8.06500	102.10785		1,240,397,000,000.00	153,800,000	76
<b>Total DV22 SPOT</b>								<b>1,240,397,000,000.00</b>	<b>153,800,000</b>	<b>76</b>
<b>Total For DV22</b>								<b>1,240,397,000,000.00</b>	<b>153,800,000</b>	<b>76</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	79.63464	100.00000	79.46908			0.00	0
<b>Total DV22/R207 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DV22/R207</b>									<b>0.00</b>	<b>0</b>
DV23 On 27/02/2023 Spot Bond			8.26500	106.32177	8.26500	106.29837		31,137,000,633,000.00	3,767,332,200	4,427
<b>Total DV23 SPOT</b>								<b>31,137,000,633,000.00</b>	<b>3,767,332,200</b>	<b>4,427</b>
<b>Total For DV23</b>								<b>31,137,000,633,000.00</b>	<b>3,767,332,200</b>	<b>4,427</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	17.00833	100.00000	16.97089			0.00	0
DV23/R On 27/02/2023 Spot Bond			100.00000	17.00833	100.00000	16.97089			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			8.51500	105.69750	8.51500	105.67355			0.00	0
<b>Total DV24 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
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	101.50256	9.69000	101.47646			0.00	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.50256	9.69000	101.47646			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			10.90500	96.91859	10.90500	96.89063			0.00	0
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	101.56508	10.10000	101.53789			0.00	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.56508	10.10000	101.53789			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>
DVF20 On 29/11/2019 Spot Bond					0.00000	101.11969			0.00	0
<b>Total DVF20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF20</b>									<b>0.00</b>	<b>0</b>
DVF20I On 28/03/2020 Spot Bond					0.00000	100.45119			0.00	0 8,000
<b>Total DVF20B SPOT</b>									<b>0.00</b>	<b>0 8,000</b>
<b>Total For DVF20B</b>									<b>0.00</b>	<b>0 8,000</b>
DVF20K On 31/08/2020 Spot Bond					0.00000	101.09743			0.00	0
<b>Total DVF20C SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF20C</b>									<b>0.00</b>	<b>0</b>
DVF20L On 23/10/2020 Spot Bond					0.00000	100.01716			0.00	0
<b>Total DVF20D SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF20D</b>									<b>0.00</b>	<b>0</b>
DVF21 On 29/11/2021 Spot Bond					0.00000	101.09451			0.00	0
<b>Total DVF21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF21</b>									<b>0.00</b>	<b>0</b>
DVF22 On 28/03/2022 Spot Bond					0.00000	100.85869			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>
DVF22I On 29/08/2022 Spot Bond					0.00000	101.76201			0.00	0
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF22B</b>									<b>0.00</b>	<b>0</b>
DVF22K On 24/10/2022 Spot Bond					0.00000	99.78385			0.00	0
<b>Total DVF22C 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
<b>Total For DVF22C</b>									<b>0.00</b>	<b>0</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	101.23118			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	100.75754			0.00	0
<b>Total DVF25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF25</b>									<b>0.00</b>	<b>0</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	100.87307			0.00	60,000,000
<b>Total DVF26 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>
<b>Total For DVF26</b>									<b>0.00</b>	<b>60,000,000</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	100.28391			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>
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total DVF30U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF30U</b>									<b>0.00</b>	<b>0</b>
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.91117			0.00	0
<b>Total DVFB21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVFB21</b>									<b>0.00</b>	<b>0</b>
DVFB2L On 31/05/2024 Spot Bond					0.00000	100.96236			0.00	0
<b>Total DVFB25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVFB25</b>									<b>0.00</b>	<b>0</b>
DVFB2L On 31/05/2026 Spot Bond					0.00000	101.33707			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>
E170/R On 01/08/2020 Spot Bond			100.00000	61.27953	100.00000	61.14465			0.00	0
<b>Total E170/R207 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For E170/R207</b>									<b>0.00</b>	<b>0</b>
E174 On 01/08/2020 Spot Bond			8.14000	106.77184	8.14000	106.74870			0.00	0
<b>Total E174 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For E174</b>									<b>0.00</b>	<b>0</b>
E175 On 01/08/2021 Spot Bond			8.21500	111.38034	8.21500	111.35598			0.00	0
<b>Total E175 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For E175</b>									<b>0.00</b>	<b>0</b>
ECN20 On 14/03/2020 Spot Bond			7.92000	101.49938	7.92000	101.47806			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total ECN20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ECN20</b>									<b>0.00</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			8.02000	104.54754	8.02000	104.52496			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			8.92500	104.50581	8.92500	104.48074			0.00	0
<b>Total ECN24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ECN24</b>									<b>0.00</b>	<b>0</b>
ECN32 On 14/03/2032 Spot Bond			4.65000	103.31691	4.65000	103.29203			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>
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total EL001U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EL001U</b>									<b>0.00</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			4.37000	94.75590	4.37000	94.73392			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	127.06151	2.25000	127.03922			0.00	0
<b>Total EL037/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EL037/I2038</b>									<b>0.00</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			4.33000	130.56701	4.32000	130.63356			0.00	0
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			4.35000	116.00337	4.35000	115.97650			0.00	0
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			4.19000	114.93945	4.19000	114.91334			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			4.31000	105.56856	4.31000	105.54417			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			4.34000	96.41139	4.34000	96.38910			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
EL36/I2 On 31/01/2036 Spot Bond			2.25000	127.06151	2.25000	127.03922			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	109.46919			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	107.73983			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	102.96400			0.00	0
<b>Total ELN003 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ELN003</b>									<b>0.00</b>	<b>0</b>
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000			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>
EMM01 On 28/07/2020 Spot Bond			7.74000	104.35174	7.74000	104.33021		3,250,800,000,000.00	420,000,000	210
<b>Total EMM01 SPOT</b>								<b>3,250,800,000,000.00</b>	<b>420,000,000</b>	<b>210</b>
<b>Total For EMM01</b>								<b>3,250,800,000,000.00</b>	<b>420,000,000</b>	<b>210</b>
EMM02 On 11/03/2021 Spot Bond			7.71000	104.92687	7.71000	104.90506		0.00	0	
<b>Total EMM02 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For EMM02</b>								<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.97500	104.73614	9.97500	104.70843		0.00	0	
<b>Total EMM03 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>								<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			10.70500	10.70500	10.70500	98.86499		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			10.75500	10.75500	10.75500	99.57625		0.00	0	999
<b>Total EMM05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>999</b>
<b>Total For EMM05</b>								<b>0.00</b>	<b>0</b>	<b>999</b>
EMM06 On 23/06/2025 Spot Bond			10.12500	10.12500	10.12500	103.44054		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			9.97500	9.97500	9.97500	104.31351		0.00	0	
<b>Total EMM07 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
<b>Total For EMM07</b>									<b>0.00</b>	<b>0</b>
EMM07 On 17/07/2032 Spot Bond			10.99500	10.99500	10.99500	87.11245			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>
ENX01 On 23/04/2021 Spot Bond					0.00000	102.28026			0.00	0
<b>Total ENX01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ENX01</b>									<b>0.00</b>	<b>0</b>
ENX01 On 23/04/2021 Spot Bond					0.00000	102.12149			0.00	0
<b>Total ENX01S SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ENX01S</b>									<b>0.00</b>	<b>0</b>
ENX02 On 10/09/2022 Spot Bond					0.00000	100.88656			0.00	0
<b>Total ENX02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ENX02</b>									<b>0.00</b>	<b>0</b>
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ENX03U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ENX03U</b>									<b>0.00</b>	<b>0</b>
ENX04 On 01/03/2020 Spot Bond					0.00000	100.30468			0.00	0
<b>Total ENX04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ENX04</b>									<b>0.00</b>	<b>0</b>
ENX05 On 01/05/2020 Spot Bond					0.00000	101.86123			0.00	0
<b>Total ENX05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ENX05</b>									<b>0.00</b>	<b>0</b>
ENX06 On 12/06/2020 Spot Bond					0.00000	100.73591			0.00	0
<b>Total ENX06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ENX06</b>									<b>0.00</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond					0.00000	100.98499			0.00	0
<b>Total EPF007 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF007</b>									<b>0.00</b>	<b>0</b>
EPF010 On 07/11/2019 Spot Bond					0.00000	101.66256			0.00	0
<b>Total EPF010 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF010</b>									<b>0.00</b>	<b>0</b>
EPF011 On 12/06/2020 Spot Bond					0.00000	101.25942			0.00	80,000,000
<b>Total EPF011 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>
<b>Total For EPF011</b>									<b>0.00</b>	<b>80,000,000</b>
EPF012 On 06/11/2020 Spot Bond					0.00000	102.17204			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total EPF012 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF012</b>									<b>0.00</b>	<b>0</b>
EPF014 On 28/05/2021 Spot Bond					0.00000	101.12189			0.00	0
<b>Total EPF014 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF014</b>									<b>0.00</b>	<b>0</b>
EPF015 On 04/06/2023 Spot Bond					0.00000	100.97652			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>
EPF016 On 07/09/2021 Spot Bond					0.00000	100.80400			0.00	0
<b>Total EPF016 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF016</b>									<b>0.00</b>	<b>0</b>
EPF017 On 07/09/2023 Spot Bond					0.00000	100.81821			0.00	0
<b>Total EPF017 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF017</b>									<b>0.00</b>	<b>0</b>
EPF018 On 13/12/2025 Spot Bond					0.00000	100.74227			0.00	0
<b>Total EPF018 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF018</b>									<b>0.00</b>	<b>0</b>
EPF019 On 12/09/2022 Spot Bond					0.00000	100.75312			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>
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total EPF04U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF04U</b>									<b>0.00</b>	<b>0</b>
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total EPF05U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF05U</b>									<b>0.00</b>	<b>0</b>
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total EPF08U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF08U</b>									<b>0.00</b>	<b>0</b>
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total EPF09U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF09U</b>									<b>0.00</b>	<b>0</b>
EPF10U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total EPF10U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF10U</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total EPF11U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF11U</b>									<b>0.00</b>	<b>0</b>
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total EPF12U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF12U</b>									<b>0.00</b>	<b>0</b>
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total EPF13U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF13U</b>									<b>0.00</b>	<b>0</b>
EPFC4 On 06/11/2019 Spot Bond					0.00000	101.55337			0.00	0
<b>Total EPFC41 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPFC41</b>									<b>0.00</b>	<b>0</b>
EPFC4: On 04/03/2020 Spot Bond					0.00000	100.88463			0.00	0
<b>Total EPFC42 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPFC42</b>									<b>0.00</b>	<b>0</b>
EPFC4: On 12/03/2020 Spot Bond					0.00000	100.65572			0.00	0
<b>Total EPFC44 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPFC44</b>									<b>0.00</b>	<b>0</b>
EQS06 On 09/04/2020 Spot Bond					0.00000	99.94955			0.00	0
<b>Total EQS06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EQS06</b>									<b>0.00</b>	<b>0</b>
EQS10 On 28/07/2022 Spot Bond					0.00000	102.08484			0.00	0
<b>Total EQS10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EQS10</b>									<b>0.00</b>	<b>0</b>
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total EQS11U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EQS11U</b>									<b>0.00</b>	<b>0</b>
EQT00: On 03/06/2022 Spot Bond					0.00000	100.95079			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>
EQT00: On 03/06/2024 Spot Bond					0.00000	100.96735			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>
EQT01L On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total EQT01U 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
<b>Total For EQT01U</b>									<b>0.00</b>	<b>0</b>
ERS3B On 17/05/2022 Spot Bond					0.00000	101.32975			0.00	0
<b>Total ERS3B6 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERS3B6</b>									<b>0.00</b>	<b>0</b>
ERS3B On 17/08/2022 Spot Bond					0.00000	101.29164			0.00	0
<b>Total ERS3B7 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERS3B7</b>									<b>0.00</b>	<b>0</b>
ERS3C On 17/05/2022 Spot Bond					0.00000	101.39063			0.00	0
<b>Total ERS3C6 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERS3C6</b>									<b>0.00</b>	<b>0</b>
ERS3C On 17/08/2022 Spot Bond					0.00000	101.29925			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>
ERSA1 On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total ERS12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERS12/JIBAR</b>									<b>0.00</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.78016			0.00	0
<b>Total ERS21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERS21</b>									<b>0.00</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.29165			0.00	0
<b>Total ERS24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERS24</b>									<b>0.00</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.33730			0.00	80,000,000
<b>Total ERS25 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>
<b>Total For ERS25</b>									<b>0.00</b>	<b>80,000,000</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.27950			0.00	0
<b>Total ERS26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERS26</b>									<b>0.00</b>	<b>0</b>
ERSA2 On 17/11/2022 Spot Bond					0.00000	101.26115			0.00	0
<b>Total ERS27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERS27</b>									<b>0.00</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			8.51500	106.37267	8.51500	106.34857		121,218,688,500.00	14,235,900	2,313
<b>Total ES23 SPOT</b>								<b>121,218,688,500.00</b>	<b>14,235,900</b>	<b>2,313</b>
<b>Total For ES23</b>								<b>121,218,688,500.00</b>	<b>14,235,900</b>	<b>2,313</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	102.19816	10.00000	102.17106		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
<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			9.44500	92.68521	9.44500	92.66183			17,597,004,057,000.00	1,863,102,600 5,734
<b>Total ES26 SPOT</b>									<b>17,597,004,057,000.00</b>	<b>1,863,102,600 5,734</b>
<b>Total For ES26</b>									<b>17,597,004,057,000.00</b>	<b>1,863,102,600 5,734</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.27387	7.85000	100.25277			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			10.73500	77.50082	10.74500	77.41940			13,893,301,410,000.00	1,294,206,000 7,727
<b>Total ES33 SPOT</b>									<b>13,893,301,410,000.00</b>	<b>1,294,206,000 7,727</b>
<b>Total For ES33</b>									<b>13,893,301,410,000.00</b>	<b>1,294,206,000 7,727</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.60867	7.50000	100.58832			0.00	0
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>
ES42 On 25/04/2042 Spot Bond			11.10000	78.40558	11.10000	82.61867			10,129,358,280,000.00	912,554,800 7,392
<b>Total ES42 SPOT</b>									<b>10,129,358,280,000.00</b>	<b>912,554,800 7,392</b>
<b>Total For ES42</b>									<b>10,129,358,280,000.00</b>	<b>912,554,800 7,392</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	99.77281	8.50000	103.98951			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>
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ESF01U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ESF01U</b>									<b>0.00</b>	<b>0</b>
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total ESF02U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ESF02U</b>									<b>0.00</b>	<b>0</b>
ESFR0: On 20/04/2021 Spot Bond					0.00000	99.93388			0.00	0
<b>Total ESFR03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ESFR03</b>									<b>0.00</b>	<b>0</b>
EXX04 On 13/06/2022 Spot Bond					0.00000	100.72995			0.00	120,000,000 60
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>120,000,000 60</b>
<b>Total For EXX04</b>									<b>0.00</b>	<b>120,000,000 60</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	100.74996			0.00	80,000,000 50
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>80,000,000 50</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>80,000,000 50</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.57817			0.00	0
<b>Total FBJ20Z SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FBJ20Z</b>									<b>0.00</b>	<b>0</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.59735			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>
FFA1U On 20/11/2026 Spot Bond			100.00000	12.75807	100.00000	12.72716			0.00	0
<b>Total FFA1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FFA1U</b>									<b>0.00</b>	<b>0</b>
FFB1U On 20/11/2026 Spot Bond			100.00000	20.76404	100.00000	20.71375			0.00	0
<b>Total FFB1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FFB1U</b>									<b>0.00</b>	<b>0</b>
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FIF03U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FIF03U</b>									<b>0.00</b>	<b>0</b>
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FIF04U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FIF04U</b>									<b>0.00</b>	<b>0</b>
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FIF05U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FIF05U</b>									<b>0.00</b>	<b>0</b>
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FIF06U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FIF06U</b>									<b>0.00</b>	<b>0</b>
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FIF07U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FIF07U</b>									<b>0.00</b>	<b>0</b>
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FIF11U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FIF11U</b>									<b>0.00</b>	<b>0</b>
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FIF12U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FIF12U</b>									<b>0.00</b>	<b>0</b>
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FIF13U 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
<b>Total For FIF13U</b>									<b>0.00</b>	<b>0</b>
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.68393			0.00	120,000,000
<b>Total FIFB11 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>
<b>Total For FIFB11</b>									<b>0.00</b>	<b>120,000,000</b>
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.48005			0.00	0
<b>Total FIFB12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FIFB12</b>									<b>0.00</b>	<b>0</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.58641			0.00	0
<b>Total FIFB14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FIFB14</b>									<b>0.00</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.29869			0.00	0
<b>Total FIFB15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FIFB15</b>									<b>0.00</b>	<b>0</b>
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.40872			0.00	0
<b>Total FIFB16 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FIFB16</b>									<b>0.00</b>	<b>0</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.44941			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>
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.91748			0.00	0
<b>Total FIFC33 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FIFC33</b>									<b>0.00</b>	<b>0</b>
FIFC34 On 07/02/2020 Spot Bond					0.00000	101.21984			0.00	0
<b>Total FIFC34 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FIFC34</b>									<b>0.00</b>	<b>0</b>
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FMLA1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FMLA1U</b>									<b>0.00</b>	<b>0</b>
FNT019 On 16/10/2019 Spot Bond					0.00000	101.35041			0.00	0
<b>Total FNT019 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FNT019</b>									<b>0.00</b>	<b>0</b>
FNT020 On 05/11/2019 Spot Bond					0.00000	101.16121			0.00	0
<b>Total FNT020 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FNT020</b>									<b>0.00</b>	<b>0</b>
FNTD1U On 11/10/2019 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	
<b>Total FNTD10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FNTD10</b>									<b>0.00</b>	<b>0</b>	
FNTE1( On 22/11/2019 Spot Bond					0.00000	102.97584			0.00	0	
<b>Total FNTE10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FNTE10</b>									<b>0.00</b>	<b>0</b>	
FNTF1( On 28/01/2020 Spot Bond					0.00000	101.36740			0.00	0	
<b>Total FNTF10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FNTF10</b>									<b>0.00</b>	<b>0</b>	
FNTG1( On 10/03/2020 Spot Bond					0.00000	100.61600			0.00	0	
<b>Total FNTG10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FNTG10</b>									<b>0.00</b>	<b>0</b>	
FNZ001 On 17/01/2020 Spot Bond					0.00000	101.67408			0.00	0	
<b>Total FNZ001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FNZ001</b>									<b>0.00</b>	<b>0</b>	
FNZ002 On 08/01/2020 Spot Bond					0.00000	101.01200			0.00	0	
<b>Total FNZ002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FNZ002</b>									<b>0.00</b>	<b>0</b>	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FPA1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FPA1U</b>									<b>0.00</b>	<b>0</b>	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FPB1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FPB1U</b>									<b>0.00</b>	<b>0</b>	
FRB13 On 02/06/2021 Spot Bond					0.00000	102.12987			0.00	120,000,000	60
<b>Total FRB13 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60</b>
<b>Total For FRB13</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60</b>
FRB14 On 02/06/2021 Spot Bond			10.11000	10.11000	10.11000	103.47500			0.00	0	
<b>Total FRB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB14</b>									<b>0.00</b>	<b>0</b>	
FRB15 On 06/03/2020 Spot Bond					0.00000	101.97675			0.00	200,000,000	100
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	101.51476			0.00	0	220
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>220</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>0</b>	<b>220</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRB17 On 08/01/2022 Spot Bond					0.00000	103.79355			0.00	0
<b>Total FRB17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB17</b>									<b>0.00</b>	<b>0</b>
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond					0.00000	103.56522			0.00	200,000,000
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>200,000,000</b>
FRB19 On 14/04/2021 Spot Bond			10.11000	103.06786	10.11000	103.04010			0.00	0
<b>Total FRB19 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB19</b>									<b>0.00</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	102.90663			0.00	0
<b>Total FRB20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB20</b>									<b>0.00</b>	<b>0</b>
FRB21 On 24/11/2021 Spot Bond					0.00000	103.43500			0.00	0
<b>Total FRB21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB21</b>									<b>0.00</b>	<b>0</b>
FRB22 On 08/12/2022 Spot Bond					0.00000	106.65992			0.00	120,000,000
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>120,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	104.93763			0.00	0
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>0</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.37086			0.00	0
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.25739			0.00	0
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>0</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.10261			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			10.00500	104.58780	10.00500	104.55990		1,360,680,000,000.00	0.00	136,000,000
<b>Total FRB27 SPOT</b>								<b>1,360,680,000,000.00</b>	<b>0.00</b>	<b>136,000,000</b>
<b>Total For FRB27</b>								<b>1,360,680,000,000.00</b>	<b>0.00</b>	<b>136,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total For FRB27</b>									<b>1,360,680,000,000.00</b>	<b>136,000,000</b>	<b>68</b>
FRBI22 On 31/01/2022 Spot Bond			3.48000	159.05146	3.48000	159.01832			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			3.66000	3.66000	3.66000	297.88745			0.00	0	190
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>190</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>190</b>
FRBI25 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	132.65803			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			4.15000	177.60840	4.15000	177.56812			0.00	0	390
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>390</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>390</b>
FRBI29 On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	94.46117			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			4.49000	4.49000	4.49000	209.30243			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			5.01000	86.83743	5.01000	86.81573			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			4.88000	90.97557	4.88000	90.95316			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>	
FRBZ01 On 30/11/2020 Spot Bond			7.69000	7.69000	7.69000	91.86386			0.00	0	
<b>Total FRBZ01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ01</b>									<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			8.39000	8.39000	8.39000	66.52249			0.00	0	
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			8.44000	8.44000	8.44000	65.75066			0.00	0	
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRC107 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC107</b>									<b>0.00</b>	<b>0</b>
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRC12U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC12U</b>									<b>0.00</b>	<b>0</b>
FRC161 On 31/01/2025 Spot Bond			4.82500	4.82500	4.82500	126.65019			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>
FRC171 On 06/08/2023 Spot Bond					0.00000	101.52895			0.00	0 117
<b>Total FRC178 SPOT</b>									<b>0.00</b>	<b>0 117</b>
<b>Total For FRC178</b>									<b>0.00</b>	<b>0 117</b>
FRC181 On 06/08/2023 Spot Bond					0.00000	93.40249			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>
FRC191 On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total FRC193/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>									<b>0.00</b>	<b>0</b>
FRC201 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>
FRC208 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>
FRC209 On 07/10/2020 Spot Bond					0.00000	101.62184			0.00	0
<b>Total FRC209 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC209</b>									<b>0.00</b>	<b>0</b>
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRC210 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC210</b>									<b>0.00</b>	<b>0</b>
FRC211 On 07/05/2020 Spot Bond					0.00000	101.64954			0.00	0
<b>Total FRC212 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC212</b>									<b>0.00</b>	<b>0</b>
FRC213 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRC213 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC213</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC21: On 07/11/2019 Spot Bond					0.00000	101.66586			0.00	0
<b>Total FRC215 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC215</b>									<b>0.00</b>	<b>0</b>
FRC21: On 04/11/2019 Spot Bond					0.00000	101.70905			0.00	0
<b>Total FRC219 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC219</b>									<b>0.00</b>	<b>0</b>
FRC22: On 31/01/2022 Spot Bond			4.13000	156.80950	4.13000	156.77411			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>
FRC22: On 20/05/2020 Spot Bond					0.00000	101.34372			0.00	0
<b>Total FRC225 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC225</b>									<b>0.00</b>	<b>0</b>
FRC23: On 31/01/2022 Spot Bond			4.99000	153.90331	4.99000	153.86507			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>
FRC23: On 20/12/2020 Spot Bond					0.00000	100.90707			0.00	0
<b>Total FRC234 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC234</b>									<b>0.00</b>	<b>0</b>
FRC23: On 08/02/2020 Spot Bond					0.00000	105.00191			0.00	0
<b>Total FRC236 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC236</b>									<b>0.00</b>	<b>0</b>
FRC23: On 19/10/2020 Spot Bond					0.00000	101.72730			0.00	0
<b>Total FRC237 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC237</b>									<b>0.00</b>	<b>0</b>
FRC23: On 08/02/2020 Spot Bond					0.00000	105.12945			0.00	0
<b>Total FRC238 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC238</b>									<b>0.00</b>	<b>0</b>
FRC23: On 19/10/2020 Spot Bond					0.00000	102.30701			0.00	0
<b>Total FRC239 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC239</b>									<b>0.00</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	102.85449			0.00	0
<b>Total FRC240 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC240</b>									<b>0.00</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	105.10648			0.00	0
<b>Total FRC241 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
<b>Total For FRC241</b>									<b>0.00</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	105.01425			0.00	0
<b>Total FRC242 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC242</b>									<b>0.00</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	104.64212			0.00	0
<b>Total FRC243 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC243</b>									<b>0.00</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	104.77290			0.00	0
<b>Total FRC244 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC244</b>									<b>0.00</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	104.59461			0.00	0
<b>Total FRC245 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC245</b>									<b>0.00</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	103.66775			0.00	0
<b>Total FRC246 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC246</b>									<b>0.00</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	104.89101			0.00	0
<b>Total FRC247 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC247</b>									<b>0.00</b>	<b>0</b>
FRC24: On 08/02/2020 Spot Bond					0.00000	102.28955			0.00	0
<b>Total FRC248 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC248</b>									<b>0.00</b>	<b>0</b>
FRC24: On 19/10/2020 Spot Bond					0.00000	101.85619			0.00	0
<b>Total FRC249 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC249</b>									<b>0.00</b>	<b>0</b>
FRC25: On 19/10/2020 Spot Bond					0.00000	103.65586			0.00	0
<b>Total FRC250 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC250</b>									<b>0.00</b>	<b>0</b>
FRC25: On 13/02/2022 Spot Bond					0.00000	101.74923			0.00	0
<b>Total FRC251 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC251</b>									<b>0.00</b>	<b>0</b>
FRC25: On 14/03/2022 Spot Bond					0.00000	100.68658			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 27/03/2020 Spot Bond					0.00000	100.54721			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRC254 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC254</b>									<b>0.00</b>	<b>0</b>
FRC254 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>
FRC255 On 17/07/2027 Spot Bond					0.00000	101.88390			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>
FRC256 On 27/03/2020 Spot Bond					0.00000	100.38855			0.00	0
<b>Total FRC257 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC257</b>									<b>0.00</b>	<b>0</b>
FRC257 On 08/05/2020 Spot Bond					0.00000	101.93665			0.00	0
<b>Total FRC258 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC258</b>									<b>0.00</b>	<b>0</b>
FRC26 On 10/10/2020 Spot Bond					0.00000	100.08633			0.00	0
<b>Total FRC261 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC261</b>									<b>0.00</b>	<b>0</b>
FRC261 On 13/07/2020 Spot Bond					0.00000	100.00007			0.00	0
<b>Total FRC262 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC262</b>									<b>0.00</b>	<b>0</b>
FRC262 On 13/07/2020 Spot Bond					0.00000	100.23715			0.00	0
<b>Total FRC264 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC264</b>									<b>0.00</b>	<b>0</b>
FRC264 On 20/06/2021 Spot Bond					0.00000	100.71665			0.00	0
<b>Total FRC265 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC265</b>									<b>0.00</b>	<b>0</b>
FRC265 On 06/08/2023 Spot Bond					0.00000	104.67242			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>
FRC267 On 21/10/2019 Spot Bond					0.00000	101.81893			0.00	0
<b>Total FRC269 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC269</b>									<b>0.00</b>	<b>0</b>
FRC27 On 16/11/2019 Spot Bond					0.00000	101.28741			0.00	0
<b>Total FRC270 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC270</b>									<b>0.00</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC27: On 30/01/2023 Spot Bond					0.00000	101.86940			0.00	0
<b>Total FRC271 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC271</b>									<b>0.00</b>	<b>0</b>
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.95215			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 02/05/2028 Spot Bond			9.80000	104.41025	9.80000	104.38310			0.00	0
<b>Total FRC274 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC274</b>									<b>0.00</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond					0.00000	100.75583			0.00	0
<b>Total FRC275 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC275</b>									<b>0.00</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond					0.00000	100.75756			0.00	0
<b>Total FRC276 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC276</b>									<b>0.00</b>	<b>0</b>
FRC27: On 04/03/2021 Spot Bond					0.00000	100.92255			0.00	0
<b>Total FRC277 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC277</b>									<b>0.00</b>	<b>0</b>
FRC27: On 27/03/2020 Spot Bond					0.00000	100.37159			0.00	0
<b>Total FRC278 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC278</b>									<b>0.00</b>	<b>0</b>
FRC27: On 21/11/2022 Spot Bond					0.00000	101.28291			0.00	0
<b>Total FRC279 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC279</b>									<b>0.00</b>	<b>0</b>
FRC28: On 20/12/2023 Spot Bond					0.00000	100.63294			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	105.24574			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 26/01/2021 Spot Bond					0.00000	103.07678			0.00	0
<b>Total FRC283 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC283</b>									<b>0.00</b>	<b>0</b>
FRC28: On 11/11/2024 Spot Bond					0.00000	101.85413			0.00	0
<b>Total FRC284 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
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>
FRC284 On 20/12/2022 Spot Bond					0.00000	100.66618				0.00	0
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	103.45581				0.00	0
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>
FRC286 On 01/02/2020 Spot Bond					0.00000	101.80070				0.00	0
<b>Total FRC287 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC287</b>										<b>0.00</b>	<b>0</b>
FRC287 On 01/02/2020 Spot Bond					0.00000	101.80070				0.00	0
<b>Total FRC288 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC288</b>										<b>0.00</b>	<b>0</b>
FRC288 On 20/12/2022 Spot Bond					0.00000	100.57932				0.00	0
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>
FRC289 On 20/06/2022 Spot Bond					0.00000	100.65236				0.00	0
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>
FRC290 On 26/01/2021 Spot Bond					0.00000	102.16554				0.00	0
<b>Total FRC291 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC291</b>										<b>0.00</b>	<b>0</b>
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.58499				0.00	0
<b>Total FRC292 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC292</b>										<b>0.00</b>	<b>0</b>
FRC292 On 18/04/2021 Spot Bond					0.00000	99.91568				0.00	0
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>
FRC293 On 18/04/2021 Spot Bond					0.00000	99.91677				0.00	0
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>
FRC294 On 14/05/2024 Spot Bond					0.00000	101.54114				0.00	0
<b>Total FRC295 SPOT</b>										<b>0.00</b>	<b>0</b>
<b>Total For FRC295</b>										<b>0.00</b>	<b>0</b>
FRC295 On 14/05/2024 Spot Bond					0.00000	101.48975				0.00	120,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total FRC296 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60</b>
<b>Total For FRC296</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60</b>
FRC296 On 14/05/2024 Spot Bond					0.00000	101.50633			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 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.31605			0.00	0	
<b>Total FRC298 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC298</b>									<b>0.00</b>	<b>0</b>	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.69735			0.00	240,000,000	610
<b>Total FRC299 SPOT</b>									<b>0.00</b>	<b>240,000,000</b>	<b>610</b>
<b>Total For FRC299</b>									<b>0.00</b>	<b>240,000,000</b>	<b>610</b>
FRC299 On 25/04/2023 Spot Bond					0.00000	102.20895			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 30/11/2020 Spot Bond					0.00000	100.81812			0.00	0	
<b>Total FRC301 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC301</b>									<b>0.00</b>	<b>0</b>	
FRC301 On 11/11/2024 Spot Bond					0.00000	101.71380			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	98.97363			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 28/12/2020 Spot Bond					0.00000	100.30921			0.00	0	
<b>Total FRC304 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC304</b>									<b>0.00</b>	<b>0</b>	
FRC304 On 06/11/2023 Spot Bond					0.00000	101.87395			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	101.09868			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 12/08/2020 Spot Bond					0.00000	101.36629			0.00	0	
<b>Total FRC307 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC307</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC308 On 31/05/2024 Spot Bond					0.00000	101.22327			0.00	0
<b>Total FRC308 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC308</b>									<b>0.00</b>	<b>0</b>
FRC309 On 20/06/2024 Spot Bond					0.00000	100.57153			0.00	0
<b>Total FRC309 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC309</b>									<b>0.00</b>	<b>0</b>
FRC310 On 20/12/2024 Spot Bond					0.00000	100.62509			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>
FRC311 On 23/02/2021 Spot Bond					0.00000	100.21000			0.00	0
<b>Total FRC311 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC311</b>									<b>0.00</b>	<b>0</b>
FRC312 On 23/02/2021 Spot Bond					0.00000	99.80000			0.00	0
<b>Total FRC312 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC312</b>									<b>0.00</b>	<b>0</b>
FRC313 On 20/06/2024 Spot Bond					0.00000	100.66513			0.00	0
<b>Total FRC313 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC313</b>									<b>0.00</b>	<b>0</b>
FRC314 On 23/02/2021 Spot Bond					0.00000	100.55000			0.00	0
<b>Total FRC314 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC314</b>									<b>0.00</b>	<b>0</b>
FRC315 On 13/10/2026 Spot Bond					0.00000	100.12992			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>
FRC66 On 31/01/2022 Spot Bond			4.77000	4.77000	4.77000	154.60281			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			4.71000	4.71000	4.71000	154.80477			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			4.69000	4.69000	4.69000	154.87216			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>
FRD16U On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRD16U 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
<b>Total For FRD16U</b>									<b>0.00</b>	<b>0</b>
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRD17U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRD17U</b>									<b>0.00</b>	<b>0</b>
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRD19U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRD19U</b>									<b>0.00</b>	<b>0</b>
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRD20U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRD20U</b>									<b>0.00</b>	<b>0</b>
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRD23U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRD23U</b>									<b>0.00</b>	<b>0</b>
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRD24U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRD24U</b>									<b>0.00</b>	<b>0</b>
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRD25U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRD25U</b>									<b>0.00</b>	<b>0</b>
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRD26U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRD26U</b>									<b>0.00</b>	<b>0</b>
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRD27U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRD27U</b>									<b>0.00</b>	<b>0</b>
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRD28U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRD28U</b>									<b>0.00</b>	<b>0</b>
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRD29U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRD29U</b>									<b>0.00</b>	<b>0</b>
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRD30U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRD30U</b>									<b>0.00</b>	<b>0</b>
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRD33U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRD33U</b>									<b>0.00</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			5.05000	86.08032	5.05000	86.05862			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			4.94500	98.99705	4.94500	98.97257			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>
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.63992			0.00	0
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.26564			0.00	0
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.03093			0.00	0
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ22</b>									<b>0.00</b>	<b>0</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	103.05200			0.00	0
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.38188			0.00	0
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ24</b>									<b>0.00</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.07906			0.00	240,000,000 890
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>240,000,000 890</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>240,000,000 890</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.90972			0.00	0
<b>Total FRJ26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ26</b>									<b>0.00</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.91238			0.00	0
<b>Total FRJ27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ27</b>									<b>0.00</b>	<b>0</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.43822			0.00	0
<b>Total FRJ29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ29</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRS01U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS01U</b>									<b>0.00</b>	<b>0</b>
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRS02U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS02U</b>									<b>0.00</b>	<b>0</b>
FRS101 On 15/01/2024 Spot Bond			3.82800	3.82800	3.82800	105.09093			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			4.19000	4.19000	4.19000	109.97008			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	101.83785			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	101.83785			0.00	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>
FRS108 On 31/01/2038 Spot Bond			4.33000	107.84820	4.33000	107.82330			0.00	0
<b>Total FRS108 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS108</b>									<b>0.00</b>	<b>0</b>
FRS109 On 07/12/2033 Spot Bond			4.34000	212.75130	4.34000	212.70196			0.00	0
<b>Total FRS109 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS109</b>									<b>0.00</b>	<b>0</b>
FRS110 On 31/01/2038 Spot Bond			5.12000	96.64161	5.12000	96.61727			0.00	0
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>
FRS112 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	212.01669			0.00	0
<b>Total FRS112 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS112</b>									<b>0.00</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			4.37500	129.50167	4.37500	129.47160			0.00	0
<b>Total FRS114 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS114</b>									<b>0.00</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			3.70500	117.84034	3.70500	117.81508			0.00	0
<b>Total FRS115 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
<b>Total For FRS115</b>									<b>0.00</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			4.72000	102.12918	4.72000	102.10454			0.00	0
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			4.49000	209.35185	4.49000	209.30243			0.00	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			4.54000	208.23348	4.54000	208.18408			0.00	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			3.90500	165.25754	3.90500	115.99614			0.00	0
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			4.57000	207.56599	4.57000	207.51659			0.00	0
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>
FRS124 On 31/01/2038 Spot Bond			5.69000	89.43156	5.69000	89.40768			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			5.22000	164.11783	5.22000	164.07591			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			5.22000	95.32642	5.22000	95.30215			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			4.74000	170.01948	4.74000	169.97824			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			4.80000	169.26867	4.80000	169.22733			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			5.08000	196.61113	5.08000	196.56165			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>
FRS133 On 24/03/2020 Spot Bond					0.00000	101.54164			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>
FRS133 On 31/01/2038 Spot Bond			5.15000	96.24474	5.15000	96.22042			0.00	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			5.40500	5.40500	5.40500	92.92654			0.00	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			4.95000	98.92879	4.95000	98.90431			0.00	0
<b>Total FRS136 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS136</b>									<b>0.00</b>	<b>0</b>
FRS136 On 31/03/2028 Spot Bond			4.61000	171.65931	4.61000	171.61828			0.00	0
<b>Total FRS137 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS137</b>									<b>0.00</b>	<b>0</b>
FRS137 On 07/12/2033 Spot Bond			4.85000	201.46111	4.85000	201.41165			0.00	0
<b>Total FRS138 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS138</b>									<b>0.00</b>	<b>0</b>
FRS138 On 31/03/2028 Spot Bond			4.74000	170.01948	4.74000	169.97824			0.00	0
<b>Total FRS142 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS142</b>									<b>0.00</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			4.74000	170.01948	4.74000	169.97824			0.00	0
<b>Total FRS143 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS143</b>									<b>0.00</b>	<b>0</b>
FRS143 On 31/03/2028 Spot Bond			5.03000	166.42545	5.03000	166.38378			0.00	0
<b>Total FRS145 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS145</b>									<b>0.00</b>	<b>0</b>
FRS145 On 31/01/2025 Spot Bond			4.67500	127.61346	4.67500	127.58281			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			3.83000	157.83934	3.83000	157.80497			0.00	0
<b>Total FRS147 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS147</b>									<b>0.00</b>	<b>0</b>
FRS147 On 31/03/2028 Spot Bond			5.09000	165.69274	5.09000	165.65100			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS15 On 31/03/2028 Spot Bond			5.13000	165.20632	5.13000	165.16453			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>
FRS15 On 31/01/2025 Spot Bond			4.64500	127.80086	4.64500	127.77028			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>
FRS15 On 31/03/2028 Spot Bond			4.55000	172.42224	4.55000	172.38130			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>
FRS15 On 31/03/2028 Spot Bond			5.14000	5.14000	5.14000	165.04317			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>
FRS15 On 20/06/2022 Spot Bond					0.00000	12.14158			0.00	0
<b>Total FRS158 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS158</b>									<b>0.00</b>	<b>0</b>
FRS15 On 06/06/2023 Spot Bond					0.00000	13.32294			0.00	0
<b>Total FRS159 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS159</b>									<b>0.00</b>	<b>0</b>
FRS16 On 06/06/2024 Spot Bond					0.00000	15.99583			0.00	0
<b>Total FRS160 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS160</b>									<b>0.00</b>	<b>0</b>
FRS16 On 06/06/2025 Spot Bond					0.00000	18.40443			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>
FRS16 On 20/06/2022 Spot Bond					0.00000	11.41293			0.00	0
<b>Total FRS162 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS162</b>									<b>0.00</b>	<b>0</b>
FRS16 On 06/06/2023 Spot Bond					0.00000	12.30119			0.00	0
<b>Total FRS163 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS163</b>									<b>0.00</b>	<b>0</b>
FRS16 On 06/06/2024 Spot Bond					0.00000	14.56357			0.00	0
<b>Total FRS164 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS164</b>									<b>0.00</b>	<b>0</b>
FRS16 On 06/06/2025 Spot Bond					0.00000	16.60045			0.00	0
<b>Total FRS165 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
<b>Total For FRS165</b>									<b>0.00</b>	<b>0</b>
FRS165 On 01/08/2022 Spot Bond					0.00000	10.47958			0.00	0
<b>Total FRS167 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS167</b>									<b>0.00</b>	<b>0</b>
FRS167 On 01/08/2022 Spot Bond					0.00000	10.49460			0.00	0
<b>Total FRS168 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS168</b>									<b>0.00</b>	<b>0</b>
FRS168 On 01/08/2021 Spot Bond					0.00000	10.27266			0.00	0
<b>Total FRS169 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS169</b>									<b>0.00</b>	<b>0</b>
FRS169 On 01/08/2022 Spot Bond					0.00000	15.07698			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	99.95617			0.00	0
<b>Total FRS171 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS171</b>									<b>0.00</b>	<b>0</b>
FRS171 On 16/10/2024 Spot Bond					0.00000	99.95317			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 13/11/2020 Spot Bond					0.00000	107.55479			0.00	0
<b>Total FRS173 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS173</b>									<b>0.00</b>	<b>0</b>
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889			0.00	0
<b>Total FRS174 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS174</b>									<b>0.00</b>	<b>0</b>
FRS174 On 26/01/2024 Spot Bond					0.00000	13.11445			0.00	0
<b>Total FRS175 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS175</b>									<b>0.00</b>	<b>0</b>
FRS175 On 26/01/2024 Spot Bond					0.00000	13.11444			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 19/07/2024 Spot Bond					0.00000	15.35096			0.00	0
<b>Total FRS177 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS177</b>									<b>0.00</b>	<b>0</b>
FRS177 On 18/09/2023 Spot Bond					0.00000	100.63464			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	100.43387			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	98.64726			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	100.21220			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 20/11/2019 Spot Bond					0.00000	114.78826			0.00	0
<b>Total FRS185 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS185</b>									<b>0.00</b>	<b>0</b>
FRS185 On 23/01/2024 Spot Bond					0.00000	110.43994			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	119.59278			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 23/01/2024 Spot Bond					0.00000	113.91231			0.00	0
<b>Total FRS188 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS188</b>									<b>0.00</b>	<b>0</b>
FRS188 On 16/03/2020 Spot Bond					0.00000	112.88516			0.00	0
<b>Total FRS190 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS190</b>									<b>0.00</b>	<b>0</b>
FRS190 On 16/03/2020 Spot Bond					0.00000	110.84394			0.00	0
<b>Total FRS191 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS191</b>									<b>0.00</b>	<b>0</b>
FRS191 On 19/03/2020 Spot Bond					0.00000	100.26799			0.00	0
<b>Total FRS192 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS192</b>									<b>0.00</b>	<b>0</b>
FRS192 On 23/03/2020 Spot Bond					0.00000	111.11204			0.00	0
<b>Total FRS193 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS193</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS19: On 19/06/2026 Spot Bond					0.00000	44.61379			0.00	0
<b>Total FRS194 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS194</b>									<b>0.00</b>	<b>0</b>
FRS19: On 19/06/2026 Spot Bond					0.00000	38.89252			0.00	0
<b>Total FRS195 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS195</b>									<b>0.00</b>	<b>0</b>
FRS19: On 05/08/2024 Spot Bond					0.00000	101.56588			0.00	0
<b>Total FRS197 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS197</b>									<b>0.00</b>	<b>0</b>
FRS19: On 03/08/2020 Spot Bond					0.00000	105.57789			0.00	0
<b>Total FRS198 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS198</b>									<b>0.00</b>	<b>0</b>
FRS19: On 05/08/2025 Spot Bond					0.00000	101.70890			0.00	160,000,000
<b>Total FRS199 SPOT</b>									<b>0.00</b>	<b>160,000,000</b>
<b>Total For FRS199</b>									<b>0.00</b>	<b>160,000,000</b>
FRS20: On 12/08/2025 Spot Bond					0.00000	101.53758			0.00	0
<b>Total FRS200 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS200</b>									<b>0.00</b>	<b>0</b>
FRS20: On 06/08/2025 Spot Bond					0.00000	101.18469			0.00	80,000,000
<b>Total FRS201 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>
<b>Total For FRS201</b>									<b>0.00</b>	<b>80,000,000</b>
FRS20: On 23/08/2025 Spot Bond					0.00000	100.00000			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 04/03/2020 Spot Bond					0.00000	102.61852			0.00	0
<b>Total FRS203 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS203</b>									<b>0.00</b>	<b>0</b>
FRS20: On 11/09/2020 Spot Bond					0.00000	98.87040			0.00	0
<b>Total FRS204 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS204</b>									<b>0.00</b>	<b>0</b>
FRS20: On 15/03/2021 Spot Bond					0.00000	98.15093			0.00	0
<b>Total FRS205 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS205</b>									<b>0.00</b>	<b>0</b>
FRS20: On 14/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRS206 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
<b>Total For FRS206</b>									<b>0.00</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	300.07007			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			3.35000	3.35000	3.35000	301.27877			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			4.07000	4.07000	4.07000	293.47288			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			3.62000	158.56522	3.62000	158.53161			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>
FRS49 On 27/10/2020 Spot Bond					0.00000	101.81161			0.00	0
<b>Total FRS49 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS49</b>									<b>0.00</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			3.32000	159.60944	3.32000	159.57686			0.00	0
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond					0.00000	101.67070			0.00	0
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			4.17000	103.11030	4.17000	103.08693			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			3.86000	76.60696	3.86000	109.97627			0.00	0
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			3.83500	3.83500	3.83500	132.95209			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			3.86500	3.86500	3.86500	132.75597			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			4.26000	4.26000	4.26000	291.45400			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>
FRX19 On 15/11/2019 Spot Bond			7.39300	103.84794	7.39300	103.82705			0.00	0
<b>Total FRX19 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRX19</b>									<b>0.00</b>	<b>0</b>
FRX20 On 01/10/2020 Spot Bond			7.51500	101.45462	7.51500	101.43416		7,515,000,000,000.00	1,000,000,000	1,000
<b>Total FRX20 SPOT</b>								<b>7,515,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000</b>
<b>Total For FRX20</b>								<b>7,515,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000</b>
FRX23 On 28/02/2023 Spot Bond			7.88500	7.88500	7.88500	100.53459		0.00	0	400
<b>Total FRX23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>400</b>
<b>Total For FRX23</b>								<b>0.00</b>	<b>0</b>	<b>400</b>
FRX24 On 10/12/2024 Spot Bond			8.25200	114.02275	8.25200	113.99757		3,652,335,200,000.00	442,600,000	221
<b>Total FRX24 SPOT</b>								<b>3,652,335,200,000.00</b>	<b>442,600,000</b>	<b>221</b>
<b>Total For FRX24</b>								<b>3,652,335,200,000.00</b>	<b>442,600,000</b>	<b>221</b>
FRX25 On 26/07/2025 Spot Bond			9.22500	104.43088	9.22500	104.40529		0.00	0	
<b>Total FRX25 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>								<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			8.66500	104.65387	8.66500	104.62963		0.00	0	500
<b>Total FRX26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total For FRX26</b>								<b>0.00</b>	<b>0</b>	<b>500</b>
FRX27 On 07/03/2027 Spot Bond			8.73500	108.85191	8.73500	108.82634		0.00	0	
<b>Total FRX27 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>								<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			9.05500	108.55662	9.05500	108.53049		0.00	0	
<b>Total FRX28 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>								<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			9.32500	104.76072	9.32500	104.73477		0.00	0	
<b>Total FRX30 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>								<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			9.49500	101.43111	9.49500	101.40555		0.00	0	
<b>Total FRX31 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>								<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			9.53500	107.51561	9.53500	107.48825		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRX45 On 14/04/2045 Spot Bond			10.54000	77.67886	10.54000	77.65706			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>
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.29578			0.00	0 200
<b>Total FS3A5 SPOT</b>									<b>0.00</b>	<b>0 200</b>
<b>Total For FS3A5</b>									<b>0.00</b>	<b>0 200</b>
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS3A5U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS3A5U</b>									<b>0.00</b>	<b>0</b>
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.38254			0.00	0
<b>Total FS3B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS3B1</b>									<b>0.00</b>	<b>0</b>
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS3B1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS3B1U</b>									<b>0.00</b>	<b>0</b>
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS3C1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS3C1U</b>									<b>0.00</b>	<b>0</b>
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS3D1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS3D1U</b>									<b>0.00</b>	<b>0</b>
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS4A4U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS4A4U</b>									<b>0.00</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS4A5U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS4A5U</b>									<b>0.00</b>	<b>0</b>
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS4B1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS4B1U</b>									<b>0.00</b>	<b>0</b>
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS4C1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS4C1U</b>									<b>0.00</b>	<b>0</b>
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS4D1U 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
<b>Total For FS4D1U</b>									<b>0.00</b>	<b>0</b>
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS5A3U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS5A3U</b>									<b>0.00</b>	<b>0</b>
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS5A4U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS5A4U</b>									<b>0.00</b>	<b>0</b>
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS5A5U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS5A5U</b>									<b>0.00</b>	<b>0</b>
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS5B1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS5B1U</b>									<b>0.00</b>	<b>0</b>
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS5C1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS5C1U</b>									<b>0.00</b>	<b>0</b>
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS5D1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS5D1U</b>									<b>0.00</b>	<b>0</b>
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS5E1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS5E1U</b>									<b>0.00</b>	<b>0</b>
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.14792			0.00	0
<b>Total FS6A1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS6A1</b>									<b>0.00</b>	<b>0</b>
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.57516			0.00	0
<b>Total FS6A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS6A2</b>									<b>0.00</b>	<b>0</b>
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.52734			0.00	0
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS6A3</b>									<b>0.00</b>	<b>0</b>
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.25096			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>
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total FS6C1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS6C1U</b>									<b>0.00</b>	<b>0</b>
FS6D11 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS6D1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS6D1U</b>									<b>0.00</b>	<b>0</b>
FS6E11 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FS6E1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS6E1U</b>									<b>0.00</b>	<b>0</b>
GBL03 On 16/11/2020 Spot Bond					0.00000	103.31175			0.00	0
<b>Total GBL03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GBL03</b>									<b>0.00</b>	<b>0</b>
GBL04 On 05/06/2021 Spot Bond					0.00000	101.96803			0.00	0
<b>Total GBL04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GBL04</b>									<b>0.00</b>	<b>0</b>
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GH2A1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GH2A1U</b>									<b>0.00</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond					0.00000	101.12245			0.00	0
<b>Total GH31A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GH31A2</b>									<b>0.00</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond					0.00000	101.13574			0.00	0
<b>Total GH31A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GH31A3</b>									<b>0.00</b>	<b>0</b>
GH31B On 25/02/2020 Spot Bond					0.00000	101.22210			0.00	0
<b>Total GH31B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GH31B</b>									<b>0.00</b>	<b>0</b>
GH31C On 25/02/2020 Spot Bond					0.00000	101.32831			0.00	0
<b>Total GH31C SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GH31C</b>									<b>0.00</b>	<b>0</b>
GH31D On 25/02/2020 Spot Bond					0.00000	101.39464			0.00	0
<b>Total GH31D SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GH31D</b>									<b>0.00</b>	<b>0</b>
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GH41U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GH41U</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB07U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB07U</b>									<b>0.00</b>	<b>0</b>
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB15U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB15U</b>									<b>0.00</b>	<b>0</b>
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB16U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB16U</b>									<b>0.00</b>	<b>0</b>
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB17U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB17U</b>									<b>0.00</b>	<b>0</b>
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB18U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB18U</b>									<b>0.00</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB19U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB19U</b>									<b>0.00</b>	<b>0</b>
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB21U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB21U</b>									<b>0.00</b>	<b>0</b>
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB22U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB22U</b>									<b>0.00</b>	<b>0</b>
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB23U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB23U</b>									<b>0.00</b>	<b>0</b>
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB24U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB24U</b>									<b>0.00</b>	<b>0</b>
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB25U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB25U</b>									<b>0.00</b>	<b>0</b>
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB27U 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
<b>Total For GRB27U</b>									<b>0.00</b>	<b>0</b>
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB28U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB28U</b>									<b>0.00</b>	<b>0</b>
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB29U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB29U</b>									<b>0.00</b>	<b>0</b>
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB30U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB30U</b>									<b>0.00</b>	<b>0</b>
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB31U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB31U</b>									<b>0.00</b>	<b>0</b>
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB32U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB32U</b>									<b>0.00</b>	<b>0</b>
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRB33U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRB33U</b>									<b>0.00</b>	<b>0</b>
GRL35 On 12/06/2029 Spot Bond			4.15000	103.38776	4.15000	103.36431			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	103.31173			0.00	0 6,000
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0 6,000</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>0 6,000</b>
GRT11 On 13/05/2021 Spot Bond					0.00000	102.40572			0.00	0
<b>Total GRT11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT11</b>									<b>0.00</b>	<b>0</b>
GRT12 On 24/06/2020 Spot Bond					0.00000	100.90645			0.00	0
<b>Total GRT12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT12</b>									<b>0.00</b>	<b>0</b>
GRT13 On 15/04/2020 Spot Bond					0.00000	100.31181			0.00	0
<b>Total GRT13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT13</b>									<b>0.00</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	101.96109			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total GRT14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT14</b>									<b>0.00</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond					0.00000	100.23563			0.00	0
<b>Total GRT15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT15</b>									<b>0.00</b>	<b>0</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	101.24707			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			8.85500	104.23415	8.85500	104.20948			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>
GRT18 On 13/03/2020 Spot Bond					0.00000	100.94914			0.00	0
<b>Total GRT18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT18</b>									<b>0.00</b>	<b>0</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	101.64597			0.00	0 6,000
<b>Total GRT19 SPOT</b>									<b>0.00</b>	<b>0 6,000</b>
<b>Total For GRT19</b>									<b>0.00</b>	<b>0 6,000</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.37423			0.00	0
<b>Total GRT20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT20</b>									<b>0.00</b>	<b>0</b>
GRT21 On 03/04/2024 Spot Bond			9.77500	100.33131	9.77500	100.30515			0.00	0
<b>Total GRT21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT21</b>									<b>0.00</b>	<b>0</b>
GRT22 On 16/10/2022 Spot Bond					0.00000	99.95721			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	100.15876			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	100.79827			0.00	0
<b>Total GRT24G SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT24G</b>									<b>0.00</b>	<b>0</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	100.91273			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
GRT26 On 09/03/2028 Spot Bond					0.00000	102.15404			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	100.48536			0.00	0
<b>Total GRT27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT27</b>									<b>0.00</b>	<b>0</b>
GRT28 On 10/12/2021 Spot Bond					0.00000	100.74813			0.00	0
<b>Total GRT28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT28</b>									<b>0.00</b>	<b>0</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	100.76645			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	101.22071			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	101.07079			0.00	0
<b>Total GRT31 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT31</b>									<b>0.00</b>	<b>0</b>
GRT32 On 18/04/2024 Spot Bond					0.00000	99.91509			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	99.91269			0.00	0
<b>Total GRT33 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT33</b>									<b>0.00</b>	<b>0</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	99.90938			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	100.39072			0.00	0
<b>Total GRT36 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT36</b>									<b>0.00</b>	<b>0</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.32653			0.00	0
<b>Total GRT38 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT38</b>									<b>0.00</b>	<b>0</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	100.32122			0.00	0
<b>Total GRT39 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
<b>Total For GRT39</b>									<b>0.00</b>	<b>0</b>
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRX01U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRX01U</b>									<b>0.00</b>	<b>0</b>
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total GRX02U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRX02U</b>									<b>0.00</b>	<b>0</b>
H6T2U On 02/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total H6T2U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For H6T2U</b>									<b>0.00</b>	<b>0</b>
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total H7T2U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For H7T2U</b>									<b>0.00</b>	<b>0</b>
H7T4U On 03/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total H7T4U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For H7T4U</b>									<b>0.00</b>	<b>0</b>
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total H8T1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For H8T1U</b>									<b>0.00</b>	<b>0</b>
HC2T4 On 26/02/2020 Spot Bond					0.00000	100.14048			0.00	0
<b>Total HC2T4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HC2T4</b>									<b>0.00</b>	<b>0</b>
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.01981			0.00	0
<b>Total HC5T2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HC5T2</b>									<b>0.00</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total HIL01U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HIL01U</b>									<b>0.00</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond					0.00000	101.71452			0.00	0
<b>Total HILB04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HILB04</b>									<b>0.00</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond					0.00000	100.06629			0.00	0
<b>Total HILB06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HILB06</b>									<b>0.00</b>	<b>0</b>
HILB07 On 11/07/2021 Spot Bond					0.00000	100.06725			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total HILB07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HILB07</b>									<b>0.00</b>	<b>0</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	100.47741			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	100.33919			0.00	32,696,000
<b>Total HILB09 SPOT</b>									<b>0.00</b>	<b>32,696,000</b>
<b>Total For HILB09</b>									<b>0.00</b>	<b>32,696,000</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	100.81848			0.00	0
<b>Total HILB10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HILB10</b>									<b>0.00</b>	<b>0</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	100.66750			0.00	0
<b>Total HILB11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HILB11</b>									<b>0.00</b>	<b>0</b>
HILB12 On 15/03/2024 Spot Bond					0.00000	100.66372			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>
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total HM1C4U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HM1C4U</b>									<b>0.00</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total HM1C5U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HM1C5U</b>									<b>0.00</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total HPF04/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>									<b>0.00</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond					0.00000	101.46297			0.00	0
<b>Total HPF06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HPF06</b>									<b>0.00</b>	<b>0</b>
HPF11 On 31/03/2023 Spot Bond					0.00000	100.34051			0.00	0
<b>Total HPF11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HPF11</b>									<b>0.00</b>	<b>0</b>
HPF12 On 31/03/2024 Spot Bond					0.00000	100.32722			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
HWAY2 On 31/07/2020 Spot Bond			7.42500	103.75209	7.42500	103.73153			0.00	0
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	58.95156	100.00000	58.82179			0.00	0
<b>Total HWAY20/R207 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HWAY20/R207</b>									<b>0.00</b>	<b>0</b>
HWAY2 On 07/12/2023 Spot Bond			3.85000	295.89644	3.85000	295.83174			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			4.16000	4.16000	4.16000	295.50920			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 28/02/2033 Spot Bond			4.38000	78.88796	4.38000	96.00915			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			10.62000	91.77236	10.62000	91.74655		68,573,340,000,000.00	6,457,000,000	5,435
<b>Total HWAY34 SPOT</b>								<b>68,573,340,000,000.00</b>	<b>6,457,000,000</b>	<b>5,435</b>
<b>Total For HWAY34</b>								<b>68,573,340,000,000.00</b>	<b>6,457,000,000</b>	<b>5,435</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.93698	100.00000	10.91290			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			10.62000	91.49798	10.62000	91.47225			0.00	0 8,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0 8,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0 8,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.93667	100.00000	10.91259			0.00	0
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>
HWF11 On 15/07/2022 Spot Bond					0.00000	100.02753			0.00	0 15,000
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>0 15,000</b>
<b>Total For HWF11</b>									<b>0.00</b>	<b>0 15,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.86272			0.00	0 3,400
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0 3,400</b>
<b>Total For HWF12</b>									<b>0.00</b>	<b>0 3,400</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total HWY023/R197 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
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			3.21000	137.14148	3.22500	137.01229			518,618,058,180,000.00	161,563,258,000 259,249
<b>Total I2025 SPOT</b>									<b>18,618,058,180,000.00</b>	<b>161,563,258,000 259,249</b>
<b>Total For I2025</b>									<b>18,618,058,180,000.00</b>	<b>161,563,258,000 259,249</b>
I2029 On 31/03/2029 Spot Bond			3.42000	101.69645	3.42000	101.67538			128,650,427,280,000.00	37,617,084,000 61,196
<b>Total I2029 SPOT</b>									<b>18,650,427,280,000.00</b>	<b>37,617,084,000 61,196</b>
<b>Total For I2029</b>									<b>18,650,427,280,000.00</b>	<b>37,617,084,000 61,196</b>
I2033 On 28/02/2033 Spot Bond			3.55000	102.02027	3.55000	101.99867			17,839,516,800,000.00	5,025,216,000 72,927
<b>Total I2033 SPOT</b>									<b>17,839,516,800,000.00</b>	<b>5,025,216,000 72,927</b>
<b>Total For I2033</b>									<b>17,839,516,800,000.00</b>	<b>5,025,216,000 72,927</b>
I2038 On 31/01/2038 Spot Bond			3.58000	119.96966	3.57000	120.11667			66,404,789,920,000.00	18,548,824,000 175,628
<b>Total I2038 SPOT</b>									<b>16,404,789,920,000.00</b>	<b>18,548,824,000 175,628</b>
<b>Total For I2038</b>									<b>16,404,789,920,000.00</b>	<b>18,548,824,000 175,628</b>
I2046 On 31/03/2046 Spot Bond			3.63500	110.60179	3.63500	110.57822			251,973,067,380,000.00	69,318,588,000 162,713
<b>Total I2046 SPOT</b>									<b>1,973,067,380,000.00</b>	<b>69,318,588,000 162,713</b>
<b>Total For I2046</b>									<b>1,973,067,380,000.00</b>	<b>69,318,588,000 162,713</b>
I2050 On 31/12/2050 Spot Bond			3.66000	114.82515	3.64000	115.25907			65,990,568,600,000.00	18,030,210,000 202,932
<b>Total I2050 SPOT</b>									<b>15,990,568,600,000.00</b>	<b>18,030,210,000 202,932</b>
<b>Total For I2050</b>									<b>15,990,568,600,000.00</b>	<b>18,030,210,000 202,932</b>
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IB105U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IB105U</b>									<b>0.00</b>	<b>0</b>
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IB107U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IB107U</b>									<b>0.00</b>	<b>0</b>
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IB121U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IB121U</b>									<b>0.00</b>	<b>0</b>
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IB122U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IB122U</b>									<b>0.00</b>	<b>0</b>
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IB125U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IB125U</b>									<b>0.00</b>	<b>0</b>
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total IB126U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IB126U</b>									<b>0.00</b>	<b>0</b>
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IBL02U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL02U</b>									<b>0.00</b>	<b>0</b>
IBL100 On 24/05/2020 Spot Bond					0.00000	101.11589			0.00	0
<b>Total IBL100 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL100</b>									<b>0.00</b>	<b>0</b>
IBL101 On 24/05/2022 Spot Bond			8.33000	8.33000	8.33000	105.22699			0.00	0
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>
IBL102 On 24/05/2022 Spot Bond					0.00000	101.49274			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>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	99.92982			0.00	0
<b>Total IBL104 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL104</b>									<b>0.00</b>	<b>0</b>
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.89183			0.00	0
<b>Total IBL106 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL106</b>									<b>0.00</b>	<b>0</b>
IBL108 On 22/11/2019 Spot Bond					0.00000	101.18574			0.00	0
<b>Total IBL108 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL108</b>									<b>0.00</b>	<b>0</b>
IBL109 On 07/12/2023 Spot Bond			3.92000	295.14380	3.92000	295.07870			0.00	0
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.84126			0.00	0
<b>Total IBL110 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL110</b>									<b>0.00</b>	<b>0</b>
IBL112 On 21/05/2020 Spot Bond					0.00000	101.43620			0.00	0
<b>Total IBL112 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL112</b>									<b>0.00</b>	<b>0</b>
IBL113 On 21/05/2021 Spot Bond					0.00000	101.20237			0.00	0
<b>Total IBL113 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL113</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IBL114 On 21/05/2022 Spot Bond					0.00000	101.57324			0.00	0
<b>Total IBL114 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL114</b>									<b>0.00</b>	<b>0</b>
IBL115 On 21/05/2023 Spot Bond					0.00000	101.23604			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>
IBL116 On 20/06/2020 Spot Bond					0.00000	100.53268			0.00	0
<b>Total IBL116 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL116</b>									<b>0.00</b>	<b>0</b>
IBL118 On 24/07/2020 Spot Bond					0.00000	101.80329			0.00	0
<b>Total IBL118 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL118</b>									<b>0.00</b>	<b>0</b>
IBL119 On 16/08/2021 Spot Bond					0.00000	101.34363			0.00	0
<b>Total IBL119 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL119</b>									<b>0.00</b>	<b>0</b>
IBL120 On 12/10/2020 Spot Bond					0.00000	100.00006			0.00	0
<b>Total IBL120 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL120</b>									<b>0.00</b>	<b>0</b>
IBL123 On 14/02/2022 Spot Bond					0.00000	101.52030			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	101.39018			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>
IBL127 On 02/04/2020 Spot Bond					0.00000	100.25728			0.00	0
<b>Total IBL127 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL127</b>									<b>0.00</b>	<b>0</b>
IBL128 On 11/04/2022 Spot Bond					0.00000	100.06330			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	101.24922			0.00	0 100
<b>Total IBL129 SPOT</b>									<b>0.00</b>	<b>0 100</b>
<b>Total For IBL129</b>									<b>0.00</b>	<b>0 100</b>
IBL130 On 22/07/2022 Spot Bond					0.00000	100.07866			0.00	0
<b>Total IBL130 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
<b>Total For IBL130</b>									<b>0.00</b>	<b>0</b>
IBL131 On 07/08/2020 Spot Bond					0.00000	101.43383			0.00	0
<b>Total IBL131 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL131</b>									<b>0.00</b>	<b>0</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	101.44798			0.00	0
<b>Total IBL132 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL132</b>									<b>0.00</b>	<b>0</b>
IBL133 On 12/09/2022 Spot Bond					0.00000	100.71206			0.00	24,660,000,000 32,390
<b>Total IBL133 SPOT</b>									<b>0.00</b>	<b>24,660,000,000 32,390</b>
<b>Total For IBL133</b>									<b>0.00</b>	<b>24,660,000,000 32,390</b>
IBL36 On 31/01/2022 Spot Bond			3.37000	3.37000	3.37000	159.40206			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>
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total IBL43/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>									<b>0.00</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			8.17000	101.53412	8.17000	101.51185			0.00	0
<b>Total IBL46 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL46</b>									<b>0.00</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			7.93000	102.69743	7.93000	102.67573			0.00	0
<b>Total IBL50 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL50</b>									<b>0.00</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			8.97500	106.13816	8.97500	106.11284			0.00	0
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>
IBL65 On 29/07/2021 Spot Bond					0.00000	102.11149			0.00	0
<b>Total IBL65 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL65</b>									<b>0.00</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			3.47000	159.08626	3.47000	159.05316			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>
IBL75 On 19/08/2020 Spot Bond					0.00000	101.72172			0.00	0
<b>Total IBL75 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL75</b>									<b>0.00</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond					0.00000	101.99961			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total IBL77 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL77</b>									<b>0.00</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			9.06500	106.45969	9.06500	106.43405			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>
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IBL81U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL81U</b>									<b>0.00</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond					0.00000	102.36534			0.00	298,000,000
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>298,000,000</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>298,000,000</b>
IBL88 On 20/05/2021 Spot Bond			7.91000	107.68651	7.91000	107.66380			0.00	0
<b>Total IBL88 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL88</b>									<b>0.00</b>	<b>0</b>
IBL88/F On 20/05/2021 Spot Bond			100.00000	38.84477	100.00000	38.75926			0.00	0
<b>Total IBL88/R208 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL88/R208</b>									<b>0.00</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond					0.00000	101.22894			0.00	0
<b>Total IBL89 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL89</b>									<b>0.00</b>	<b>0</b>
IBL92 On 12/01/2020 Spot Bond					0.00000	100.00002			0.00	0
<b>Total IBL92 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL92</b>									<b>0.00</b>	<b>0</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	101.99972			0.00	0
<b>Total IBL95 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL95</b>									<b>0.00</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	101.94816			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>
IBL99 On 21/10/2019 Spot Bond			8.75500	99.85628	8.75500	99.83238			0.00	0
<b>Total IBL99 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL99</b>									<b>0.00</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IDC01U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDC01U</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IDC02L On 28/02/2028 Spot Bond			100.00000	10.38441	100.00000	10.36155			0.00	0
<b>Total IDC02U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDC02U</b>									<b>0.00</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			7.96000	100.20874	7.96000	100.18738			0.00	0
<b>Total IDC03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDC03</b>									<b>0.00</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.21765			0.00	0
<b>Total IDC05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDC05</b>									<b>0.00</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			9.07500	105.62691	9.07500	105.60144			0.00	0 10,882
<b>Total IDC06 SPOT</b>									<b>0.00</b>	<b>0 10,882</b>
<b>Total For IDC06</b>									<b>0.00</b>	<b>0 10,882</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.62317			0.00	0
<b>Total IDC07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDC07</b>									<b>0.00</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			11.40500	103.94082	11.40500	103.89049			0.00	0
<b>Total IDC08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDC08</b>									<b>0.00</b>	<b>0</b>
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.04226			0.00	0
<b>Total IDC09 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDC09</b>									<b>0.00</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.92599			0.00	0
<b>Total IDC10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDC10</b>									<b>0.00</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			9.57500	110.10182	9.57500	110.07369			0.00	0 6,000
<b>Total IDC11 SPOT</b>									<b>0.00</b>	<b>0 6,000</b>
<b>Total For IDC11</b>									<b>0.00</b>	<b>0 6,000</b>
IDCG12 On 26/04/2021 Spot Bond					0.00000	102.34123			0.00	0
<b>Total IDC12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDC12</b>									<b>0.00</b>	<b>0</b>
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.61327			0.00	0
<b>Total IDC13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDC13</b>									<b>0.00</b>	<b>0</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.41769			0.00	0
<b>Total IDC14 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
<b>Total For IDCG14</b>									<b>0.00</b>	<b>0</b>
IDCG14 On 12/11/2023 Spot Bond					0.00000	101.89894			0.00	0
<b>Total IDCG15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG15</b>									<b>0.00</b>	<b>0</b>
IDCG15 On 12/11/2025 Spot Bond					0.00000	102.69257			0.00	0 100
<b>Total IDCG16 SPOT</b>									<b>0.00</b>	<b>0 100</b>
<b>Total For IDCG16</b>									<b>0.00</b>	<b>0 100</b>
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.57962			0.00	0 10,000
<b>Total IDCG17 SPOT</b>									<b>0.00</b>	<b>0 10,000</b>
<b>Total For IDCG17</b>									<b>0.00</b>	<b>0 10,000</b>
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.72284			0.00	0
<b>Total IDCG18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG18</b>									<b>0.00</b>	<b>0</b>
IDCG18 On 12/03/2024 Spot Bond					0.00000	101.00995			0.00	0 1,000
<b>Total IDCG19 SPOT</b>									<b>0.00</b>	<b>0 1,000</b>
<b>Total For IDCG19</b>									<b>0.00</b>	<b>0 1,000</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	99.96713			0.00	0
<b>Total IDCP06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCP06</b>									<b>0.00</b>	<b>0</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.66106			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>
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IDCP1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCP1U</b>									<b>0.00</b>	<b>0</b>
IDCP2U On 05/04/2025 Spot Bond			100.00000	5.72963	100.00000	5.71695			0.00	0
<b>Total IDCP2U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCP2U</b>									<b>0.00</b>	<b>0</b>
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IDCP3U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCP3U</b>									<b>0.00</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			8.47500	104.01256	8.47500	103.98897			0.00	0
<b>Total IFC01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IFC01</b>									<b>0.00</b>	<b>0</b>
IFC02 On 14/04/2021 Spot Bond			8.07000	100.98553	8.07000	100.96370			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total IFC02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IFC02</b>									<b>0.00</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN276U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN276U</b>									<b>0.00</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN277U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN277U</b>									<b>0.00</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN281U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN281U</b>									<b>0.00</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN289U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN289U</b>									<b>0.00</b>	<b>0</b>
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN304U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN304U</b>									<b>0.00</b>	<b>0</b>
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN306U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN306U</b>									<b>0.00</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN327U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN327U</b>									<b>0.00</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN329U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN329U</b>									<b>0.00</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN334U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN334U</b>									<b>0.00</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN342U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN342U</b>									<b>0.00</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN343U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN343U</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN345U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN345U</b>									<b>0.00</b>	<b>0</b>
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN347U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN347U</b>									<b>0.00</b>	<b>0</b>
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN355U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN355U</b>									<b>0.00</b>	<b>0</b>
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN367U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN367U</b>									<b>0.00</b>	<b>0</b>
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN385U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN385U</b>									<b>0.00</b>	<b>0</b>
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN395U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN395U</b>									<b>0.00</b>	<b>0</b>
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN396U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN396U</b>									<b>0.00</b>	<b>0</b>
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN399U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN399U</b>									<b>0.00</b>	<b>0</b>
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN402U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN402U</b>									<b>0.00</b>	<b>0</b>
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN403U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN403U</b>									<b>0.00</b>	<b>0</b>
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN404U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN404U</b>									<b>0.00</b>	<b>0</b>
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN405U 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
<b>Total For IN405U</b>									<b>0.00</b>	<b>0</b>
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN406U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN406U</b>									<b>0.00</b>	<b>0</b>
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN407U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN407U</b>									<b>0.00</b>	<b>0</b>
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN409U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN409U</b>									<b>0.00</b>	<b>0</b>
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN410U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN410U</b>									<b>0.00</b>	<b>0</b>
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IN415U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN415U</b>									<b>0.00</b>	<b>0</b>
IN417U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000
<b>Total IN417U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000</b>
<b>Total For IN417U</b>								<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000</b>
ING196 On 30/06/2027 Spot Bond					0.00000	70.07395			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>
ING211 On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total ING211/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>									<b>0.00</b>	<b>0</b>
ING362 On 24/02/2021 Spot Bond					0.00000	101.01742			0.00	0
<b>Total ING362 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ING362</b>									<b>0.00</b>	<b>0</b>
ING371 On 31/01/2020 Spot Bond					0.00000	101.70107			0.00	0
<b>Total ING371 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ING371</b>									<b>0.00</b>	<b>0</b>
ING375 On 24/02/2023 Spot Bond					0.00000	101.82477			0.00	0
<b>Total ING375 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ING375</b>									<b>0.00</b>	<b>0</b>
ING383 On 30/06/2020 Spot Bond					0.00000	101.03055			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total ING383 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ING383</b>									<b>0.00</b>	<b>0</b>
ING384 On 30/09/2020 Spot Bond					0.00000	89.50411			0.00	0
<b>Total ING384 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ING384</b>									<b>0.00</b>	<b>0</b>
ING394 On 31/01/2020 Spot Bond					0.00000	101.62023			0.00	0
<b>Total ING394 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ING394</b>									<b>0.00</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	102.10859			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>
INLV02 On 20/10/2020 Spot Bond					0.00000	100.67214			0.00	0
<b>Total INLV02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For INLV02</b>									<b>0.00</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond					0.00000	103.60886			0.00	0
<b>Total INLV03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For INLV03</b>									<b>0.00</b>	<b>0</b>
INLV04 On 11/02/2021 Spot Bond			10.21000	105.31508	10.21000	105.28658			0.00	0
<b>Total INLV04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For INLV04</b>									<b>0.00</b>	<b>0</b>
INLV05 On 22/03/2023 Spot Bond					0.00000	103.96871			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>
IPC26U On 08/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IPC26U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPC26U</b>									<b>0.00</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total IPF01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>									<b>0.00</b>	<b>0</b>
IPF13 On 04/12/2020 Spot Bond					0.00000	100.94412			0.00	0
<b>Total IPF13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF13</b>									<b>0.00</b>	<b>0</b>
IPF15 On 17/12/2020 Spot Bond					0.00000	100.81104			0.00	0
<b>Total IPF15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF15</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IPF16 On 17/12/2021 Spot Bond					0.00000	100.65513			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>
IPF17 On 22/12/2020 Spot Bond					0.00000	100.49049			0.00	0
<b>Total IPF17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF17</b>									<b>0.00</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond					0.00000	100.49615			0.00	0
<b>Total IPF18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF18</b>									<b>0.00</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	100.50181			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>
IPF20 On 17/03/2020 Spot Bond					0.00000	100.62463			0.00	0
<b>Total IPF20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF20</b>									<b>0.00</b>	<b>0</b>
IPF21 On 17/03/2022 Spot Bond					0.00000	101.30262			0.00	0
<b>Total IPF21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF21</b>									<b>0.00</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	100.67139			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>
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IPF23U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF23U</b>									<b>0.00</b>	<b>0</b>
IPF24 On 05/02/2023 Spot Bond					0.00000	101.65161			0.00	0
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF24</b>									<b>0.00</b>	<b>0</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	99.97791			0.00	0
<b>Total IPF25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF25</b>									<b>0.00</b>	<b>0</b>
IPF26 On 07/11/2023 Spot Bond					0.00000	101.48625			0.00	0
<b>Total IPF26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF26</b>									<b>0.00</b>	<b>0</b>
IPF27 On 07/11/2024 Spot Bond					0.00000	101.50318			0.00	0
<b>Total IPF27 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
<b>Total For IPF27</b>									<b>0.00</b>	<b>0</b>
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IPF28U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF28U</b>									<b>0.00</b>	<b>0</b>
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IPF29U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF29U</b>									<b>0.00</b>	<b>0</b>
IPF30 On 25/03/2024 Spot Bond					0.00000	100.44296			0.00	120,000,000
<b>Total IPF30 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>
<b>Total For IPF30</b>									<b>0.00</b>	<b>120,000,000</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	100.84780			0.00	0
<b>Total IPF31 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF31</b>									<b>0.00</b>	<b>0</b>
IPF32 On 01/07/2026 Spot Bond					0.00000	100.31107			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>
IPFC25 On 25/10/2019 Spot Bond					0.00000	101.62666			0.00	0
<b>Total IPFC25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPFC25</b>									<b>0.00</b>	<b>0</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IPL8/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>									<b>0.00</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.56566	2.75000	100.55820			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			6.70000	147.34635	6.70000	147.30294			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>
IV030 On 31/01/2025 Spot Bond			5.22500	5.22500	5.22500	124.20087		378,542,890,000.00	72,448,400	36
<b>Total IV030 SPOT</b>								<b>378,542,890,000.00</b>	<b>72,448,400</b>	<b>36</b>
<b>Total For IV030</b>								<b>378,542,890,000.00</b>	<b>72,448,400</b>	<b>36</b>
IV030A On 31/01/2025 Spot Bond			5.22500	5.22500	5.22500	124.20087		0.00	0	0
<b>Total IV030A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2020 Spot Bond					0.00000	100.89235		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
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>
IV033 On 11/02/2021 Spot Bond					0.00000	103.46811			0.00	0
<b>Total IV033 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV033</b>									<b>0.00</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			10.11000	105.02386	10.11000	104.99572			0.00	0
<b>Total IV034 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV034</b>									<b>0.00</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond					0.00000	106.24575			0.00	260,000,000
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>260,000,000</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>260,000,000</b>
IV036 On 22/07/2021 Spot Bond					0.00000	103.64626			0.00	0
<b>Total IV036 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV036</b>									<b>0.00</b>	<b>0</b>
IV038 On 23/09/2021 Spot Bond					0.00000	100.63987			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			5.57000	5.57000	5.57000	151.94104			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	104.45023			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			10.46000	103.12408	10.46000	103.09520			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	106.38075			0.00	0
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>
IV043 On 21/11/2021 Spot Bond			10.35000	10.35000	10.35000	108.90571			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	102.26423			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IV045 On 31/01/2022 Spot Bond			4.52000	155.48318	4.52000	155.44650			0.00	0 380
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0 380</b>
<b>Total For IV045</b>									<b>0.00</b>	<b>0 380</b>
IV046 On 21/06/2022 Spot Bond					0.00000	102.73131			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	100.74355			0.00	0
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV050</b>									<b>0.00</b>	<b>0</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IV100U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV100U</b>									<b>0.00</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IV115U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV115U</b>									<b>0.00</b>	<b>0</b>
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IV118U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV118U</b>									<b>0.00</b>	<b>0</b>
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IV125U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV125U</b>									<b>0.00</b>	<b>0</b>
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IV142U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV142U</b>									<b>0.00</b>	<b>0</b>
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IV164U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV164U</b>									<b>0.00</b>	<b>0</b>
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IV166U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV166U</b>									<b>0.00</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			5.40000	161.96536	5.40000	161.92323			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>
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0
<b>Total IVA698 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
<b>Total For IVA698</b>									<b>0.00</b>	<b>0</b>
IVA961 On 10/10/2019 Spot Bond			7.15000	7.15000	7.15000	7.15000			0.00	0
<b>Total IVA961 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVA961</b>									<b>0.00</b>	<b>0</b>
IVA962 On 17/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.84353			0.00	0
<b>Total IVA962 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVA962</b>									<b>0.00</b>	<b>0</b>
IVA963 On 24/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.70703			0.00	0
<b>Total IVA963 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVA963</b>									<b>0.00</b>	<b>0</b>
IVA964 On 31/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.57089			0.00	0
<b>Total IVA964 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVA964</b>									<b>0.00</b>	<b>0</b>
IVA965 On 07/11/2019 Spot Bond			7.25000	7.25000	7.25000	99.42727			0.00	0
<b>Total IVA965 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVA965</b>									<b>0.00</b>	<b>0</b>
IVA966 On 14/11/2019 Spot Bond			7.25000	7.25000	7.25000	99.29001			0.00	0
<b>Total IVA966 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVA966</b>									<b>0.00</b>	<b>0</b>
IVA969 On 05/12/2019 Spot Bond			7.25000	7.25000	7.25000	98.88048			0.00	0
<b>Total IVA969 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVA969</b>									<b>0.00</b>	<b>0</b>
IVA970 On 12/12/2019 Spot Bond			7.35000	7.35000	7.35000	98.72763			0.00	0
<b>Total IVA970 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVA970</b>									<b>0.00</b>	<b>0</b>
IVA975 On 07/01/2020 Spot Bond			7.35000	7.35000	7.35000	98.21993			0.00	0
<b>Total IVA975 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVA975</b>									<b>0.00</b>	<b>0</b>
IVA977 On 14/01/2020 Spot Bond			7.45000	7.45000	7.45000	98.05857			0.00	0
<b>Total IVA977 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVA977</b>									<b>0.00</b>	<b>0</b>
IVA978 On 16/01/2020 Spot Bond			7.45000	7.45000	7.45000	98.01934			0.00	0
<b>Total IVA978 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVA978</b>									<b>0.00</b>	<b>0</b>
IVA979 On 23/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		840,000,000,000,000.00	28,400,000,000	14,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total IVA979 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>28,400,000,000</b>	<b>14,900</b>
<b>Total For IVA979</b>									<b>10,000,000,000,000.00</b>	<b>28,400,000,000</b>	<b>14,900</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0	
<b>Total IVC005/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.33550			0.00	0	
<b>Total IVC034 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC034</b>									<b>0.00</b>	<b>0</b>	
IVC040 On 24/07/2021 Spot Bond			7.98000	104.31187	7.98000	104.28969			0.00	0	
<b>Total IVC040 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC040</b>									<b>0.00</b>	<b>0</b>	
IVC049 On 21/11/2019 Spot Bond					0.00000	101.30501			0.00	0	
<b>Total IVC049 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC049</b>									<b>0.00</b>	<b>0</b>	
IVC055 On 26/03/2020 Spot Bond					0.00000	100.68025			0.00	0	
<b>Total IVC055 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC055</b>									<b>0.00</b>	<b>0</b>	
IVC063 On 07/08/2020 Spot Bond					0.00000	101.72354			0.00	0	
<b>Total IVC063 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC063</b>									<b>0.00</b>	<b>0</b>	
IVC092 On 24/11/2019 Spot Bond					0.00000	101.22219			0.00	0	
<b>Total IVC092 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC092</b>									<b>0.00</b>	<b>0</b>	
IVC094 On 06/12/2021 Spot Bond			8.83000	107.61153	8.83000	107.58614			0.00	0	
<b>Total IVC094 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>									<b>0.00</b>	<b>0</b>	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.35442			0.00	41,445,200	20
<b>Total IVC097 SPOT</b>									<b>0.00</b>	<b>41,445,200</b>	<b>20</b>
<b>Total For IVC097</b>									<b>0.00</b>	<b>41,445,200</b>	<b>20</b>
IVC102 On 31/01/2020 Spot Bond					0.00000	101.99873			0.00	0	
<b>Total IVC102 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC102</b>									<b>0.00</b>	<b>0</b>	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.36007			0.00	0	
<b>Total IVC103 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC103</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IVC105 On 08/03/2020 Spot Bond					0.00000	100.86265			0.00	0
<b>Total IVC105 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC105</b>									<b>0.00</b>	<b>0</b>
IVC106 On 13/03/2020 Spot Bond					0.00000	100.75934			0.00	0
<b>Total IVC106 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC106</b>									<b>0.00</b>	<b>0</b>
IVC107 On 29/06/2021 Spot Bond					0.00000	100.35631			0.00	0
<b>Total IVC107 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC107</b>									<b>0.00</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond					0.00000	102.18271			0.00	0
<b>Total IVC109 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC109</b>									<b>0.00</b>	<b>0</b>
IVC110 On 19/05/2021 Spot Bond			8.48000	105.82758	8.48000	105.80369			0.00	0
<b>Total IVC110 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC110</b>									<b>0.00</b>	<b>0</b>
IVC111 On 19/05/2020 Spot Bond					0.00000	101.29166			0.00	0
<b>Total IVC111 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC111</b>									<b>0.00</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond					0.00000	100.70535			0.00	0
<b>Total IVC114 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC114</b>									<b>0.00</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond					0.00000	102.03627			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>
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	102.81270			0.00	0
<b>Total IVC133 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC133</b>									<b>0.00</b>	<b>0</b>
IVC134 On 25/07/2020 Spot Bond					0.00000	101.80115			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>
IVC135 On 31/07/2020 Spot Bond					0.00000	102.00319			0.00	0
<b>Total IVC135 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC135</b>									<b>0.00</b>	<b>0</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	101.91911			0.00	0
<b>Total IVC136 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
<b>Total For IVC136</b>									<b>0.00</b>	<b>0</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	101.16672			0.00	0
<b>Total IVC137 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC137</b>									<b>0.00</b>	<b>0</b>
IVC140 On 18/10/2021 Spot Bond					0.00000	100.18970			0.00	0
<b>Total IVC140 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC140</b>									<b>0.00</b>	<b>0</b>
IVC144 On 03/12/2021 Spot Bond					0.00000	100.97296			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 06/12/2020 Spot Bond					0.00000	100.86865			0.00	0
<b>Total IVC145 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC145</b>									<b>0.00</b>	<b>0</b>
IVC146 On 03/12/2020 Spot Bond					0.00000	100.93633			0.00	0
<b>Total IVC146 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC146</b>									<b>0.00</b>	<b>0</b>
IVC147 On 21/12/2021 Spot Bond					0.00000	100.48490			0.00	0
<b>Total IVC147 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC147</b>									<b>0.00</b>	<b>0</b>
IVC148 On 13/12/2021 Spot Bond					0.00000	100.78010			0.00	0
<b>Total IVC148 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC148</b>									<b>0.00</b>	<b>0</b>
IVC149 On 13/12/2021 Spot Bond					0.00000	100.77592			0.00	0
<b>Total IVC149 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC149</b>									<b>0.00</b>	<b>0</b>
IVC152 On 15/12/2024 Spot Bond					0.00000	100.81794			0.00	0
<b>Total IVC152 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC152</b>									<b>0.00</b>	<b>0</b>
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVC153 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC153</b>									<b>0.00</b>	<b>0</b>
IVC154 On 05/02/2021 Spot Bond					0.00000	101.54680			0.00	0
<b>Total IVC154 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC154</b>									<b>0.00</b>	<b>0</b>
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total IVC155 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC155</b>									<b>0.00</b>	<b>0</b>
IVC156 On 22/04/2021 Spot Bond					0.00000	99.82826			0.00	0
<b>Total IVC156 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC156</b>									<b>0.00</b>	<b>0</b>
IVC157 On 27/02/2020 Spot Bond					0.00000	101.02278			0.00	0
<b>Total IVC157 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC157</b>									<b>0.00</b>	<b>0</b>
IVC158 On 02/04/2020 Spot Bond					0.00000	100.25889			0.00	0
<b>Total IVC158 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC158</b>									<b>0.00</b>	<b>0</b>
IVC159 On 06/06/2023 Spot Bond					0.00000	100.40825			0.00	0 100
<b>Total IVC159 SPOT</b>									<b>0.00</b>	<b>0 100</b>
<b>Total For IVC159</b>									<b>0.00</b>	<b>0 100</b>
IVC160 On 05/04/2020 Spot Bond					0.00000	100.15345			0.00	0
<b>Total IVC160 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC160</b>									<b>0.00</b>	<b>0</b>
IVC161 On 09/05/2020 Spot Bond					0.00000	101.53333			0.00	0
<b>Total IVC161 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC161</b>									<b>0.00</b>	<b>0</b>
IVC162 On 21/05/2020 Spot Bond					0.00000	101.29924			0.00	0
<b>Total IVC162 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC162</b>									<b>0.00</b>	<b>0</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	100.66252			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 20/09/2020 Spot Bond					0.00000	100.53107			0.00	0 100
<b>Total IVC165 SPOT</b>									<b>0.00</b>	<b>0 100</b>
<b>Total For IVC165</b>									<b>0.00</b>	<b>0 100</b>
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVC68U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC68U</b>									<b>0.00</b>	<b>0</b>
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVC80U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC80U</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVC84U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC84U</b>									<b>0.00</b>	<b>0</b>
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVC85U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC85U</b>									<b>0.00</b>	<b>0</b>
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVC91U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC91U</b>									<b>0.00</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVC95U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC95U</b>									<b>0.00</b>	<b>0</b>
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVC96U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC96U</b>									<b>0.00</b>	<b>0</b>
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVC99U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC99U</b>									<b>0.00</b>	<b>0</b>
IVF407 On 07/04/2020 Spot Bond					0.00000	100.13998			0.00	0
<b>Total IVF407 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVF407</b>									<b>0.00</b>	<b>0</b>
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVF68U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVF68U</b>									<b>0.00</b>	<b>0</b>
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVF69U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVF69U</b>									<b>0.00</b>	<b>0</b>
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVF70U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVF70U</b>									<b>0.00</b>	<b>0</b>
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVF71U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVF71U</b>									<b>0.00</b>	<b>0</b>
JAS02 On 31/01/2020 Spot Bond					0.00000	102.08052			0.00	0
<b>Total JAS02 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
<b>Total For JAS02</b>									<b>0.00</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>
JPM002 On 05/07/2023 Spot Bond					0.00000	100.66848			0.00	0
<b>Total JPM002 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For JPM002</b>									<b>0.00</b>	<b>0</b>
KAP006 On 29/06/2021 Spot Bond					0.00000	100.35254			0.00	0
<b>Total KAP006 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For KAP006</b>									<b>0.00</b>	<b>0</b>
KAP007 On 26/10/2021 Spot Bond			8.18500	108.55184	8.18500	108.52805			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>
KAP008 On 28/11/2019 Spot Bond					0.00000	101.20232			0.00	0
<b>Total KAP008 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For KAP008</b>									<b>0.00</b>	<b>0</b>
KAP009 On 24/05/2020 Spot Bond					0.00000	101.18902			0.00	0
<b>Total KAP009 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For KAP009</b>									<b>0.00</b>	<b>0</b>
KAP010 On 15/09/2020 Spot Bond					0.00000	100.93559			0.00	0
<b>Total KAP010 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For KAP010</b>									<b>0.00</b>	<b>0</b>
KAP012 On 01/12/2022 Spot Bond					0.00000	101.02490			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	101.12924			0.00	0
<b>Total KAP013 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For KAP013</b>									<b>0.00</b>	<b>0</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	99.84714			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>
KAP11 On 24/10/2022 Spot Bond					0.00000	100.03480			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>
KSB009 On 05/08/2020 Spot Bond					0.00000	102.71752			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total KSB009 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For KSB009</b>									<b>0.00</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			9.56500	121.16409	9.56500	121.13333			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>
LBK08 On 30/10/2019 Spot Bond					0.00000	101.83030			0.00	0
<b>Total LBK08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK08</b>									<b>0.00</b>	<b>0</b>
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total LBK08/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK08/JIBAR</b>									<b>0.00</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			7.98000	103.81136	7.98000	103.78889			0.00	0
<b>Total LBK11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK11</b>									<b>0.00</b>	<b>0</b>
LBK11/ On 28/11/2019 Spot Bond			9.62000	103.60848	9.62000	103.58150			0.00	0
<b>Total LBK11/R207 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK11/R207</b>									<b>0.00</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	101.27184	9.71000	101.24583			0.00	0
<b>Total LBK12U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK12U</b>									<b>0.00</b>	<b>0</b>
LBK15 On 12/10/2021 Spot Bond					0.00000	103.25266			0.00	0
<b>Total LBK15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK15</b>									<b>0.00</b>	<b>0</b>
LBK16 On 30/11/2019 Spot Bond					0.00000	101.23184			0.00	0
<b>Total LBK16 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK16</b>									<b>0.00</b>	<b>0</b>
LBK17 On 22/03/2020 Spot Bond					0.00000	100.81909			0.00	500,000,000
<b>Total LBK17 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>
<b>Total For LBK17</b>									<b>0.00</b>	<b>500,000,000</b>
LBK18 On 22/03/2022 Spot Bond					0.00000	103.74578			0.00	2,500,000,000
<b>Total LBK18 SPOT</b>									<b>0.00</b>	<b>2,500,000,000</b>
<b>Total For LBK18</b>									<b>0.00</b>	<b>2,500,000,000</b>
LBK20 On 08/06/2022 Spot Bond			8.51500	107.49302	8.51500	107.46854			0.00	0
<b>Total LBK20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK20</b>									<b>0.00</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
LBK22 On 04/09/2020 Spot Bond					0.00000	101.46732			0.00	0
<b>Total LBK22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK22</b>									<b>0.00</b>	<b>0</b>
LBK23 On 05/09/2022 Spot Bond					0.00000	103.15736			0.00	0
<b>Total LBK23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK23</b>									<b>0.00</b>	<b>0</b>
LBK24 On 10/10/2024 Spot Bond			8.83500	105.90493	8.83500	105.87992			0.00	0 5,808
<b>Total LBK24 SPOT</b>									<b>0.00</b>	<b>0 5,808</b>
<b>Total For LBK24</b>									<b>0.00</b>	<b>0 5,808</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	100.87596			0.00	0
<b>Total LBK26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK26</b>									<b>0.00</b>	<b>0</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	101.85652			0.00	0
<b>Total LBK27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK27</b>									<b>0.00</b>	<b>0</b>
LBK28 On 15/05/2028 Spot Bond			10.05500	107.26139	10.05500	107.23280		6,525,695,000,000.00	649,000,000	1,324
<b>Total LBK28 SPOT</b>								<b>6,525,695,000,000.00</b>	<b>649,000,000</b>	<b>1,324</b>
<b>Total For LBK28</b>								<b>6,525,695,000,000.00</b>	<b>649,000,000</b>	<b>1,324</b>
LBK29 On 07/06/2023 Spot Bond			8.64000	106.73044	8.64000	106.70578		0.00	0	0
<b>Total LBK29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
LBK30 On 20/09/2021 Spot Bond					0.00000	100.54568		0.00	0	0
<b>Total LBK30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK30</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
LBK31 On 20/09/2023 Spot Bond					0.00000	101.18254		0.00	0	0
<b>Total LBK31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK31</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
LBK32 On 08/11/2023 Spot Bond					0.00000	101.62344		0.00	0	0
<b>Total LBK32 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK32</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
LBK33 On 07/12/2025 Spot Bond					0.00000	101.48644		0.00	0	0
<b>Total LBK33 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK33</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
LBK35 On 26/03/2024 Spot Bond					0.00000	100.43239		0.00	0	0
<b>Total LBK35 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
<b>Total For LBK35</b>									<b>0.00</b>	<b>0</b>
LBK36 On 25/06/2020 Spot Bond					0.00000	100.42000			0.00	0
<b>Total LBK36 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK36</b>									<b>0.00</b>	<b>0</b>
LBK37 On 25/06/2024 Spot Bond					0.00000	100.45568			0.00	0
<b>Total LBK37 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK37</b>									<b>0.00</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			7.56000	102.79553	7.56000	102.77481		2,268,000,000,000.00	300,000,000	730
<b>Total LGL04 SPOT</b>								<b>2,268,000,000,000.00</b>	<b>300,000,000</b>	<b>730</b>
<b>Total For LGL04</b>								<b>2,268,000,000,000.00</b>	<b>300,000,000</b>	<b>730</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	101.60906			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			8.91500	103.58968	8.91500	103.56499			0.00	0 2,500
<b>Total LGL06 SPOT</b>									<b>0.00</b>	<b>0 2,500</b>
<b>Total For LGL06</b>									<b>0.00</b>	<b>0 2,500</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	102.18514			0.00	120,000,000 60
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>120,000,000 60</b>
<b>Total For LGL07</b>									<b>0.00</b>	<b>120,000,000 60</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	103.81426			0.00	0
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LGL08</b>									<b>0.00</b>	<b>0</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	104.18060			0.00	1,000,000,000 520
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>1,000,000,000 520</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>1,000,000,000 520</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.14141			0.00	0
<b>Total LGL10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LGL10</b>									<b>0.00</b>	<b>0</b>
LHC11L On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total LHC11U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LHC11U</b>									<b>0.00</b>	<b>0</b>
LHC12L On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total LHC12U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LHC12U</b>									<b>0.00</b>	<b>0</b>
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total LHC13U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LHC13U</b>									<b>0.00</b>	<b>0</b>
LHL19 On 14/11/2019 Spot Bond			12.51000	106.05947	12.51000	106.02351			0.00	0
<b>Total LHL19 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LHL19</b>									<b>0.00</b>	<b>0</b>
LHL26 On 13/11/2020 Spot Bond					0.00000	102.18682			0.00	0
<b>Total LHL26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LHL26</b>									<b>0.00</b>	<b>0</b>
LHL27 On 13/02/2021 Spot Bond					0.00000	101.93402			0.00	0
<b>Total LHL27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LHL27</b>									<b>0.00</b>	<b>0</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	102.16941			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>
LOM01 On 25/11/2019 Spot Bond					0.00000	101.75997			0.00	0
<b>Total LOM01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LOM01</b>									<b>0.00</b>	<b>0</b>
LOM02 On 30/01/2024 Spot Bond					0.00000	102.25272			0.00	0
<b>Total LOM02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LOM02</b>									<b>0.00</b>	<b>0</b>
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.29556			0.00	0
<b>Total LRFA2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LRFA2</b>									<b>0.00</b>	<b>0</b>
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.45631			0.00	0
<b>Total LRFB2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LRFB2</b>									<b>0.00</b>	<b>0</b>
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.46566			0.00	0
<b>Total LRFC2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LRFC2</b>									<b>0.00</b>	<b>0</b>
MAQ12 On 04/11/2019 Spot Bond					0.00000	101.48954			0.00	0
<b>Total MAQ129 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MAQ129</b>									<b>0.00</b>	<b>0</b>
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.75186			0.00	0
<b>Total MAQ131 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MAQ131</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.63286			0.00	0
<b>Total MAQ132 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MAQ132</b>									<b>0.00</b>	<b>0</b>
MAQ14 On 14/10/2019 Spot Bond					0.00000	100.00000			0.00	0
<b>Total MAQ148 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MAQ148</b>									<b>0.00</b>	<b>0</b>
MAQ15 On 28/11/2019 Spot Bond					0.00000	99.12494			0.00	0
<b>Total MAQ153 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MAQ153</b>									<b>0.00</b>	<b>0</b>
MAQ15 On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total MAQ157 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MAQ157</b>									<b>0.00</b>	<b>0</b>
MAQ15 On 18/10/2019 Spot Bond					0.00000	99.92741			0.00	0
<b>Total MAQ159 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MAQ159</b>									<b>0.00</b>	<b>0</b>
MAQ16 On 21/10/2019 Spot Bond					0.00000	99.89762			0.00	0
<b>Total MAQ160 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MAQ160</b>									<b>0.00</b>	<b>0</b>
MAQ16 On 25/10/2019 Spot Bond					0.00000	99.79770			0.00	0
<b>Total MAQ161 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MAQ161</b>									<b>0.00</b>	<b>0</b>
MAQ16 On 31/10/2019 Spot Bond					0.00000	99.67958			0.00	0
<b>Total MAQ162 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MAQ162</b>									<b>0.00</b>	<b>0</b>
MAQ16 On 12/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total MAQ163 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MAQ163</b>									<b>0.00</b>	<b>0</b>
MAQ16 On 14/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total MAQ164 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MAQ164</b>									<b>0.00</b>	<b>0</b>
MBF05 On 27/03/2020 Spot Bond					0.00000	100.63255			0.00	0
<b>Total MBF055 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBF055</b>									<b>0.00</b>	<b>0</b>
MBF05 On 28/08/2020 Spot Bond					0.00000	101.23568			0.00	0
<b>Total MBF057 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
<b>Total For MBF057</b>									<b>0.00</b>	<b>0</b>
MBF05: On 21/05/2021 Spot Bond					0.00000	101.45426			0.00	0
<b>Total MBF059 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBF059</b>									<b>0.00</b>	<b>0</b>
MBF06: On 17/08/2021 Spot Bond					0.00000	101.22464			0.00	0
<b>Total MBF061 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBF061</b>									<b>0.00</b>	<b>0</b>
MBF06: On 07/06/2020 Spot Bond					0.00000	100.74240			0.00	0
<b>Total MBF062 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBF062</b>									<b>0.00</b>	<b>0</b>
MBF06: On 07/06/2022 Spot Bond					0.00000	100.76898			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 30/09/2020 Spot Bond					0.00000	100.29591			0.00	0
<b>Total MBF064 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBF064</b>									<b>0.00</b>	<b>0</b>
MBF06: On 30/09/2022 Spot Bond					0.00000	100.30835			0.00	0
<b>Total MBF065 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBF065</b>									<b>0.00</b>	<b>0</b>
MBP03: On 11/04/2020 Spot Bond					0.00000	100.06160			0.00	0
<b>Total MBP036 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP036</b>									<b>0.00</b>	<b>0</b>
MBP03: On 26/05/2020 Spot Bond					0.00000	101.08919			0.00	0
<b>Total MBP037 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP037</b>									<b>0.00</b>	<b>0</b>
MBP03: On 02/11/2022 Spot Bond					0.00000	101.64413			0.00	0
<b>Total MBP038 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP038</b>									<b>0.00</b>	<b>0</b>
MBP03: On 23/02/2021 Spot Bond					0.00000	101.14752			0.00	0
<b>Total MBP039 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP039</b>									<b>0.00</b>	<b>0</b>
MBP04: On 23/02/2023 Spot Bond					0.00000	101.16868			0.00	0
<b>Total MBP040 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP040</b>									<b>0.00</b>	<b>0</b>
MBP04: On 13/04/2021 Spot Bond					0.00000	100.00002			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total MBP041 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP041</b>									<b>0.00</b>	<b>0</b>
MBP04: On 26/04/2021 Spot Bond					0.00000	101.75496			0.00	0
<b>Total MBP042 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP042</b>									<b>0.00</b>	<b>0</b>
MBP04: On 27/07/2023 Spot Bond					0.00000	101.70229			0.00	0
<b>Total MBP043 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP043</b>									<b>0.00</b>	<b>0</b>
MBP04: On 27/09/2021 Spot Bond					0.00000	100.37243			0.00	0
<b>Total MBP044 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP044</b>									<b>0.00</b>	<b>0</b>
MBP04: On 27/09/2023 Spot Bond					0.00000	100.37701			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	101.13377			0.00	0
<b>Total MBP046 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP046</b>									<b>0.00</b>	<b>0</b>
MBP04: On 26/02/2024 Spot Bond					0.00000	101.08240			0.00	0
<b>Total MBP047 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP047</b>									<b>0.00</b>	<b>0</b>
MBP04: On 27/03/2022 Spot Bond					0.00000	100.37245			0.00	0
<b>Total MBP048 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP048</b>									<b>0.00</b>	<b>0</b>
MBP04: On 27/03/2024 Spot Bond					0.00000	100.37703			0.00	0
<b>Total MBP049 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP049</b>									<b>0.00</b>	<b>0</b>
MBP05: On 23/08/2022 Spot Bond					0.00000	101.14038			0.00	0
<b>Total MBP050 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP050</b>									<b>0.00</b>	<b>0</b>
MIL03: On 28/08/2023 Spot Bond					0.00000	113.03726			0.00	0
<b>Total MIL03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MIL03</b>									<b>0.00</b>	<b>0</b>
MMIG0: On 17/03/2021 Spot Bond			7.96500	103.53499	7.96500	103.51278			0.00	0 400
<b>Total MMIG02 SPOT</b>									<b>0.00</b>	<b>0 400</b>
<b>Total For MMIG02</b>									<b>0.00</b>	<b>0 400</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.27260			0.00	0
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>0</b>
MMIG0 On 12/08/2025 Spot Bond			11.02500	11.02500	11.02500	103.06041			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			9.31500	105.62357	9.31500	105.59744			0.00	0 1,050
<b>Total MMIG05 SPOT</b>									<b>0.00</b>	<b>0 1,050</b>
<b>Total For MMIG05</b>									<b>0.00</b>	<b>0 1,050</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.86954			0.00	120,000,000 60
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>120,000,000 60</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>120,000,000 60</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.62057			0.00	0 253
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0 253</b>
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0 253</b>
MQB00 On 28/08/2023 Spot Bond					0.00000	113.12192			0.00	0
<b>Total MQB003 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MQB003</b>									<b>0.00</b>	<b>0</b>
MTN06 On 13/07/2020 Spot Bond					0.00000	100.62668			0.00	1,180,000,000 740
<b>Total MTN06 SPOT</b>									<b>0.00</b>	<b>1,180,000,000 740</b>
<b>Total For MTN06</b>									<b>0.00</b>	<b>1,180,000,000 740</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	101.59061			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>
MTN08 On 11/10/2020 Spot Bond					0.00000	100.79862			0.00	0
<b>Total MTN08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN08</b>									<b>0.00</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.12112			0.00	0
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	102.40011			0.00	0 370
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0 370</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>0 370</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	101.30296			0.00	0
<b>Total MTN11 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
<b>Total For MTN11</b>									<b>0.00</b>	<b>0</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	100.63759			0.00	0 8,000
<b>Total MTN12 SPOT</b>									<b>0.00</b>	<b>0 8,000</b>
<b>Total For MTN12</b>									<b>0.00</b>	<b>0 8,000</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	100.97869			0.00	0 10
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>0 10</b>
<b>Total For MTN13</b>									<b>0.00</b>	<b>0 10</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	101.45197			0.00	0
<b>Total MTN14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN14</b>									<b>0.00</b>	<b>0</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	101.48620			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	101.02948			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	101.05868			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	101.09264			0.00	0
<b>Total MTN18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTN18</b>									<b>0.00</b>	<b>0</b>
MTN19 On 07/03/2025 Spot Bond					0.00000	100.96815			0.00	1,120,000,000 560
<b>Total MTN19 SPOT</b>									<b>0.00</b>	<b>1,120,000,000 560</b>
<b>Total For MTN19</b>									<b>0.00</b>	<b>1,120,000,000 560</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	100.99571			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>
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.46962			0.00	0
<b>Total MTNC20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTNC20</b>									<b>0.00</b>	<b>0</b>
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.89059			0.00	0
<b>Total MTNC21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MTNC21</b>									<b>0.00</b>	<b>0</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total MWA1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MWA1U</b>									<b>0.00</b>	<b>0</b>
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total MWA2U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MWA2U</b>									<b>0.00</b>	<b>0</b>
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total MWA3U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MWA3U</b>									<b>0.00</b>	<b>0</b>
MWAR( On 22/11/2019 Spot Bond					0.00000	101.33735			0.00	0
<b>Total MWAR01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MWAR01</b>									<b>0.00</b>	<b>0</b>
MWAR( On 22/02/2021 Spot Bond					0.00000	101.29344			0.00	0
<b>Total MWAR02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MWAR02</b>									<b>0.00</b>	<b>0</b>
MWAR( On 22/11/2021 Spot Bond					0.00000	101.27913			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>
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0
<b>Total N4A211 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For N4A211</b>									<b>0.00</b>	<b>0</b>
N6B26 On 20/03/2020 Spot Bond					0.00000	100.69190			0.00	0
<b>Total N6B26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For N6B26</b>									<b>0.00</b>	<b>0</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	100.72516			0.00	0
<b>Total N6C26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For N6C26</b>									<b>0.00</b>	<b>0</b>
N6D26 On 21/12/2020 Spot Bond					0.00000	100.71841			0.00	0
<b>Total N6D26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For N6D26</b>									<b>0.00</b>	<b>0</b>
N6E26 On 22/03/2021 Spot Bond					0.00000	100.59403			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 22/03/2021 Spot Bond					0.00000	100.70355			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
N6G26 On 22/03/2021 Spot Bond					0.00000	102.02290			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>
N7A20 On 20/03/2020 Spot Bond					0.00000	100.51727			0.00	0
<b>Total N7A20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For N7A20</b>									<b>0.00</b>	<b>0</b>
N7B25 On 20/12/2021 Spot Bond					0.00000	100.54440			0.00	0
<b>Total N7B25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For N7B25</b>									<b>0.00</b>	<b>0</b>
N7C25 On 20/03/2022 Spot Bond					0.00000	100.63930			0.00	0
<b>Total N7C25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For N7C25</b>									<b>0.00</b>	<b>0</b>
N7D25 On 20/03/2022 Spot Bond					0.00000	100.71982			0.00	0
<b>Total N7D25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For N7D25</b>									<b>0.00</b>	<b>0</b>
N7E25 On 20/03/2022 Spot Bond					0.00000	100.79373			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			8.43500	102.86308	8.43500	102.83998			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>
NAM02 On 29/06/2020 Spot Bond			7.45000	104.25701	7.45000	104.23618			0.00	0
<b>Total NAM02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NAM02</b>									<b>0.00</b>	<b>0</b>
NAM03 On 01/08/2023 Spot Bond			8.91500	105.64403	8.91500	105.61899			0.00	0
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			10.02500	104.46039	10.02500	104.43262			0.00	0
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>
NBG01 On 29/04/2022 Spot Bond					0.00000	101.99145			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	101.70354			0.00	0
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	101.72635			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>
NBK11 On 28/11/2020 Spot Bond			7.63500	104.73249	7.63500	104.71117			0.00	0
<b>Total NBK11A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK11A</b>									<b>0.00</b>	<b>0</b>
NBK12 On 19/03/2021 Spot Bond			7.60000	103.02670	7.60000	103.00559			0.00	0
<b>Total NBK12A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK12A</b>									<b>0.00</b>	<b>0</b>
NBK12 On 19/03/2021 Spot Bond			9.38000	100.65691	9.38000	100.63157			0.00	0
<b>Total NBK12A/R208 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK12A/R208</b>									<b>0.00</b>	<b>0</b>
NBK13 On 19/03/2024 Spot Bond			8.71500	104.34658	8.71500	104.32213			0.00	0
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>
NBK14 On 25/06/2021 Spot Bond			7.53000	105.57328	7.53000	105.55196			0.00	0
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>
NBK15 On 11/02/2022 Spot Bond			7.78000	103.64300	7.78000	103.62151			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			8.67500	104.82752	8.67500	104.80333		7,522,960,000,000.00	867,200,000	433
<b>Total NBK16A SPOT</b>								<b>7,522,960,000,000.00</b>	<b>867,200,000</b>	<b>433</b>
<b>Total For NBK16A</b>								<b>7,522,960,000,000.00</b>	<b>867,200,000</b>	<b>433</b>
NBK17 On 22/04/2026 Spot Bond			8.76500	110.57195	8.76500	110.54604		0.00	0	1,220
<b>Total NBK17A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,220</b>
<b>Total For NBK17A</b>								<b>0.00</b>	<b>0</b>	<b>1,220</b>
NBK18 On 01/06/2020 Spot Bond			8.40000	103.93858	8.40000	103.91521		0.00	0	60
<b>Total NBK18A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total For NBK18A</b>								<b>0.00</b>	<b>0</b>	<b>60</b>
NBK19 On 01/06/2022 Spot Bond			8.31000	106.64671	8.31000	106.62299		0.00	0	0
<b>Total NBK19A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK19A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
NBK20 On 01/06/2026 Spot Bond			9.02500	110.38002	9.02500	110.35341		11,479,800,000,000.00	1,272,000,000	636

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total NBK20A SPOT</b>									<b>11,479,800,000,000.00</b>	<b>1,272,000,000</b>	<b>636</b>
<b>Total For NBK20A</b>									<b>11,479,800,000,000.00</b>	<b>1,272,000,000</b>	<b>636</b>
NBK20I On 25/06/2021 Spot Bond					0.00000	100.58532			0.00	0	
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	
NBK21I On 21/07/2027 Spot Bond			9.78500	106.97601	9.78500	106.94824			0.00	0	
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	
NBK22I On 19/11/2022 Spot Bond			8.29500	108.82069	8.29500	108.79666			0.00	0	
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	
NBK23I On 19/11/2025 Spot Bond			9.29500	110.66635	9.29500	110.63904			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>	
NBK23I On 12/02/2020 Spot Bond					0.00000	101.50833			0.00	0	
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK23B</b>									<b>0.00</b>	<b>0</b>	
NBK24I On 19/11/2027 Spot Bond			9.27500	113.71473	9.27500	113.68672			0.00	0	1,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	101.46033			0.00	0	
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	
NBK25I On 17/02/2023 Spot Bond			8.61500	8.61500	8.61500	107.48741			0.00	0	
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.20166			0.00	0	
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	
NBK26I On 10/05/2023 Spot Bond			100.00000	20.06454	100.00000	20.02037			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	105.17038			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NBK27, On 10/05/2026 Spot Bond			9.58500	112.27305	9.58500	112.24449			0.00	0
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>
NBK28, On 02/08/2023 Spot Bond			8.25500	107.61331	8.25500	107.58966		194,969,892,000.00	23,618,400	11
<b>Total NBK28A SPOT</b>								<b>194,969,892,000.00</b>	<b>23,618,400</b>	<b>11</b>
<b>Total For NBK28A</b>								<b>194,969,892,000.00</b>	<b>23,618,400</b>	<b>11</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	101.77009		0.00	0	
<b>Total NBK28B SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For NBK28B</b>								<b>0.00</b>	<b>0</b>	
NBK29, On 31/07/2026 Spot Bond			9.02500	109.51155	9.02500	109.48528		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			8.25000	106.28999	8.25000	106.26664		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>	
NBK30I On 18/02/2021 Spot Bond					0.00000	102.20155		0.00	120,000,000	30
<b>Total NBK30B SPOT</b>								<b>0.00</b>	<b>120,000,000</b>	<b>30</b>
<b>Total For NBK30B</b>								<b>0.00</b>	<b>120,000,000</b>	<b>30</b>
NBK31, On 09/11/2023 Spot Bond			8.28500	107.87342	8.28500	107.84963		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	101.36761		0.00	0	
<b>Total NBK31B SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>								<b>0.00</b>	<b>0</b>	
NBK34I On 10/05/2021 Spot Bond					0.00000	102.50150		0.00	120,000,000	30
<b>Total NBK34B SPOT</b>								<b>0.00</b>	<b>120,000,000</b>	<b>30</b>
<b>Total For NBK34B</b>								<b>0.00</b>	<b>120,000,000</b>	<b>30</b>
NBK35I On 10/05/2023 Spot Bond					0.00000	103.19924		0.00	0	
<b>Total NBK35B SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>								<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	105.86354		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>	
NBK38I On 02/08/2021 Spot Bond					0.00000	102.94031		0.00	0	
<b>Total NBK38B 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	
<b>Total For NBK38B</b>									<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.80000	10.80000	10.80000	59.64758			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	106.15488			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>	
NBK41I On 20/02/2020 Spot Bond					0.00000	101.51132			0.00	0	
<b>Total NBK41B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK41B</b>									<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	102.19471			0.00	160,000,000	40
<b>Total NBK42B SPOT</b>									<b>0.00</b>	<b>160,000,000</b>	<b>40</b>
<b>Total For NBK42B</b>									<b>0.00</b>	<b>160,000,000</b>	<b>40</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	103.36075			0.00	0	
<b>Total NBK43B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>									<b>0.00</b>	<b>0</b>	
NBK44I On 15/02/2021 Spot Bond					0.00000	101.51000			0.00	0	
<b>Total NBK44B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK44B</b>									<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	102.24975			0.00	0	
<b>Total NBK45B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>									<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.55831			0.00	0	
<b>Total NBK46B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>									<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.22041			0.00	0	
<b>Total NBK47B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>									<b>0.00</b>	<b>0</b>	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.38332			0.00	0	
<b>Total NBK48B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>									<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.94498			0.00	0	500
<b>Total NBK49B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total For NBK49B</b>									<b>0.00</b>	<b>0</b>	<b>500</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.83163			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total NBK50B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK50B</b>									<b>0.00</b>	<b>0</b>
NBK51I On 21/02/2022 Spot Bond					0.00000	101.19639			0.00	0
<b>Total NBK51B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK51B</b>									<b>0.00</b>	<b>0</b>
NBK52I On 21/02/2024 Spot Bond					0.00000	101.26074			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	101.62990			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	101.27102			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>
NBK7B On 19/04/2020 Spot Bond					0.00000	100.46527			0.00	0
<b>Total NBK7B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK7B</b>									<b>0.00</b>	<b>0</b>
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.62554			0.00	0
<b>Total NBKB55 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBKB55</b>									<b>0.00</b>	<b>0</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.65376			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	101.67585			0.00	0
<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	101.70819			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>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.58775			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.97000	103.14076	9.97000	103.11319			0.00	0
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.58452			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			10.00500	102.40782	10.00500	102.38036			0.00	0
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.58775			0.00	0
<b>Total NCLN87 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NCLN87</b>									<b>0.00</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.59280			0.00	0
<b>Total NCLN90 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NCLN90</b>									<b>0.00</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.59926			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>
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.55888			0.00	0
<b>Total NCLN94 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NCLN94</b>									<b>0.00</b>	<b>0</b>
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.05562			0.00	0
<b>Total NDAL01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NDAL01</b>									<b>0.00</b>	<b>0</b>
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NED01U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED01U</b>									<b>0.00</b>	<b>0</b>
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NED02U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED02U</b>									<b>0.00</b>	<b>0</b>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NED03U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED03U</b>									<b>0.00</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total NED04U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED04U</b>									<b>0.00</b>	<b>0</b>
NED05  On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NED05U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED05U</b>									<b>0.00</b>	<b>0</b>
NED06  On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NED06U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED06U</b>									<b>0.00</b>	<b>0</b>
NED07  On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NED07U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED07U</b>									<b>0.00</b>	<b>0</b>
NED08  On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NED08U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED08U</b>									<b>0.00</b>	<b>0</b>
NED09  On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NED09U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED09U</b>									<b>0.00</b>	<b>0</b>
NED10  On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NED10U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED10U</b>									<b>0.00</b>	<b>0</b>
NED11  On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NED11U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED11U</b>									<b>0.00</b>	<b>0</b>
NED17 On 14/10/2019 Spot Bond					0.00000	100.00000			0.00	0
<b>Total NED17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED17</b>									<b>0.00</b>	<b>0</b>
NED18 On 16/01/2020 Spot Bond					0.00000	99.95022			0.00	0
<b>Total NED18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED18</b>									<b>0.00</b>	<b>0</b>
NED19 On 01/07/2020 Spot Bond					0.00000	102.02416			0.00	0
<b>Total NED19 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NED19</b>									<b>0.00</b>	<b>0</b>
NED20 On 01/07/2020 Spot Bond			8.61000	105.03609	8.61000	105.01203			0.00	0 3,030
<b>Total NED20 SPOT</b>									<b>0.00</b>	<b>0 3,030</b>
<b>Total For NED20</b>									<b>0.00</b>	<b>0 3,030</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NEDT1 On 21/05/2021 Spot Bond					0.00000	108.26591			0.00	0
<b>Total NEDT1A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NEDT1A</b>									<b>0.00</b>	<b>0</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	108.82124			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>
NET52 On 23/01/2020 Spot Bond					0.00000	99.81971			0.00	0
<b>Total NET52 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NET52</b>									<b>0.00</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	104.62329			0.00	588,000,000
<b>Total NGL01 SPOT</b>									<b>0.00</b>	<b>588,000,000</b>
<b>Total For NGL01</b>									<b>0.00</b>	<b>588,000,000</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	105.60768			0.00	1,000,000,000
<b>Total NGL02 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>
<b>Total For NGL02</b>									<b>0.00</b>	<b>1,000,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.42769			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	104.80388			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	103.44570			0.00	0
<b>Total NGL05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGL05</b>									<b>0.00</b>	<b>0</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	101.34963			0.00	0
<b>Total NGL06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGL06</b>									<b>0.00</b>	<b>0</b>
NGL07 On 09/04/2024 Spot Bond					0.00000	100.03259			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>
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.73828			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>
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.65510			0.00	0
<b>Total NGLT1B 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
<b>Total For NGLT1B</b>									<b>0.00</b>	<b>0</b>
NGT10: On 25/03/2024 Spot Bond					0.00000	100.93405			0.00	0
<b>Total NGT103 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGT103</b>									<b>0.00</b>	<b>0</b>
NGT10: On 15/01/2025 Spot Bond					0.00000	100.16671			0.00	0
<b>Total NGT104 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGT104</b>									<b>0.00</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total NHM001/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>									<b>0.00</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	105.69417	13.50000	105.65666			0.00	0
<b>Total NHM002 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM002</b>									<b>0.00</b>	<b>0</b>
NHM00 On 16/04/2021 Spot Bond					0.00000	99.94752			0.00	0
<b>Total NHM006 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM006</b>									<b>0.00</b>	<b>0</b>
NHM00 On 16/04/2022 Spot Bond					0.00000	99.94448			0.00	0
<b>Total NHM007 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM007</b>									<b>0.00</b>	<b>0</b>
NHM00 On 26/04/2020 Spot Bond					0.00000	102.03443			0.00	0
<b>Total NHM008 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM008</b>									<b>0.00</b>	<b>0</b>
NHM00 On 26/04/2022 Spot Bond					0.00000	102.32949			0.00	0
<b>Total NHM009 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM009</b>									<b>0.00</b>	<b>0</b>
NHM01 On 24/05/2020 Spot Bond					0.00000	101.24882			0.00	0
<b>Total NHM010 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM010</b>									<b>0.00</b>	<b>0</b>
NHM01 On 24/05/2022 Spot Bond					0.00000	101.42820			0.00	0
<b>Total NHM011 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM011</b>									<b>0.00</b>	<b>0</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	100.90544			0.00	0
<b>Total NHM012 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM012</b>									<b>0.00</b>	<b>0</b>
NHM01 On 09/09/2020 Spot Bond					0.00000	100.89368			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total NHM013 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NHM013</b>									<b>0.00</b>	<b>0</b>
NI202 On 07/12/2033 Spot Bond			4.54000	4.54000	4.54000	208.18408			0.00	0
<b>Total NI202 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NI202</b>									<b>0.00</b>	<b>0</b>
NI210 On 31/03/2028 Spot Bond			4.11000	4.11000	4.11000	178.09651			0.00	0
<b>Total NI210 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NI210</b>									<b>0.00</b>	<b>0</b>
NI25 On 31/01/2025 Spot Bond			3.98000	3.98000	3.98000	132.00718			0.00	0
<b>Total NI25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NI25</b>									<b>0.00</b>	<b>0</b>
NI29 On 31/03/2029 Spot Bond			4.27000	4.27000	4.27000	94.62044			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			4.72000	4.72000	4.72000	102.10454			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			4.08500	4.08500	4.08500	131.32770			0.00	0
<b>Total NILB11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NILB11</b>									<b>0.00</b>	<b>0</b>
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0
<b>Total NILB12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NILB12</b>									<b>0.00</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			4.47500	4.47500	4.47500	128.83849			0.00	0
<b>Total NILB13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NILB13</b>									<b>0.00</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			4.58000	4.58000	4.58000	171.99930			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			4.96000	167.28495	4.96000	167.24341			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NILB17 On 31/01/2038 Spot Bond			4.43500	106.27116	4.43500	106.24632			0.00	0
<b>Total NILB17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NILB17</b>									<b>0.00</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			7.36000	103.55983	7.36000	103.53950			0.00	0
<b>Total NMP20N SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NMP20N</b>									<b>0.00</b>	<b>0</b>
NN010 On 01/10/2020 Spot Bond					0.00000	100.28006			0.00	0 2,000
<b>Total NN010 SPOT</b>									<b>0.00</b>	<b>0 2,000</b>
<b>Total For NN010</b>									<b>0.00</b>	<b>0 2,000</b>
NN011 On 23/06/2021 Spot Bond					0.00000	100.46044			0.00	0 2,500
<b>Total NN011 SPOT</b>									<b>0.00</b>	<b>0 2,500</b>
<b>Total For NN011</b>									<b>0.00</b>	<b>0 2,500</b>
NN013 On 09/09/2020 Spot Bond					0.00000	100.63922			0.00	0
<b>Total NN013 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN013</b>									<b>0.00</b>	<b>0</b>
NN014 On 10/09/2024 Spot Bond					0.00000	100.48754			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>
NN015 On 20/09/2020 Spot Bond					0.00000	100.15588			0.00	0
<b>Total NN015 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN015</b>									<b>0.00</b>	<b>0</b>
NN016 On 20/03/2024 Spot Bond					0.00000	100.11817			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			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000
<b>Total NN019 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000</b>
<b>Total For NN019</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000</b>
NN02 On 24/07/2023 Spot Bond					0.00000	108.87853			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>
NN03 On 23/11/2023 Spot Bond					0.00000	101.25477			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>
NN04 On 22/02/2024 Spot Bond					0.00000	101.29344			0.00	0
<b>Total NN04 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
<b>Total For NN04</b>									<b>0.00</b>	<b>0</b>
NN05 On 12/03/2024 Spot Bond					0.00000	100.77216			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>
NN06 On 12/03/2026 Spot Bond					0.00000	100.79806			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>
NN08 On 28/05/2020 Spot Bond					0.00000	101.62892			0.00	0
<b>Total NN08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN08</b>									<b>0.00</b>	<b>0</b>
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NN09U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN09U</b>									<b>0.00</b>	<b>0</b>
NNF02 On 01/08/2022 Spot Bond					0.00000	95.07414			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>
NNF03 On 01/08/2022 Spot Bond					0.00000	95.07414			0.00	0 4,000
<b>Total NNF03 SPOT</b>									<b>0.00</b>	<b>0 4,000</b>
<b>Total For NNF03</b>									<b>0.00</b>	<b>0 4,000</b>
NNF04 On 05/08/2024 Spot Bond					0.00000	98.00575			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>
NNF05 On 21/02/2020 Spot Bond					0.00000	99.86576			0.00	0
<b>Total NNF05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NNF05</b>									<b>0.00</b>	<b>0</b>
NNF06 On 12/09/2024 Spot Bond					0.00000	102.01842			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>
NNF07 On 20/09/2020 Spot Bond					0.00000	100.14936			0.00	0
<b>Total NNF07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NNF07</b>									<b>0.00</b>	<b>0</b>
NNF08 On 22/09/2020 Spot Bond					0.00000	100.02239			0.00	0
<b>Total NNF08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NNF08</b>									<b>0.00</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			8.99500	8.99500	8.99500	102.33588			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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 22/05/2020 Spot Bond					0.00000	101.32981			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	101.27054			0.00	0
<b>Total NQ1A25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1A25</b>									<b>0.00</b>	<b>0</b>
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.27204			0.00	0
<b>Total NQ1A27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1A27</b>									<b>0.00</b>	<b>0</b>
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.22158			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 22/05/2020 Spot Bond			8.19000	8.19000	8.19000	102.95630			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	101.26777			0.00	0
<b>Total NQ1B17 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1B17</b>									<b>0.00</b>	<b>0</b>
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.32956			0.00	0
<b>Total NQ1B20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1B20</b>									<b>0.00</b>	<b>0</b>
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.29354			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 22/05/2020 Spot Bond			8.39000	8.39000	8.39000	102.98362			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 22/05/2020 Spot Bond					0.00000	101.32961			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 22/05/2020 Spot Bond					0.00000	101.47333			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	
NRA02: On 31/10/2022 Spot Bond			8.11000	116.55326	8.11000	116.52808			2,043,720,000,000.00	252,000,000	126
<b>Total NRA022 SPOT</b>									<b>2,043,720,000,000.00</b>	<b>252,000,000</b>	<b>126</b>
<b>Total For NRA022</b>									<b>2,043,720,000,000.00</b>	<b>252,000,000</b>	<b>126</b>
NRA02: On 31/05/2023 Spot Bond			4.05000	187.07126	4.05000	187.02934			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			10.27500	116.07448	10.27500	116.04270			0.00	0	6,140
<b>Total NRA028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,140</b>
<b>Total For NRA028</b>									<b>0.00</b>	<b>0</b>	<b>6,140</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	16.64812	100.00000	16.61126			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>	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NSN97U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NSN97U</b>									<b>0.00</b>	<b>0</b>	
NTC19 On 27/07/2020 Spot Bond					0.00000	102.23958			0.00	0	
<b>Total NTC19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC19</b>									<b>0.00</b>	<b>0</b>	
NTC20 On 27/07/2020 Spot Bond					0.00000	102.37342			0.00	0	800
<b>Total NTC20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>800</b>
<b>Total For NTC20</b>									<b>0.00</b>	<b>0</b>	<b>800</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	101.55662			0.00	0	
<b>Total NTC21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>									<b>0.00</b>	<b>0</b>	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.89550			0.00	0	
<b>Total NTC22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC22</b>									<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	102.17752			0.00	0	
<b>Total NTC23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>									<b>0.00</b>	<b>0</b>	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.32621			0.00	0	
<b>Total NTC24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC24</b>									<b>0.00</b>	<b>0</b>	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.79264			0.00	0	
<b>Total NTC25 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
<b>Total For NTC25</b>									<b>0.00</b>	<b>0</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.88329			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>
OMI01 On 22/11/2022 Spot Bond					0.00000	101.30644			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>
OML02 On 27/11/2019 Spot Bond					0.00000	101.34096			0.00	0
<b>Total OML02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For OML02</b>									<b>0.00</b>	<b>0</b>
OML03 On 27/11/2019 Spot Bond			7.58500	103.70086	7.58500	103.67950		440,128,727,000.00	58,026,200	29
<b>Total OML03 SPOT</b>								<b>440,128,727,000.00</b>	<b>58,026,200</b>	<b>29</b>
<b>Total For OML03</b>								<b>440,128,727,000.00</b>	<b>58,026,200</b>	<b>29</b>
OML04 On 19/03/2020 Spot Bond					0.00000	100.97365			0.00	0
<b>Total OML04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For OML04</b>									<b>0.00</b>	<b>0</b>
OML05 On 19/03/2020 Spot Bond			8.05500	8.05500	8.05500	101.36785			0.00	0 1,500
<b>Total OML05 SPOT</b>									<b>0.00</b>	<b>0 1,500</b>
<b>Total For OML05</b>									<b>0.00</b>	<b>0 1,500</b>
OML06 On 19/03/2022 Spot Bond			8.91500	103.73185	8.91500	103.70700			0.00	0 1,500
<b>Total OML06 SPOT</b>									<b>0.00</b>	<b>0 1,500</b>
<b>Total For OML06</b>									<b>0.00</b>	<b>0 1,500</b>
OML07 On 19/03/2025 Spot Bond			10.12500	104.16820	10.12500	104.13993			0.00	0 1,000
<b>Total OML07 SPOT</b>									<b>0.00</b>	<b>0 1,000</b>
<b>Total For OML07</b>									<b>0.00</b>	<b>0 1,000</b>
OML08 On 14/09/2020 Spot Bond					0.00000	101.49238			0.00	0
<b>Total OML08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For OML08</b>									<b>0.00</b>	<b>0</b>
OML09 On 14/09/2022 Spot Bond			8.91500	105.91001	8.91500	105.88464		445,750,000,000.00	50,000,000	1,025
<b>Total OML09 SPOT</b>								<b>445,750,000,000.00</b>	<b>50,000,000</b>	<b>1,025</b>
<b>Total For OML09</b>								<b>445,750,000,000.00</b>	<b>50,000,000</b>	<b>1,025</b>
OML10 On 14/09/2025 Spot Bond			10.22500	105.84924	10.22500	105.82026			0.00	0 920
<b>Total OML10 SPOT</b>									<b>0.00</b>	<b>0 920</b>
<b>Total For OML10</b>									<b>0.00</b>	<b>0 920</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.88271			0.00	50,000,000 29

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>50,000,000</b>	<b>25</b>
<b>Total For OML11</b>									<b>0.00</b>	<b>50,000,000</b>	<b>25</b>
PBAJ11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBAJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBAJ1U</b>									<b>0.00</b>	<b>0</b>	
PBAV11 On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBAV1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBAV1U</b>									<b>0.00</b>	<b>0</b>	
PBBJ11 On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBBJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBBJ1U</b>									<b>0.00</b>	<b>0</b>	
PBDJ11 On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBDJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBDJ1U</b>									<b>0.00</b>	<b>0</b>	
PBGJ11 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBGJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBGJ1U</b>									<b>0.00</b>	<b>0</b>	
PBJC11 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBJC1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBJC1U</b>									<b>0.00</b>	<b>0</b>	
PBJJ11 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBJJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBJJ1U</b>									<b>0.00</b>	<b>0</b>	
PBKJ11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBKJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBKJ1U</b>									<b>0.00</b>	<b>0</b>	
PBKS11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBKS1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBKS1U</b>									<b>0.00</b>	<b>0</b>	
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBKX1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBKX1U</b>									<b>0.00</b>	<b>0</b>	
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBLS1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBLS1U</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total PBLT1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PBLT1U</b>									<b>0.00</b>	<b>0</b>
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total PBUC1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PBUC1U</b>									<b>0.00</b>	<b>0</b>
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total PBUJ1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PBUJ1U</b>									<b>0.00</b>	<b>0</b>
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total PBVJ1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PBVJ1U</b>									<b>0.00</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total PMM12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>									<b>0.00</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond					0.00000	100.77049			0.00	0
<b>Total PMM38 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PMM38</b>									<b>0.00</b>	<b>0</b>
PMM44 On 07/11/2019 Spot Bond					0.00000	101.57540			0.00	0
<b>Total PMM44 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PMM44</b>									<b>0.00</b>	<b>0</b>
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total PMM46U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PMM46U</b>									<b>0.00</b>	<b>0</b>
PMM48 On 28/02/2020 Spot Bond					0.00000	101.08997			0.00	0
<b>Total PMM48 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PMM48</b>									<b>0.00</b>	<b>0</b>
PMM50 On 28/02/2020 Spot Bond					0.00000	101.06449			0.00	0
<b>Total PMM50 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PMM50</b>									<b>0.00</b>	<b>0</b>
PMM51 On 28/02/2022 Spot Bond					0.00000	101.12808			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>
PMM52 On 28/11/2019 Spot Bond					0.00000	101.01470			0.00	0
<b>Total PMM52 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
<b>Total For PMM52</b>									<b>0.00</b>	<b>0</b>
PMM53 On 08/10/2021 Spot Bond					0.00000	100.14105			0.00	100,000,000 1,685
<b>Total PMM53 SPOT</b>									<b>0.00</b>	<b>100,000,000 1,685</b>
<b>Total For PMM53</b>									<b>0.00</b>	<b>100,000,000 1,685</b>
PPC00: On 31/10/2019 Spot Bond					0.00000	101.64808			0.00	0
<b>Total PPC003 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PPC003</b>									<b>0.00</b>	<b>0</b>
PRE2A: On 20/02/2022 Spot Bond					0.00000	101.26133			0.00	0
<b>Total PRE2A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PRE2A2</b>									<b>0.00</b>	<b>0</b>
PRE2A: On 20/02/2022 Spot Bond					0.00000	101.31357			0.00	0
<b>Total PRE2A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PRE2A3</b>									<b>0.00</b>	<b>0</b>
PRE2B On 20/02/2022 Spot Bond					0.00000	101.41797			0.00	0
<b>Total PRE2B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PRE2B1</b>									<b>0.00</b>	<b>0</b>
PRE2C On 20/02/2022 Spot Bond					0.00000	101.43287			0.00	0
<b>Total PRE2C1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PRE2C1</b>									<b>0.00</b>	<b>0</b>
PRE2D On 20/02/2022 Spot Bond					0.00000	101.44778			0.00	0
<b>Total PRE2D1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PRE2D1</b>									<b>0.00</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.21500	115.51809	8.22500	115.43509			628,084,531,968,500.00	1,658,926,905,900 1,918,218
<b>Total R186 SPOT</b>									<b>18,084,531,968,500.00</b>	<b>658,926,905,900 1,918,218</b>
<b>Total For R186</b>									<b>18,084,531,968,500.00</b>	<b>658,926,905,900 1,918,218</b>
R197 On 07/12/2023 Spot Bond			2.85000	306.90656	2.85000	306.84768			112,415,400,000.00	39,444,000 37,160
<b>Total R197 SPOT</b>									<b>112,415,400,000.00</b>	<b>39,444,000 37,160</b>
<b>Total For R197</b>									<b>112,415,400,000.00</b>	<b>39,444,000 37,160</b>
R202 On 07/12/2033 Spot Bond			3.54000	232.06262	3.54000	232.01380			17,866,663,200,000.00	5,047,080,000 286,001
<b>Total R202 SPOT</b>									<b>17,866,663,200,000.00</b>	<b>5,047,080,000 286,001</b>
<b>Total For R202</b>									<b>17,866,663,200,000.00</b>	<b>5,047,080,000 286,001</b>
R2023 On 28/02/2023 Spot Bond			7.29000	102.30534	7.31500	102.21080			450,550,125,976,000.00	747,674,914,400 1,236,439
<b>Total R2023 SPOT</b>									<b>450,550,125,976,000.00</b>	<b>747,674,914,400 1,236,439</b>
<b>Total For R2023</b>									<b>450,550,125,976,000.00</b>	<b>747,674,914,400 1,236,439</b>
R2030 On 31/01/2030 Spot Bond			8.90500	95.61333	8.90500	95.59070			137,049,546,259,500.00	464,576,029,900 531,764

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total R2030 SPOT</b>									<b>17,049,546,259,500.00</b>	<b>464,576,029,900 531,764</b>
<b>Total For R2030</b>									<b>17,049,546,259,500.00</b>	<b>464,576,029,900 531,764</b>
R2032 On 31/03/2032 Spot Bond			9.24500	93.05915	9.24500	93.03618			959,811,843,961,000.00	211,986,137,800 587,640
<b>Total R2032 SPOT</b>									<b>59,811,843,961,000.00</b>	<b>211,986,137,800 587,640</b>
<b>Total For R2032</b>									<b>59,811,843,961,000.00</b>	<b>211,986,137,800 587,640</b>
R2035 On 28/02/2035 Spot Bond			9.52000	95.93021	9.52000	95.90557			464,067,302,224,000.00	678,998,666,200 338,600
<b>Total R2035 SPOT</b>									<b>14,067,302,224,000.00</b>	<b>678,998,666,200 338,600</b>
<b>Total For R2035</b>									<b>14,067,302,224,000.00</b>	<b>678,998,666,200 338,600</b>
R2037 On 31/01/2037 Spot Bond			9.64500	92.18809	9.64500	92.16451			327,875,117,780,000.00	448,716,964,000 361,287
<b>Total R2037 SPOT</b>									<b>27,875,117,780,000.00</b>	<b>448,716,964,000 361,287</b>
<b>Total For R2037</b>									<b>27,875,117,780,000.00</b>	<b>448,716,964,000 361,287</b>
R2040 On 31/01/2040 Spot Bond			9.80000	94.84062	9.80000	94.81598			214,630,516,520,000.00	736,186,787,400 759,753
<b>Total R2040 SPOT</b>									<b>14,630,516,520,000.00</b>	<b>736,186,787,400 759,753</b>
<b>Total For R2040</b>									<b>14,630,516,520,000.00</b>	<b>736,186,787,400 759,753</b>
R2044 On 31/01/2044 Spot Bond			9.86000	91.61039	9.86000	91.58643			902,624,623,036,000.00	497,223,592,600 371,515
<b>Total R2044 SPOT</b>									<b>12,624,623,036,000.00</b>	<b>497,223,592,600 371,515</b>
<b>Total For R2044</b>									<b>12,624,623,036,000.00</b>	<b>497,223,592,600 371,515</b>
R2048 On 28/02/2048 Spot Bond			9.84000	90.71652	9.84000	90.69245			127,865,932,712,000.00	1,943,888,814,300 145,724
<b>Total R2048 SPOT</b>									<b>17,865,932,712,000.00</b>	<b>943,888,814,300 145,724</b>
<b>Total For R2048</b>									<b>17,865,932,712,000.00</b>	<b>943,888,814,300 145,724</b>
R207 On 15/01/2020 Spot Bond			6.90000	101.85359	6.90000	101.83466			0.00	0 47,811
<b>Total R207 SPOT</b>									<b>0.00</b>	<b>0 47,811</b>
<b>Total For R207</b>									<b>0.00</b>	<b>0 47,811</b>
R208 On 31/03/2021 Spot Bond			6.63500	100.42996	6.63500	100.41205			099,048,078,489,000.00	316,359,921,400 513,786
<b>Total R208 SPOT</b>									<b>19,048,078,489,000.00</b>	<b>316,359,921,400 513,786</b>
<b>Total For R208</b>									<b>19,048,078,489,000.00</b>	<b>316,359,921,400 513,786</b>
R209 On 31/03/2036 Spot Bond			9.49500	73.49871	9.50500	73.41419			478,202,839,141,000.00	576,956,591,800 384,547
<b>Total R209 SPOT</b>									<b>18,202,839,141,000.00</b>	<b>576,956,591,800 384,547</b>
<b>Total For R209</b>									<b>18,202,839,141,000.00</b>	<b>576,956,591,800 384,547</b>
R210 On 31/03/2028 Spot Bond			3.41000	187.67814	3.40000	187.77979			17,518,308,940,000.00	5,137,334,000 45,386
<b>Total R210 SPOT</b>									<b>17,518,308,940,000.00</b>	<b>5,137,334,000 45,386</b>
<b>Total For R210</b>									<b>17,518,308,940,000.00</b>	<b>5,137,334,000 45,386</b>
R212 On 31/01/2022 Spot Bond			2.83000	161.33345	2.82000	161.33810			684,929,531,800,000.00	595,381,460,000 349,671
<b>Total R212 SPOT</b>									<b>14,929,531,800,000.00</b>	<b>595,381,460,000 349,671</b>
<b>Total For R212</b>									<b>14,929,531,800,000.00</b>	<b>595,381,460,000 349,671</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
R213	On	28/02/2031	Spot Bond			9.10000	86.16426	9.10500	86.11161			134,589,059,240,000.00	124,680,116,400 333,295	
<b>Total R213 SPOT</b>												<b>14,589,059,240,000.00</b>	<b>124,680,116,400</b>	<b>333,295</b>
<b>Total For R213</b>												<b>14,589,059,240,000.00</b>	<b>124,680,116,400</b>	<b>333,295</b>
R214	On	28/02/2041	Spot Bond			9.77000	71.68018	9.77000	71.66130			560,954,055,511,000.00	466,832,554,300 776,449	
<b>Total R214 SPOT</b>												<b>30,954,055,511,000.00</b>	<b>466,832,554,300</b>	<b>776,449</b>
<b>Total For R214</b>												<b>30,954,055,511,000.00</b>	<b>466,832,554,300</b>	<b>776,449</b>
RCG01	On	24/10/2019	Spot Bond					0.00000	99.80110			0.00	0	
<b>Total RCG01B SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For RCG01B</b>												<b>0.00</b>	<b>0</b>	
RDF02U	On	04/12/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RDF02U SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For RDF02U</b>												<b>0.00</b>	<b>0</b>	
RDF05U	On	04/12/2019	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RDF05U SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For RDF05U</b>												<b>0.00</b>	<b>0</b>	
RDF06U	On	28/08/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RDF06U SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For RDF06U</b>												<b>0.00</b>	<b>0</b>	
RDF07U	On	22/12/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RDF07U SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For RDF07U</b>												<b>0.00</b>	<b>0</b>	
RDF08U	On	01/08/2023	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RDF08U SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For RDF08U</b>												<b>0.00</b>	<b>0</b>	
RDF09U	On	21/08/2023	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RDF09U SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For RDF09U</b>												<b>0.00</b>	<b>0</b>	
RDF10U	On	21/08/2025	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RDF10U SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For RDF10U</b>												<b>0.00</b>	<b>0</b>	
RDF11U	On	31/08/2023	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RDF11U SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For RDF11U</b>												<b>0.00</b>	<b>0</b>	
RDF12U	On	31/08/2024	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RDF12U 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
<b>Total For RDF12U</b>									<b>0.00</b>	<b>0</b>
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RDF13U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDF13U</b>									<b>0.00</b>	<b>0</b>
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RDF14U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDF14U</b>									<b>0.00</b>	<b>0</b>
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RDF15U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDF15U</b>									<b>0.00</b>	<b>0</b>
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RDF16U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDF16U</b>									<b>0.00</b>	<b>0</b>
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RDF17U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDF17U</b>									<b>0.00</b>	<b>0</b>
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RDF18U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDF18U</b>									<b>0.00</b>	<b>0</b>
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RDF19U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDF19U</b>									<b>0.00</b>	<b>0</b>
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.32337			0.00	200,000,000 200
<b>Total RDFB05 SPOT</b>									<b>0.00</b>	<b>200,000,000 200</b>
<b>Total For RDFB05</b>									<b>0.00</b>	<b>200,000,000 200</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.51079			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	101.00775			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 27/03/2020 Spot Bond					0.00000	100.66812			0.00	0 1,000
<b>Total RDFB10 SPOT</b>									<b>0.00</b>	<b>0 1,000</b>
<b>Total For RDFB10</b>									<b>0.00</b>	<b>0 1,000</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.28885			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.12570			0.00	0
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>
RDFB1: On 12/03/2021 Spot Bond					0.00000	101.16236			0.00	0 1,000
<b>Total RDFB13 SPOT</b>									<b>0.00</b>	<b>0 1,000</b>
<b>Total For RDFB13</b>									<b>0.00</b>	<b>0 1,000</b>
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.74883			0.00	0
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.25905			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	101.54424			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	101.46025			0.00	0 3,300
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0 3,300</b>
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0 3,300</b>
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.68873			0.00	0
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.47414			0.00	0
<b>Total RDFB19 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB19</b>									<b>0.00</b>	<b>0</b>
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.48768			0.00	0
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB20</b>									<b>0.00</b>	<b>0</b>
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.50176			0.00	0
<b>Total RDFB21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB21</b>									<b>0.00</b>	<b>0</b>
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.33067			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.20208			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	101.24516			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>
RDFC4 On 16/10/2019 Spot Bond					0.00000	99.96214			0.00	0
<b>Total RDFC45 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFC45</b>									<b>0.00</b>	<b>0</b>
RDFC4 On 15/11/2019 Spot Bond					0.00000	101.29164			0.00	0
<b>Total RDFC46 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFC46</b>									<b>0.00</b>	<b>0</b>
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.86833			0.00	0
<b>Total RDFC48 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFC48</b>									<b>0.00</b>	<b>0</b>
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.66475			0.00	0
<b>Total RDFC49 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFC49</b>									<b>0.00</b>	<b>0</b>
REB16I On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total REB16U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For REB16U</b>									<b>0.00</b>	<b>0</b>
REBC1 On 21/11/2019 Spot Bond					0.00000	101.22837			0.00	0
<b>Total REBC15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For REBC15</b>									<b>0.00</b>	<b>0</b>
RED12 On 12/04/2021 Spot Bond					0.00000	100.00041			0.00	0
<b>Total RED121 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED121</b>									<b>0.00</b>	<b>0</b>
RED20 On 05/01/2020 Spot Bond					0.00000	100.22474			0.00	0
<b>Total RED204 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED204</b>									<b>0.00</b>	<b>0</b>
RED20 On 05/07/2020 Spot Bond					0.00000	100.25292			0.00	0
<b>Total RED205 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED205</b>									<b>0.00</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond					0.00000	100.87451			0.00	0
<b>Total RED301 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
<b>Total For RED301</b>									<b>0.00</b>	<b>0</b>
RED40 On 26/11/2019 Spot Bond					0.00000	101.65945			0.00	0
<b>Total RED401 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED401</b>									<b>0.00</b>	<b>0</b>
RED50 On 05/12/2022 Spot Bond					0.00000	101.26804			0.00	0
<b>Total RED501 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED501</b>									<b>0.00</b>	<b>0</b>
RED60 On 09/03/2022 Spot Bond					0.00000	100.11588			0.00	0
<b>Total RED601 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED601</b>									<b>0.00</b>	<b>0</b>
RED60 On 09/03/2022 Spot Bond					0.00000	100.14532			0.00	0
<b>Total RED602 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED602</b>									<b>0.00</b>	<b>0</b>
RED70 On 17/04/2022 Spot Bond					0.00000	99.88388			0.00	4,000,000,000 2,000
<b>Total RED702 SPOT</b>									<b>0.00</b>	<b>4,000,000,000 2,000</b>
<b>Total For RED702</b>									<b>0.00</b>	<b>4,000,000,000 2,000</b>
RED80 On 06/04/2021 Spot Bond					0.00000	100.23414			0.00	0
<b>Total RED801 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED801</b>									<b>0.00</b>	<b>0</b>
RED90 On 28/07/2022 Spot Bond					0.00000	102.69487			0.00	0
<b>Total RED901 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED901</b>									<b>0.00</b>	<b>0</b>
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RES03U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RES03U</b>									<b>0.00</b>	<b>0</b>
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RES04U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RES04U</b>									<b>0.00</b>	<b>0</b>
RES35 On 25/08/2021 Spot Bond					0.00000	101.83425			0.00	0
<b>Total RES35 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RES35</b>									<b>0.00</b>	<b>0</b>
RES36 On 21/10/2019 Spot Bond					0.00000	99.84370			0.00	0
<b>Total RES36 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RES36</b>									<b>0.00</b>	<b>0</b>
RES38 On 01/08/2020 Spot Bond					0.00000	101.69874			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total RES38 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RES38</b>									<b>0.00</b>	<b>0</b>
RES40 On 13/10/2022 Spot Bond					0.00000	100.00000			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	101.05621			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>
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RES42U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RES42U</b>									<b>0.00</b>	<b>0</b>
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RES44U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RES44U</b>									<b>0.00</b>	<b>0</b>
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RES45U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RES45U</b>									<b>0.00</b>	<b>0</b>
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RES46U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RES46U</b>									<b>0.00</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			7.86500	102.79445	7.86500	102.77278			0.00	0
<b>Total RW21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RW21</b>									<b>0.00</b>	<b>0</b>
RW23 On 10/12/2023 Spot Bond			8.96500	105.13344	8.96500	105.10824		17,930,000,000,000.00	2,000,000,000	1,179
<b>Total RW23 SPOT</b>								<b>17,930,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,179</b>
<b>Total For RW23</b>								<b>17,930,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,179</b>
RW28 On 10/12/2028 Spot Bond			10.72500	100.77102	10.72500	100.74226		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>	
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800		0.00	0	
<b>Total SBK12/R157 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For SBK12/R157</b>								<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
SBK18 On 24/10/2020 Spot Bond					0.00000	100.59619			0.00	120,000,000	30
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>30</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>120,000,000</b>	<b>30</b>
SBK19 On 24/10/2019 Spot Bond					0.00000	99.76492			0.00	0	
<b>Total SBK19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK19</b>									<b>0.00</b>	<b>0</b>	
SBK20 On 02/12/2019 Spot Bond					0.00000	101.43324			0.00	200,000,000	294
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>294</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>200,000,000</b>	<b>294</b>
SBK21 On 28/01/2020 Spot Bond					0.00000	102.55997			0.00	0	
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK21</b>									<b>0.00</b>	<b>0</b>	
SBK22 On 28/05/2020 Spot Bond					0.00000	102.77121			0.00	0	
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			9.51500	109.01830	9.51500	108.99077			0.00	0	2,380
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,380</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,380</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	102.03661			0.00	185,103,000	92
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>185,103,000</b>	<b>92</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>185,103,000</b>	<b>92</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBK25 On 25/04/2021 Spot Bond					0.00000	106.35096			0.00	0	
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	
SBK26 On 25/04/2021 Spot Bond			8.86000	104.41802	8.86000	110.50236		5,422,320,000,000.00		612,000,000	306
<b>Total SBK26 SPOT</b>								<b>5,422,320,000,000.00</b>		<b>612,000,000</b>	<b>306</b>
<b>Total For SBK26</b>								<b>5,422,320,000,000.00</b>		<b>612,000,000</b>	<b>306</b>
SBN01 On 31/07/2021 Spot Bond					0.00000	101.71017			0.00	0	
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN01</b>									<b>0.00</b>	<b>0</b>	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.58498			0.00	238,000,000	119
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>238,000,000</b>	<b>119</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total For SBS18</b>									<b>0.00</b>	<b>238,000,000</b>	<b>119</b>
SBS19 On 23/06/2021 Spot Bond			7.64500	107.09381	7.64500	107.07186			1,146,750,000,000.00	150,000,000	75
<b>Total SBS19 SPOT</b>									<b>1,146,750,000,000.00</b>	<b>150,000,000</b>	<b>75</b>
<b>Total For SBS19</b>									<b>1,146,750,000,000.00</b>	<b>150,000,000</b>	<b>75</b>
SBS20 On 15/05/2026 Spot Bond			8.59500	111.36499	8.59500	111.33953			0.00	0	
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.11981			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			8.22000	108.38582	8.22000	108.36210			14,697,360,000,000.00	1,788,000,000	894
<b>Total SBS27 SPOT</b>									<b>14,697,360,000,000.00</b>	<b>1,788,000,000</b>	<b>894</b>
<b>Total For SBS27</b>									<b>14,697,360,000,000.00</b>	<b>1,788,000,000</b>	<b>894</b>
SBS3 On 25/05/2026 Spot Bond			8.93500	99.56014	8.93500	99.53650			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			9.05500	107.28872	9.05500	107.26276			4,324,668,000,000.00	477,600,000	238
<b>Total SBS31 SPOT</b>									<b>4,324,668,000,000.00</b>	<b>477,600,000</b>	<b>238</b>
<b>Total For SBS31</b>									<b>4,324,668,000,000.00</b>	<b>477,600,000</b>	<b>238</b>
SBS34 On 19/09/2024 Spot Bond			9.02500	104.90987	9.02500	104.88443			2,272,495,000,000.00	251,800,000	3,625
<b>Total SBS34 SPOT</b>									<b>2,272,495,000,000.00</b>	<b>251,800,000</b>	<b>3,625</b>
<b>Total For SBS34</b>									<b>2,272,495,000,000.00</b>	<b>251,800,000</b>	<b>3,625</b>
SBS36 On 29/01/2020 Spot Bond					0.00000	101.92140			0.00	0	
<b>Total SBS36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS36</b>									<b>0.00</b>	<b>0</b>	
SBS37 On 29/01/2020 Spot Bond			7.65500	101.72604	7.65500	101.70517			0.00	0	
<b>Total SBS37 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS37</b>									<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			8.59500	103.97195	8.59500	103.94819			2,006,073,000,000.00	233,400,000	116
<b>Total SBS38 SPOT</b>									<b>2,006,073,000,000.00</b>	<b>233,400,000</b>	<b>116</b>
<b>Total For SBS38</b>									<b>2,006,073,000,000.00</b>	<b>233,400,000</b>	<b>116</b>
SBS39 On 29/01/2030 Spot Bond			9.34000	104.44374	9.34000	104.41784			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			7.91500	104.83447	7.91500	104.81236			0.00	0	586

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>580</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	102.04751			0.00	0	
<b>Total SBS40 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS40</b>									<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			8.02000	109.46870	8.02000	109.44532			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			8.61500	113.92162	8.61500	113.89551			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			9.08000	114.37991	9.08000	114.35230			0.00	0	
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	
SBS45 On 15/02/2021 Spot Bond					0.00000	102.16511			0.00	0	
<b>Total SBS45 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS45</b>									<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			8.03000	109.27514	8.03000	109.25177			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	103.31931			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>	
SBS48 On 31/01/2020 Spot Bond					0.00000	101.91768			0.00	0	
<b>Total SBS48 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS48</b>									<b>0.00</b>	<b>0</b>	
SBS49 On 31/01/2022 Spot Bond					0.00000	102.82301			0.00	0	
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS49</b>									<b>0.00</b>	<b>0</b>	
SBS50 On 31/01/2022 Spot Bond			8.49500	103.89188	8.49500	103.86840			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			9.12000	9.12000	9.12000	104.25183			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SBS52 On 29/01/2030 Spot Bond					0.00000	105.74409			0.00	0
<b>Total SBS52 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS52</b>									<b>0.00</b>	<b>0</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	104.79114			0.00	0
<b>Total SBS53 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS53</b>									<b>0.00</b>	<b>0</b>
SBS54 On 12/06/2020 Spot Bond					0.00000	101.02761			0.00	0
<b>Total SBS54 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS54</b>									<b>0.00</b>	<b>0</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	102.04156			0.00	120,000,000
<b>Total SBS55 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>
<b>Total For SBS55</b>									<b>0.00</b>	<b>120,000,000</b>
SBS56 On 12/06/2022 Spot Bond			7.91000	105.48806	7.91000	105.46571			0.00	0
<b>Total SBS56 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS56</b>									<b>0.00</b>	<b>0</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.38192			0.00	0
<b>Total SBS57 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS57</b>									<b>0.00</b>	<b>0</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.01706			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>
SBS59 On 09/10/2020 Spot Bond					0.00000	100.01568			0.00	0
<b>Total SBS59 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS59</b>									<b>0.00</b>	<b>0</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.79840			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	102.23478			0.00	0
<b>Total SBS62 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS62</b>									<b>0.00</b>	<b>0</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	101.95635			0.00	0
<b>Total SBS63 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS63</b>									<b>0.00</b>	<b>0</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	102.65023			0.00	0
<b>Total SBS64 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
<b>Total For SBS64</b>									<b>0.00</b>	<b>0</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	101.35751			0.00	0
<b>Total SBS65 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS65</b>									<b>0.00</b>	<b>0</b>
SBS66 On 26/06/2022 Spot Bond					0.00000	100.39846			0.00	0
<b>Total SBS66 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS66</b>									<b>0.00</b>	<b>0</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	100.41968			0.00	1,000,000,000
<b>Total SBS67 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>
<b>Total For SBS67</b>									<b>0.00</b>	<b>1,000,000,000</b>
SBSI11 On 07/12/2023 Spot Bond			3.75000	296.97569	3.75000	296.91153			0.00	0
<b>Total SBSI11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBSI11</b>									<b>0.00</b>	<b>0</b>
SBSI14 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	205.96928			0.00	0
<b>Total SBSI14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBSI14</b>									<b>0.00</b>	<b>0</b>
SBT101 On 31/03/2022 Spot Bond					0.00000	106.05344			0.00	0
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBT101</b>									<b>0.00</b>	<b>0</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	106.86155			0.00	1,160,000,000
<b>Total SBT102 SPOT</b>									<b>0.00</b>	<b>1,160,000,000</b>
<b>Total For SBT102</b>									<b>0.00</b>	<b>1,160,000,000</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	102.54927			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>
SBT201 On 13/02/2023 Spot Bond					0.00000	106.45950			0.00	120,000,000
<b>Total SBT201 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>
<b>Total For SBT201</b>									<b>0.00</b>	<b>120,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	102.07814			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			9.36500	107.24700	9.36500	107.22019			0.00	0
<b>Total SBT203 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBT203</b>									<b>0.00</b>	<b>0</b>
SBT204 On 16/04/2024 Spot Bond					0.00000	99.95201			0.00	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total SBT204 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBT204</b>									<b>0.00</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	100.12742			0.00	0
<b>Total SGI004 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SGI004</b>									<b>0.00</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond					0.00000	100.12756			0.00	0
<b>Total SGI005 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SGI005</b>									<b>0.00</b>	<b>0</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	97.66961			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>
SHS11U On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total SHS11U/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>									<b>0.00</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond					0.00000	102.85341			0.00	0
<b>Total SLI4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLI4</b>									<b>0.00</b>	<b>0</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.46020			0.00	0
<b>Total SLRA2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRA2</b>									<b>0.00</b>	<b>0</b>
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.38189			0.00	0
<b>Total SLRA3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRA3</b>									<b>0.00</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.42272			0.00	0
<b>Total SLRA4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRA4</b>									<b>0.00</b>	<b>0</b>
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.38200			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>
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.50095			0.00	0
<b>Total SLRB2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRB2</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.50413			0.00	0
<b>Total SLRB3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRB3</b>									<b>0.00</b>	<b>0</b>
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.51238			0.00	0
<b>Total SLRB4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRB4</b>									<b>0.00</b>	<b>0</b>
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.43093			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>
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.65082			0.00	0
<b>Total SLRC2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRC2</b>									<b>0.00</b>	<b>0</b>
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.57418			0.00	0
<b>Total SLRC3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRC3</b>									<b>0.00</b>	<b>0</b>
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.61014			0.00	0
<b>Total SLRC4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SLRC4</b>									<b>0.00</b>	<b>0</b>
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.13417			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>
SNT02 On 12/04/2021 Spot Bond					0.00000	101.22711			0.00	0 20
<b>Total SNT02 SPOT</b>									<b>0.00</b>	<b>0 20</b>
<b>Total For SNT02</b>									<b>0.00</b>	<b>0 20</b>
SNT03 On 12/04/2023 Spot Bond			9.01500	108.19314	9.01500	108.16707			0.00	0 1,550
<b>Total SNT03 SPOT</b>									<b>0.00</b>	<b>0 1,550</b>
<b>Total For SNT03</b>									<b>0.00</b>	<b>0 1,550</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	101.56200			0.00	54,038,400 227
<b>Total SNT04 SPOT</b>									<b>0.00</b>	<b>54,038,400 227</b>
<b>Total For SNT04</b>									<b>0.00</b>	<b>54,038,400 227</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.41771			0.00	0 5,000
<b>Total SOLB01 SPOT</b>									<b>0.00</b>	<b>0 5,000</b>
<b>Total For SOLB01</b>									<b>0.00</b>	<b>0 5,000</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.69921			0.00	0
<b>Total SPDA10 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
<b>Total For SPDA10</b>									<b>0.00</b>	<b>0</b>
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.53322			0.00	0
<b>Total SPDA11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPDA11</b>									<b>0.00</b>	<b>0</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.08227			0.00	0
<b>Total SPDA12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPDA12</b>									<b>0.00</b>	<b>0</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.23599			0.00	0
<b>Total SPDA13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPDA13</b>									<b>0.00</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.27925			0.00	0
<b>Total SPDA8 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPDA8</b>									<b>0.00</b>	<b>0</b>
SPG00 On 31/10/2019 Spot Bond					0.00000	101.90630			0.00	0
<b>Total SPG003 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPG003</b>									<b>0.00</b>	<b>0</b>
SPG00 On 27/09/2023 Spot Bond					0.00000	100.41587			0.00	0
<b>Total SPG004 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPG004</b>									<b>0.00</b>	<b>0</b>
SPG00 On 15/03/2024 Spot Bond					0.00000	100.66750			0.00	0
<b>Total SPG005 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPG005</b>									<b>0.00</b>	<b>0</b>
SPG00 On 18/06/2022 Spot Bond					0.00000	100.69534			0.00	0
<b>Total SPG006 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPG006</b>									<b>0.00</b>	<b>0</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	100.61361			0.00	54,038,400
<b>Total SPG007 SPOT</b>									<b>0.00</b>	<b>54,038,400</b>
<b>Total For SPG007</b>									<b>0.00</b>	<b>54,038,400</b>
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total SS039U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SS039U</b>									<b>0.00</b>	<b>0</b>
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total SS044U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SS044U</b>									<b>0.00</b>	<b>0</b>
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total SS046U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SS046U</b>									<b>0.00</b>	<b>0</b>
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total SS048U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SS048U</b>									<b>0.00</b>	<b>0</b>
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total SS049U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SS049U</b>									<b>0.00</b>	<b>0</b>
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total SS051U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SS051U</b>									<b>0.00</b>	<b>0</b>
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total SS052U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SS052U</b>									<b>0.00</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			7.75500	100.12599	7.75500	100.10518			0.00	0
<b>Total SSA06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSA06</b>									<b>0.00</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			7.98000	98.60872	7.98000	98.58764			0.00	0
<b>Total SSN004 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN004</b>									<b>0.00</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			7.98000	98.60872	7.98000	98.58764			0.00	0
<b>Total SSN005 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN005</b>									<b>0.00</b>	<b>0</b>
SSN01 On 31/01/2025 Spot Bond			4.64000	4.64000	4.64000	127.80154			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			9.72500	107.23920	9.72500	107.21138			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			10.97500	75.37592	10.97500	75.35368			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	100.97432			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SSN03: On 17/03/2020 Spot Bond					0.00000	100.64746			0.00	0
<b>Total SSN033 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN033</b>									<b>0.00</b>	<b>0</b>
SSN03: On 02/06/2020 Spot Bond					0.00000	101.01260			0.00	0
<b>Total SSN034 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN034</b>									<b>0.00</b>	<b>0</b>
SSN03: On 17/11/2020 Spot Bond					0.00000	101.36768			0.00	0
<b>Total SSN035 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN035</b>									<b>0.00</b>	<b>0</b>
SSN03: On 01/06/2021 Spot Bond					0.00000	101.08520			0.00	0
<b>Total SSN037 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN037</b>									<b>0.00</b>	<b>0</b>
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.04875			0.00	0
<b>Total SSN038 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN038</b>									<b>0.00</b>	<b>0</b>
SSN04: On 13/10/2023 Spot Bond					0.00000	100.00000			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			8.71500	103.63090	8.71500	103.60676			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			4.61000	103.70425	4.61000	103.67953			0.00	0
<b>Total SSN043 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN043</b>									<b>0.00</b>	<b>0</b>
SSN04: On 09/02/2027 Spot Bond					0.00000	99.95128			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	101.90004			0.00	0
<b>Total SSN046 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN046</b>									<b>0.00</b>	<b>0</b>
SSN04: On 05/04/2027 Spot Bond					0.00000	100.04449			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			3.88000	3.88000	3.88000	295.50871			0.00	0
<b>Total SSN050 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
<b>Total For SSN050</b>									<b>0.00</b>	<b>0</b>
SSN05: On 26/09/2020 Spot Bond					0.00000	100.39258			0.00	0
<b>Total SSN051 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN051</b>									<b>0.00</b>	<b>0</b>
SSN05: On 26/10/2020 Spot Bond					0.00000	101.92039			0.00	0
<b>Total SSN052 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN052</b>									<b>0.00</b>	<b>0</b>
SSN05: On 26/10/2020 Spot Bond			6.46200	105.81934	6.46200	105.80096			0.00	0
<b>Total SSN053 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN053</b>									<b>0.00</b>	<b>0</b>
SSN05: On 26/10/2022 Spot Bond					0.00000	101.90352			0.00	0
<b>Total SSN054 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN054</b>									<b>0.00</b>	<b>0</b>
SSN05: On 03/11/2022 Spot Bond					0.00000	101.66134			0.00	0
<b>Total SSN055 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN055</b>									<b>0.00</b>	<b>0</b>
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0
<b>Total SSN057 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN057</b>									<b>0.00</b>	<b>0</b>
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0
<b>Total SSN058 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN058</b>									<b>0.00</b>	<b>0</b>
SSN06: On 05/10/2022 Spot Bond					0.00000	100.14970			0.00	0
<b>Total SSN060 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN060</b>									<b>0.00</b>	<b>0</b>
SSN06: On 31/03/2028 Spot Bond			4.62000	4.62000	4.62000	171.49148			0.00	0
<b>Total SSN061 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN061</b>									<b>0.00</b>	<b>0</b>
SSN06: On 31/01/2025 Spot Bond			4.02500	4.02500	4.02500	131.71548			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			4.95000	4.95000	4.95000	98.90431			0.00	0
<b>Total SSN063 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN063</b>									<b>0.00</b>	<b>0</b>
SSN06: On 31/03/2029 Spot Bond			4.26000	4.26000	4.26000	94.70017			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total SSN064 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN064</b>									<b>0.00</b>	<b>0</b>
SSN064 On 31/03/2028 Spot Bond			4.58000	4.58000	4.58000	171.99930			0.00	0
<b>Total SSN065 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN065</b>									<b>0.00</b>	<b>0</b>
SSN065 On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0
<b>Total SSN066 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN066</b>									<b>0.00</b>	<b>0</b>
SSN066 On 28/05/2023 Spot Bond					0.00000	101.13835			0.00	0
<b>Total SSN068 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN068</b>									<b>0.00</b>	<b>0</b>
SSN068 On 28/05/2023 Spot Bond					0.00000	101.12435			0.00	0
<b>Total SSN069 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN069</b>									<b>0.00</b>	<b>0</b>
SSN069 On 28/02/2022 Spot Bond					0.00000	101.08989			0.00	0
<b>Total SSN070 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN070</b>									<b>0.00</b>	<b>0</b>
SSN070 On 15/06/2023 Spot Bond					0.00000	100.68188			0.00	0
<b>Total SSN073 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN073</b>									<b>0.00</b>	<b>0</b>
SSN073 On 15/06/2023 Spot Bond					0.00000	100.67130			0.00	0
<b>Total SSN074 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN074</b>									<b>0.00</b>	<b>0</b>
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0
<b>Total SSN075 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN075</b>									<b>0.00</b>	<b>0</b>
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0
<b>Total SSN076 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN076</b>									<b>0.00</b>	<b>0</b>
SSN076 On 19/06/2023 Spot Bond					0.00000	100.60857			0.00	0
<b>Total SSN077 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN077</b>									<b>0.00</b>	<b>0</b>
SSN077 On 13/07/2023 Spot Bond					0.00000	100.00006			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SSN07: On 31/07/2021 Spot Bond					0.00000	102.55500			0.00	0
<b>Total SSN079 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN079</b>									<b>0.00</b>	<b>0</b>
SSN08: On 16/08/2020 Spot Bond					0.00000	105.56869			0.00	0
<b>Total SSN080 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN080</b>									<b>0.00</b>	<b>0</b>
SSN08: On 27/08/2024 Spot Bond					0.00000	101.18036			0.00	0
<b>Total SSN081 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN081</b>									<b>0.00</b>	<b>0</b>
SSN08: On 12/09/2025 Spot Bond					0.00000	100.81089			0.00	0
<b>Total SSN082 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN082</b>									<b>0.00</b>	<b>0</b>
SSN08: On 05/11/2023 Spot Bond					0.00000	101.68978			0.00	0
<b>Total SSN083 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN083</b>									<b>0.00</b>	<b>0</b>
SSN08: On 07/12/2033 Spot Bond			4.41500	4.41500	4.41500	210.99381			0.00	0
<b>Total SSN084 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN084</b>									<b>0.00</b>	<b>0</b>
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total SSN085 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN085</b>									<b>0.00</b>	<b>0</b>
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total SSN086 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN086</b>									<b>0.00</b>	<b>0</b>
SSN08: On 10/04/2020 Spot Bond					0.00000	104.15396			0.00	0
<b>Total SSN087 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN087</b>									<b>0.00</b>	<b>0</b>
SSN08: On 04/09/2020 Spot Bond					0.00000	100.00000			0.00	0
<b>Total SSN088 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN088</b>									<b>0.00</b>	<b>0</b>
SSN08: On 21/12/2026 Spot Bond					0.00000	100.00000			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>
SSN09: On 19/09/2020 Spot Bond					0.00000	100.00000			0.00	0
<b>Total SSN090 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
<b>Total For SSN090</b>									<b>0.00</b>	<b>0</b>
SSN09 On 11/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000 30,000
<b>Total SSN091 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000 30,000</b>
<b>Total For SSN091</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000 30,000</b>
SZ25 On 30/09/2025 Spot Bond			9.24500	99.25773	9.24500	99.23323			0.00	0
<b>Total SZ25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SZ25</b>									<b>0.00</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond					0.00000	101.31524			0.00	0
<b>Total T13A11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T13A11</b>									<b>0.00</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			7.86000	103.61307	7.86000	103.59137			0.00	0
<b>Total T13A12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T13A12</b>									<b>0.00</b>	<b>0</b>
T13A15 On 21/08/2020 Spot Bond					0.00000	101.29377			0.00	0
<b>Total T13A15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T13A15</b>									<b>0.00</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			7.96000	103.41625	7.96000	103.39432			0.00	0
<b>Total T13A16 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T13A16</b>									<b>0.00</b>	<b>0</b>
T13A19 On 21/08/2020 Spot Bond					0.00000	101.20380			0.00	0
<b>Total T13A19 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T13A19</b>									<b>0.00</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			7.91000	102.91320	7.91000	102.89151			0.00	0
<b>Total T13A20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T13A20</b>									<b>0.00</b>	<b>0</b>
T13A21 On 21/08/2020 Spot Bond					0.00000	101.35673			0.00	0
<b>Total T13A21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T13A21</b>									<b>0.00</b>	<b>0</b>
T14A10 On 21/11/2019 Spot Bond					0.00000	101.25369			0.00	0
<b>Total T14A10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T14A10</b>									<b>0.00</b>	<b>0</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	101.28284			0.00	0
<b>Total T14A11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T14A11</b>									<b>0.00</b>	<b>0</b>
T14A12 On 21/11/2021 Spot Bond			8.55000	104.77128	8.55000	104.74745			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total T14A12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T14A12</b>									<b>0.00</b>	<b>0</b>
T15OM On 21/11/2019 Spot Bond					0.00000	101.15835			0.00	0
<b>Total T15OM3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T15OM3</b>									<b>0.00</b>	<b>0</b>
T16OM On 21/08/2020 Spot Bond					0.00000	101.15613			0.00	0
<b>Total T16OM1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T16OM1</b>									<b>0.00</b>	<b>0</b>
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.61590			0.00	0
<b>Total TFS136 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS136</b>									<b>0.00</b>	<b>0</b>
TFS141 On 28/10/2019 Spot Bond					0.00000	101.77058			0.00	0
<b>Total TFS141 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS141</b>									<b>0.00</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond					0.00000	101.80102			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>
TFS144 On 20/03/2020 Spot Bond					0.00000	100.72878			0.00	0
<b>Total TFS144 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS144</b>									<b>0.00</b>	<b>0</b>
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.55535			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>
TFS147 On 12/10/2020 Spot Bond					0.00000	100.23806			0.00	0
<b>Total TFS147 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS147</b>									<b>0.00</b>	<b>0</b>
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.66384			0.00	0
<b>Total TFS148 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS148</b>									<b>0.00</b>	<b>0</b>
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.66108			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>
TFS151 On 30/11/2020 Spot Bond					0.00000	100.98916			0.00	0
<b>Total TFS151 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS151</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TFS153 On 06/07/2021 Spot Bond					0.00000	100.34292			0.00	0
<b>Total TFS153 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS153</b>									<b>0.00</b>	<b>0</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	100.44257			0.00	0
<b>Total TFS154 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS154</b>									<b>0.00</b>	<b>0</b>
TFS155 On 03/09/2021 Spot Bond					0.00000	100.92461			0.00	0
<b>Total TFS155 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS155</b>									<b>0.00</b>	<b>0</b>
TFS156 On 03/09/2023 Spot Bond					0.00000	100.90850			0.00	0
<b>Total TFS156 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS156</b>									<b>0.00</b>	<b>0</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	101.30349			0.00	0
<b>Total TFS157 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS157</b>									<b>0.00</b>	<b>0</b>
TFS158 On 20/03/2022 Spot Bond					0.00000	100.54509			0.00	0
<b>Total TFS158 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS158</b>									<b>0.00</b>	<b>0</b>
TFS159 On 20/03/2024 Spot Bond					0.00000	100.53276			0.00	0
<b>Total TFS159 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS159</b>									<b>0.00</b>	<b>0</b>
TFS160 On 25/04/2020 Spot Bond					0.00000	101.71099			0.00	0
<b>Total TFS160 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS160</b>									<b>0.00</b>	<b>0</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	101.04125			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	101.06073			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>
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>
TH13A3 On 21/08/2020 Spot Bond					0.00000	101.40565			0.00	0
<b>Total TH13A3 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
<b>Total For TH13A3</b>									<b>0.00</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond			8.06000	102.38982	8.06000	102.36784			0.00	0
<b>Total TH13A4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13A4</b>									<b>0.00</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond					0.00000	101.79022			0.00	0
<b>Total TH13A7 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13A7</b>									<b>0.00</b>	<b>0</b>
TH13A: On 21/08/2020 Spot Bond			7.95000	102.77545	7.95000	102.75368			0.00	0
<b>Total TH13A8 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13A8</b>									<b>0.00</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	101.34894			0.00	0
<b>Total TH13B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13B1</b>									<b>0.00</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	101.35041			0.00	0
<b>Total TH13B2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13B2</b>									<b>0.00</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	101.39289			0.00	0
<b>Total TH13B3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13B3</b>									<b>0.00</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	101.34460			0.00	0
<b>Total TH13B4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13B4</b>									<b>0.00</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	101.34455			0.00	0
<b>Total TH13B5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13B5</b>									<b>0.00</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.45147			0.00	0
<b>Total TH13C1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13C1</b>									<b>0.00</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.46318			0.00	0
<b>Total TH13C2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13C2</b>									<b>0.00</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.46611			0.00	0
<b>Total TH13C3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13C3</b>									<b>0.00</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	101.47513			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total TH13C4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13C4</b>									<b>0.00</b>	<b>0</b>
TH13C! On 21/08/2020 Spot Bond					0.00000	101.53198			0.00	0
<b>Total TH13C5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13C5</b>									<b>0.00</b>	<b>0</b>
TH13D On 21/08/2020 Spot Bond					0.00000	101.93381			0.00	0
<b>Total TH13D1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13D1</b>									<b>0.00</b>	<b>0</b>
TH13D; On 21/08/2020 Spot Bond					0.00000	101.93381			0.00	0
<b>Total TH13D2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13D2</b>									<b>0.00</b>	<b>0</b>
TH13D; On 21/08/2020 Spot Bond					0.00000	101.97758			0.00	0
<b>Total TH13D3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13D3</b>									<b>0.00</b>	<b>0</b>
TH13D On 21/08/2020 Spot Bond					0.00000	101.93011			0.00	0
<b>Total TH13D4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13D4</b>									<b>0.00</b>	<b>0</b>
TH13D! On 21/08/2020 Spot Bond					0.00000	101.96299			0.00	0
<b>Total TH13D5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13D5</b>									<b>0.00</b>	<b>0</b>
TH14A; On 21/11/2019 Spot Bond					0.00000	101.34895			0.00	0
<b>Total TH14A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH14A2</b>									<b>0.00</b>	<b>0</b>
TH14A; On 21/11/2021 Spot Bond					0.00000	101.30334			0.00	0
<b>Total TH14A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH14A3</b>									<b>0.00</b>	<b>0</b>
TH14A; On 21/11/2021 Spot Bond			7.71000	108.56900	7.71000	108.54668			0.00	0
<b>Total TH14A4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH14A4</b>									<b>0.00</b>	<b>0</b>
TH14A; On 21/11/2019 Spot Bond					0.00000	101.29504			0.00	0
<b>Total TH14A6 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH14A6</b>									<b>0.00</b>	<b>0</b>
TH14A; On 21/11/2021 Spot Bond					0.00000	102.27415			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TH14A: On 21/11/2021 Spot Bond			7.87000	106.53520	7.87000	106.51286			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	101.39266			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	101.73102			0.00	0
<b>Total TH14B2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH14B2</b>									<b>0.00</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	101.33117			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	102.41621			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	102.58087			0.00	0
<b>Total TH14C2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH14C2</b>									<b>0.00</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	101.41900			0.00	0
<b>Total TH14C3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH14C3</b>									<b>0.00</b>	<b>0</b>
TH14D: On 21/11/2021 Spot Bond					0.00000	101.90397			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	104.27156			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	103.69010			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 21/11/2020 Spot Bond					0.00000	101.23882			0.00	0
<b>Total TH15A1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15A1</b>									<b>0.00</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	101.26825			0.00	0
<b>Total TH15A2 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
<b>Total For TH15A2</b>									<b>0.00</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.87661			0.00	0
<b>Total TH15A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15A3</b>									<b>0.00</b>	<b>0</b>
TH15A: On 21/11/2020 Spot Bond					0.00000	101.48352			0.00	0
<b>Total TH15A4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15A4</b>									<b>0.00</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	101.09646			0.00	0
<b>Total TH15A5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15A5</b>									<b>0.00</b>	<b>0</b>
TH15A: On 21/11/2020 Spot Bond					0.00000	101.21831			0.00	0
<b>Total TH15A7 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15A7</b>									<b>0.00</b>	<b>0</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	101.23308			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>
TH15B: On 21/11/2022 Spot Bond					0.00000	101.30049			0.00	0
<b>Total TH15B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15B1</b>									<b>0.00</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond					0.00000	101.28877			0.00	0
<b>Total TH15B2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15B2</b>									<b>0.00</b>	<b>0</b>
TH15B: On 21/11/2022 Spot Bond					0.00000	101.95691			0.00	0
<b>Total TH15B3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15B3</b>									<b>0.00</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond					0.00000	101.36934			0.00	0
<b>Total TH15C1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15C1</b>									<b>0.00</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond					0.00000	101.88919			0.00	0
<b>Total TH15C2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15C2</b>									<b>0.00</b>	<b>0</b>
TH15C: On 21/11/2022 Spot Bond					0.00000	101.33419			0.00	0
<b>Total TH15C3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15C3</b>									<b>0.00</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	103.74373			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total TH15D1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15D1</b>									<b>0.00</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	102.37143			0.00	0
<b>Total TH15D2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15D2</b>									<b>0.00</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	101.64583			0.00	0
<b>Total TH15D3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15D3</b>									<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2022 Spot Bond					0.00000	101.21107			0.00	0
<b>Total TH16A1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH16A1</b>									<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond					0.00000	101.23893			0.00	120,000,000 1,360
<b>Total TH16A2 SPOT</b>									<b>0.00</b>	<b>120,000,000 1,360</b>
<b>Total For TH16A2</b>									<b>0.00</b>	<b>120,000,000 1,360</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	106.72676	8.49000	101.22757			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>
TH16B: On 21/08/2024 Spot Bond					0.00000	101.27410			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>
TH16C: On 21/08/2024 Spot Bond					0.00000	101.31952			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>
TH16D: On 21/08/2024 Spot Bond					0.00000	101.63409			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>
TL20 On 22/02/2020 Spot Bond			7.70000	7.70000	7.70000	103.17560			0.00	0
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>
TL20/R: On 22/02/2020 Spot Bond			100.00000	78.16161	100.00000	78.00404			0.00	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total TL20/R207 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL20/R207</b>									<b>0.00</b>	<b>0</b>
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total TL21U 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
<b>Total For TL21U</b>									<b>0.00</b>	<b>0</b>
TL22 On 04/03/2021 Spot Bond					0.00000	100.91496			0.00	0
<b>Total TL22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL22</b>									<b>0.00</b>	<b>0</b>
TL23 On 05/09/2022 Spot Bond					0.00000	100.91971			0.00	0
<b>Total TL23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL23</b>									<b>0.00</b>	<b>0</b>
TL24 On 05/09/2022 Spot Bond			8.50500	102.32309	8.50500	102.29969			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			9.01500	103.21504	9.01500	103.19004			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	102.22553			0.00	0
<b>Total TL26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL26</b>									<b>0.00</b>	<b>0</b>
TL27 On 24/04/2023 Spot Bond					0.00000	100.63731			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			9.30500	99.67109	9.30500	99.64632			0.00	0 10,000
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0 10,000</b>
<b>Total For TL28</b>									<b>0.00</b>	<b>0 10,000</b>
TL29 On 24/04/2025 Spot Bond					0.00000	99.77441			0.00	0
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>
TL30 On 10/06/2024 Spot Bond					0.00000	100.78210			0.00	0
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>
TL31 On 10/06/2026 Spot Bond					0.00000	100.80139			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>
TLC08 On 27/03/2020 Spot Bond					0.00000	100.36563			0.00	0
<b>Total TLC08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TLC08</b>									<b>0.00</b>	<b>0</b>
TLC09 On 17/09/2020 Spot Bond					0.00000	100.57862			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total TLC09 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TLC09</b>									<b>0.00</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			7.85500	103.10622	7.85500	103.08440			455,767,523,000.00	58,022,600 13,929
<b>Total TN20 SPOT</b>									<b>455,767,523,000.00</b>	<b>58,022,600 13,929</b>
<b>Total For TN20</b>									<b>455,767,523,000.00</b>	<b>58,022,600 13,929</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	53.51395	100.00000	53.39486			0.00	0
<b>Total TN20/R208 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TN20/R208</b>									<b>0.00</b>	<b>0</b>
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total TN20U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TN20U</b>									<b>0.00</b>	<b>0</b>
TN21U On 13/05/2021 Spot Bond			100.00000	38.52267	100.00000	38.43787			0.00	0
<b>Total TN21U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TN21U</b>									<b>0.00</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			8.65500	111.95567	8.65500	111.92991			10,022,266,701,000.00	1,157,974,200 15,736
<b>Total TN23 SPOT</b>									<b>10,022,266,701,000.00</b>	<b>1,157,974,200 15,736</b>
<b>Total For TN23</b>									<b>10,022,266,701,000.00</b>	<b>1,157,974,200 15,736</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	18.74910	100.00000	18.70784			0.00	0
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>
TN25 On 19/08/2025 Spot Bond			9.71500	100.50549	9.71500	100.47958			8,450,178,891,000.00	869,807,400 25,074
<b>Total TN25 SPOT</b>									<b>8,450,178,891,000.00</b>	<b>869,807,400 25,074</b>
<b>Total For TN25</b>									<b>8,450,178,891,000.00</b>	<b>869,807,400 25,074</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	11.56230	100.00000	11.53685			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			9.87500	98.36701	9.87500	98.34124			0.00	0 1,700
<b>Total TN27 SPOT</b>									<b>0.00</b>	<b>0 1,700</b>
<b>Total For TN27</b>									<b>0.00</b>	<b>0 1,700</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.62582	100.00000	12.59802			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			10.60500	99.49601	10.60500	99.46793			0.00	0 11,880
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0 11,880</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0 11,880</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TN30/R On 09/10/2030 Spot Bond			8.00000	118.21581	8.00000	118.19048			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			11.67000	93.01759	11.67000	92.98877			0.00	0 8,500
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0 8,500</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0 8,500</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.17180	10.75000	100.14315			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>
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.71700	10.00000	110.68800			0.00	0
<b>Total TPDA01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>									<b>0.00</b>	<b>0</b>
TPDA0i On 30/11/2020 Spot Bond			8.02000	105.11444	8.02000	105.09198			0.00	0
<b>Total TPDA08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TPDA08</b>									<b>0.00</b>	<b>0</b>
TRA2A: On 14/12/2020 Spot Bond			8.21000	104.81806	8.21000	104.79502			0.00	0
<b>Total TRA2A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA2A3</b>									<b>0.00</b>	<b>0</b>
TRA2Ai On 14/12/2020 Spot Bond			8.01000	8.01000	8.01000	105.04517			0.00	0
<b>Total TRA2A6 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA2A6</b>									<b>0.00</b>	<b>0</b>
TRA2B On 14/12/2020 Spot Bond					0.00000	100.72426			0.00	0
<b>Total TRA2B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA2B1</b>									<b>0.00</b>	<b>0</b>
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.74314			0.00	0
<b>Total TRA2B2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA2B2</b>									<b>0.00</b>	<b>0</b>
TRA2C On 14/12/2020 Spot Bond					0.00000	102.47181			0.00	0
<b>Total TRA2C1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA2C1</b>									<b>0.00</b>	<b>0</b>
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.85250			0.00	0
<b>Total TRA2C2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA2C2</b>									<b>0.00</b>	<b>0</b>
TRA2D On 14/12/2020 Spot Bond					0.00000	101.04796			0.00	0
<b>Total TRA2D1 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
<b>Total For TRA2D1</b>									<b>0.00</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.04796			0.00	0
<b>Total TRA2D2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA2D2</b>									<b>0.00</b>	<b>0</b>
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.41331			0.00	0
<b>Total TRA3A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA3A2</b>									<b>0.00</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.44992			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			8.42500	105.37851	8.42500	105.35489			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 14/11/2020 Spot Bond					0.00000	101.40503			0.00	0
<b>Total TRA3A6 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA3A6</b>									<b>0.00</b>	<b>0</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.43666			0.00	0
<b>Total TRA3A7 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA3A7</b>									<b>0.00</b>	<b>0</b>
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.68855			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	101.65377			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 13/04/2020 Spot Bond					0.00000	100.00002			0.00	0
<b>Total TRA4A1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA4A1</b>									<b>0.00</b>	<b>0</b>
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.00003			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	99.99983			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			8.71500	101.85085	8.71500	101.88580			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total TRA4A4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA4A4</b>									<b>0.00</b>	<b>0</b>
TRA4B On 13/04/2024 Spot Bond					0.00000	99.99972			0.00	0
<b>Total TRA4B1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA4B1</b>									<b>0.00</b>	<b>0</b>
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total TRQ11U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRQ11U</b>									<b>0.00</b>	<b>0</b>
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total TRQ12U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRQ12U</b>									<b>0.00</b>	<b>0</b>
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total TRQ13U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRQ13U</b>									<b>0.00</b>	<b>0</b>
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total TRQ14U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRQ14U</b>									<b>0.00</b>	<b>0</b>
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total TSE03U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSE03U</b>									<b>0.00</b>	<b>0</b>
TSP22 On 19/03/2020 Spot Bond					0.00000	96.31186			0.00	0
<b>Total TSP228 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP228</b>									<b>0.00</b>	<b>0</b>
TSP22 On 10/10/2019 Spot Bond					0.00000	0.00000			0.00	0
<b>Total TSP229 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP229</b>									<b>0.00</b>	<b>0</b>
TSP23 On 09/04/2020 Spot Bond					0.00000	96.23835			0.00	0
<b>Total TSP230 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP230</b>									<b>0.00</b>	<b>0</b>
TSP23 On 07/11/2019 Spot Bond					0.00000	99.50021			0.00	0
<b>Total TSP231 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP231</b>									<b>0.00</b>	<b>0</b>
TSP23 On 07/05/2020 Spot Bond					0.00000	95.64178			0.00	0
<b>Total TSP232 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP232</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TSP23 On 09/07/2020 Spot Bond					0.00000	94.52691			0.00	0
<b>Total TSP233 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP233</b>									<b>0.00</b>	<b>0</b>
TSP23 On 13/02/2020 Spot Bond					0.00000	97.55092			0.00	0
<b>Total TSP234 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP234</b>									<b>0.00</b>	<b>0</b>
TSP23 On 13/08/2020 Spot Bond					0.00000	95.05215			0.00	0
<b>Total TSP235 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP235</b>									<b>0.00</b>	<b>0</b>
TSP23 On 12/03/2020 Spot Bond					0.00000	97.02396			0.00	0
<b>Total TSP236 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP236</b>									<b>0.00</b>	<b>0</b>
TSP23 On 09/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		25,000,000,000,000.00	250,000,000	3,000
<b>Total TSP237 SPOT</b>								<b>25,000,000,000,000.00</b>	<b>250,000,000</b>	<b>3,000</b>
<b>Total For TSP237</b>								<b>25,000,000,000,000.00</b>	<b>250,000,000</b>	<b>3,000</b>
TSP23 On 08/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	17,000
<b>Total TSP238 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>17,000</b>
<b>Total For TSP238</b>								<b>0.00</b>	<b>0</b>	<b>17,000</b>
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.86966			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	102.23344			0.00	0
<b>Total TU1B11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TU1B11</b>									<b>0.00</b>	<b>0</b>
TU1D1 On 31/01/2025 Spot Bond					0.00000	103.37574			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>
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.54375			0.00	0
<b>Total TUHF01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TUHF01</b>									<b>0.00</b>	<b>0</b>
TWC30 On 16/10/2019 Spot Bond					0.00000	101.85690			0.00	0
<b>Total TWC308 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC308</b>									<b>0.00</b>	<b>0</b>
TWC30 On 24/10/2019 Spot Bond					0.00000	101.61601			0.00	0
<b>Total TWC309 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
<b>Total For TWC309</b>									<b>0.00</b>	<b>0</b>
TWC31 On 30/10/2019 Spot Bond					0.00000	101.49445			0.00	0
<b>Total TWC310 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC310</b>									<b>0.00</b>	<b>0</b>
TWC31 On 13/11/2019 Spot Bond					0.00000	101.21699			0.00	0
<b>Total TWC311 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC311</b>									<b>0.00</b>	<b>0</b>
TWC31 On 29/11/2019 Spot Bond					0.00000	101.03359			0.00	0
<b>Total TWC312 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC312</b>									<b>0.00</b>	<b>0</b>
TWC31 On 29/11/2019 Spot Bond					0.00000	100.93704			0.00	0
<b>Total TWC313 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC313</b>									<b>0.00</b>	<b>0</b>
TWC31 On 04/12/2019 Spot Bond					0.00000	100.79540			0.00	0
<b>Total TWC314 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC314</b>									<b>0.00</b>	<b>0</b>
TWC31 On 07/01/2020 Spot Bond					0.00000	100.19795			0.00	0
<b>Total TWC315 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC315</b>									<b>0.00</b>	<b>0</b>
TWC31 On 10/01/2020 Spot Bond					0.00000	100.09884			0.00	0
<b>Total TWC316 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC316</b>									<b>0.00</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			8.19000	104.46232	8.19000	104.43928		4,029,480,000,000.00	492,000,000	394
<b>Total UG21 SPOT</b>								<b>4,029,480,000,000.00</b>	<b>492,000,000</b>	<b>394</b>
<b>Total For UG21</b>								<b>4,029,480,000,000.00</b>	<b>492,000,000</b>	<b>394</b>
UG26 On 09/03/2026 Spot Bond			10.12500	106.58088	10.12500	106.55196		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>	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total VCJA1U SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For VCJA1U</b>								<b>0.00</b>	<b>0</b>	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total VCJA2U SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For VCJA2U</b>								<b>0.00</b>	<b>0</b>	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total VCJA3U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJA3U</b>									<b>0.00</b>	<b>0</b>
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJA4U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJA4U</b>									<b>0.00</b>	<b>0</b>
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJA5U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJA5U</b>									<b>0.00</b>	<b>0</b>
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJA6U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJA6U</b>									<b>0.00</b>	<b>0</b>
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJA7U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJA7U</b>									<b>0.00</b>	<b>0</b>
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJA8U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJA8U</b>									<b>0.00</b>	<b>0</b>
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJA9U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJA9U</b>									<b>0.00</b>	<b>0</b>
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJB1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJB1U</b>									<b>0.00</b>	<b>0</b>
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJB2U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJB2U</b>									<b>0.00</b>	<b>0</b>
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJB3U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJB3U</b>									<b>0.00</b>	<b>0</b>
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJB4U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJB4U</b>									<b>0.00</b>	<b>0</b>
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJB5U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJB5U</b>									<b>0.00</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJB6U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJB6U</b>									<b>0.00</b>	<b>0</b>
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJB7U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJB7U</b>									<b>0.00</b>	<b>0</b>
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJB8U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJB8U</b>									<b>0.00</b>	<b>0</b>
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCJB9U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCJB9U</b>									<b>0.00</b>	<b>0</b>
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPA1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPA1U</b>									<b>0.00</b>	<b>0</b>
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPA2U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPA2U</b>									<b>0.00</b>	<b>0</b>
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPA3U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPA3U</b>									<b>0.00</b>	<b>0</b>
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPA4U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPA4U</b>									<b>0.00</b>	<b>0</b>
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPA5U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPA5U</b>									<b>0.00</b>	<b>0</b>
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPA6U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPA6U</b>									<b>0.00</b>	<b>0</b>
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPA7U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPA7U</b>									<b>0.00</b>	<b>0</b>
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPA8U 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
<b>Total For VCPA8U</b>									<b>0.00</b>	<b>0</b>
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPA9U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPA9U</b>									<b>0.00</b>	<b>0</b>
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPB1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPB1U</b>									<b>0.00</b>	<b>0</b>
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPB2U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPB2U</b>									<b>0.00</b>	<b>0</b>
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPB3U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPB3U</b>									<b>0.00</b>	<b>0</b>
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPB4U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPB4U</b>									<b>0.00</b>	<b>0</b>
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPB5U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPB5U</b>									<b>0.00</b>	<b>0</b>
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPB6U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPB6U</b>									<b>0.00</b>	<b>0</b>
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPB7U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPB7U</b>									<b>0.00</b>	<b>0</b>
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPB8U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPB8U</b>									<b>0.00</b>	<b>0</b>
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VCPB9U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VCPB9U</b>									<b>0.00</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VJA03U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJA03U</b>									<b>0.00</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total VJA04U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJA04U</b>									<b>0.00</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VJA05U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJA05U</b>									<b>0.00</b>	<b>0</b>
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VJA06U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJA06U</b>									<b>0.00</b>	<b>0</b>
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VJA07U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJA07U</b>									<b>0.00</b>	<b>0</b>
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VJA08U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJA08U</b>									<b>0.00</b>	<b>0</b>
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VJA09U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJA09U</b>									<b>0.00</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VJB03U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJB03U</b>									<b>0.00</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VJB04U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJB04U</b>									<b>0.00</b>	<b>0</b>
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VJB05U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJB05U</b>									<b>0.00</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VJB06U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJB06U</b>									<b>0.00</b>	<b>0</b>
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VJB07U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJB07U</b>									<b>0.00</b>	<b>0</b>
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VJB08U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJB08U</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VJB09U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VJB09U</b>									<b>0.00</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond					0.00000	100.82292			0.00	0
<b>Total VKE07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VKE07</b>									<b>0.00</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond					0.00000	100.48391			0.00	0
<b>Total VKE09 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VKE09</b>									<b>0.00</b>	<b>0</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	100.14010			0.00	0
<b>Total VKE10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VKE10</b>									<b>0.00</b>	<b>0</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	99.84430			0.00	0
<b>Total VKE11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VKE11</b>									<b>0.00</b>	<b>0</b>
VKE12 On 03/05/2021 Spot Bond					0.00000	101.77742			0.00	0
<b>Total VKE12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VKE12</b>									<b>0.00</b>	<b>0</b>
VKE13 On 27/08/2021 Spot Bond					0.00000	101.63037			0.00	0
<b>Total VKE13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VKE13</b>									<b>0.00</b>	<b>0</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	101.12577			0.00	0
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VKE14</b>									<b>0.00</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPA03U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VPA03U</b>									<b>0.00</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPA04U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VPA04U</b>									<b>0.00</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPA05U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VPA05U</b>									<b>0.00</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPA06U 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
<b>Total For VPA06U</b>									<b>0.00</b>	<b>0</b>
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPA07U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VPA07U</b>									<b>0.00</b>	<b>0</b>
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPA08U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VPA08U</b>									<b>0.00</b>	<b>0</b>
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPA09U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VPA09U</b>									<b>0.00</b>	<b>0</b>
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPB03U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VPB03U</b>									<b>0.00</b>	<b>0</b>
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPB04U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VPB04U</b>									<b>0.00</b>	<b>0</b>
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPB05U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VPB05U</b>									<b>0.00</b>	<b>0</b>
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPB06U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VPB06U</b>									<b>0.00</b>	<b>0</b>
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPB07U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VPB07U</b>									<b>0.00</b>	<b>0</b>
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPB08U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VPB08U</b>									<b>0.00</b>	<b>0</b>
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VPB09U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VPB09U</b>									<b>0.00</b>	<b>0</b>
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VR841U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VR841U</b>									<b>0.00</b>	<b>0</b>
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total VR844U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VR844U</b>									<b>0.00</b>	<b>0</b>
VR853L On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VR853U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VR853U</b>									<b>0.00</b>	<b>0</b>
VR854L On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VR854U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VR854U</b>									<b>0.00</b>	<b>0</b>
VR856L On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VR856U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VR856U</b>									<b>0.00</b>	<b>0</b>
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VR857U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VR857U</b>									<b>0.00</b>	<b>0</b>
VR858L On 06/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total VR858U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For VR858U</b>									<b>0.00</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond					0.00000	100.47438			0.00	0
<b>Total WHL01 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WHL01</b>									<b>0.00</b>	<b>0</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total WHL01U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WHL01U</b>									<b>0.00</b>	<b>0</b>
WHL02 On 02/10/2021 Spot Bond					0.00000	100.72257			0.00	0
<b>Total WHL02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WHL02</b>									<b>0.00</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total WHL02U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WHL02U</b>									<b>0.00</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	101.22087			0.00	0
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total WHL03U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WHL03U</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total WHL04U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WHL04U</b>									<b>0.00</b>	<b>0</b>
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total WHL05U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WHL05U</b>									<b>0.00</b>	<b>0</b>
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total WRS2U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WRS2U</b>									<b>0.00</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			6.95000	104.63237	6.95000	104.61295			0.00	0
<b>Total WSP4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WSP4</b>									<b>0.00</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			7.25500	106.03115	7.25500	106.01062			0.00	0
<b>Total WSP5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WSP5</b>									<b>0.00</b>	<b>0</b>
WSP5/f On 28/05/2021 Spot Bond			100.00000	36.72390	100.00000	36.64308			0.00	0
<b>Total WSP5/R203 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WSP5/R203</b>									<b>0.00</b>	<b>0</b>
<b>Total for SPOT</b>									<b>92,591,189,178,174,500.00</b>	<b>962,943,481,900 850,334</b>
<b>Total for SPOT :</b>									<b>92,591,189,178,174,500.00</b>	<b>962,943,481,900 850,334</b>
<b>Total Futures</b>									<b>92 591 189 273 839 400.00</b>	<b>962,943,482,858 350,335</b>
<b>Total Options</b>									<b>4 391 405.52</b>	<b>10,666</b>
<b>Grand Total:</b>									<b>92,591,189,278,230,700.00</b>	<b>962,943,493,524 350,335</b>