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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/10/2019

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			10.78339	77.84149	10.76948	77.92333			0.00	0
ES33 On 06/02/2020 Bond Future			10.89926	79.23933	10.88484	79.32263			0.00	0
ES33 On 07/05/2020 Bond Future			11.01165	76.90026	10.99670	76.98513			0.00	0
ES33 On 06/08/2020 Bond Future			11.12218	78.34618	11.10668	78.43265			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			11.13205	78.84105	11.11809	78.93466			0.00	0
ES42 On 06/02/2020 Bond Future			11.24302	80.25683	11.22857	80.35210			0.00	0
ES42 On 07/05/2020 Bond Future			11.35525	77.46571	11.34027	77.56276			0.00	0
ES42 On 06/08/2020 Bond Future			11.46437	78.92238	11.44886	79.02124			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			137.83230	137.83230	137.89970	137.89970			0.00	0
I2025 On 06/02/2020 Bond Future			138.86746	138.86746	138.93594	138.93594			0.00	0
I2025 On 07/05/2020 Bond Future			141.44995	141.44995	141.51976	141.51976			0.00	0

**Open  
Interest**

350

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**350**

**350**

4,919

0

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**4,919**

**4,919**

1,461

0

0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
I2025	On	06/08/2020	Bond Future			142.63624	142.63624	142.70743	142.70743			0.00	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>
I2029	On	07/11/2019	Bond Future			102.08629	102.08629	102.17191	102.17191			0.00	0
I2029	On	06/02/2020	Bond Future			103.94473	103.94473	104.03173	104.03173			0.00	0
I2029	On	07/05/2020	Bond Future			104.76516	104.76516	104.85385	104.85385			0.00	0
I2029	On	06/08/2020	Bond Future			106.75874	106.75874	106.84907	106.84907			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			102.58592	102.58592	102.58428	102.58428			0.00	0
I2033	On	06/02/2020	Bond Future			104.45342	104.45342	104.45168	104.45168			0.00	0
I2033	On	07/05/2020	Bond Future			105.20026	105.20026	105.19864	105.19864			0.00	0
I2033	On	06/08/2020	Bond Future			107.20210	107.20210	107.20036	107.20036			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			120.63473	120.63473	120.63300	120.63300			6,996,814.34	58
I2038	On	06/02/2020	Bond Future			121.17256	121.17256	121.17067	121.17067			0.00	0
I2038	On	07/05/2020	Bond Future			123.42602	123.42602	123.42412	123.42412			0.00	0
I2038	On	06/08/2020	Bond Future			124.08115	124.08115	124.07925	124.07925			0.00	0
<b>Total I2038 Future</b>												<b>6,996,814.34</b>	<b>58</b>
<b>Total For I2038</b>												<b>6,996,814.34</b>	<b>58</b>
I2046	On	07/11/2019	Bond Future			111.11378	111.11378	110.90968	110.90968			0.00	0
I2046	On	06/02/2020	Bond Future			113.13654	113.13654	112.92846	112.92846			0.00	0
I2046	On	07/05/2020	Bond Future			113.49221	113.49221	113.28036	113.28036			0.00	0
I2046	On	06/08/2020	Bond Future			115.65185	115.65185	115.43606	115.43606			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			115.57693	115.57693	115.46006	115.46006			0.00	0
I2050	On	06/02/2020	Bond Future			115.84540	115.84540	115.72612	115.72612			0.00	0
I2050	On	07/05/2020	Bond Future			117.99959	117.99959	117.87831	117.87831			0.00	0
I2050	On	06/08/2020	Bond Future			118.36514	118.36514	118.24141	118.24141			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			8.24438	116.06419	8.22970	116.14788		5.94	0.00	0
R186	On	06/02/2020	Bond Future			8.29213	112.84448	8.27672	112.92961		6.13	0.00	0
R186	On	07/05/2020	Bond Future			8.33529	114.91625	8.31907	115.00299		6.12	0.00	0
R186	On	06/08/2020	Bond Future			8.37230	111.77171	8.35521	111.86012			0.00	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 R186 Future</b>												<b>0.00</b>	<b>0</b>
R186	On	07/11/2019	Bond Future	8.95	Call			4,035.89000	4.03589	3,952,070	6.64	0.00	0
R186	On	07/11/2019	Bond Future	8.95	Put			22.52000	0.02252	22,390	6.64	0.00	0
R186	On	07/11/2019	Bond Future	8.96	Call			4,089.03000	4.08903	4,005,180	6.65	0.00	0
R186	On	07/11/2019	Bond Future	8.96	Put			21.25000	0.02125	21,090	6.65	0.00	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,982.81000	3.98281	3,899,010	6.63	0.00	0
R186	On	07/11/2019	Bond Future	8.94	Put			23.87000	0.02387	23,760	6.63	0.00	0
R186	On	07/11/2019	Bond Future	8.20	Call			677.25000	0.67725	625,280	5.91	0.00	0
R186	On	07/11/2019	Bond Future	8.20	Put			846.82000	0.84682	878,540	5.91	0.00	0
R186	On	07/11/2019	Bond Future	8.25	Put			705.48000	0.70548	732,040	5.94	0.00	0
R186	On	07/11/2019	Bond Future	8.25	Call			821.19000	0.82119	764,060	5.94	0.00	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,884.77000	2.88477	2,802,380	6.39	0.00	0
R186	On	07/11/2019	Bond Future	8.73	Put			77.27000	0.07727	78,570	6.39	0.00	0
R186	On	07/11/2019	Bond Future	8.23	Put			759.92000	0.75992	788,500	5.93	0.00	0
R186	On	07/11/2019	Bond Future	8.23	Call			761.63000	0.76163	706,520	5.93	0.00	0
R186	On	06/02/2020	Bond Future	8.11	Put			2,071.06000	2.07106	2,115,000	6.06	0.00	0
R186	On	06/02/2020	Bond Future	8.11	Call			1,144.69000	1.14469	1,103,500	6.06	0.00	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,477.62000	2.47762	2,416,150	6.34	0.00	0
R186	On	06/02/2020	Bond Future	8.55	Put			980.21000	0.98021	1,003,870	6.34	0.00	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,339.59000	4.33959	4,264,930	6.83	0.00	0
R186	On	06/02/2020	Bond Future	8.57	Put			946.08000	0.94608	968,970	6.36	0.00	0
R186	On	06/02/2020	Bond Future	9.00	Put			432.21000	0.43221	442,680	6.83	0.00	0
R186	On	06/02/2020	Bond Future	8.50	Call			2,295.56000	2.29556	2,236,080	6.29	0.00	0
R186	On	06/02/2020	Bond Future	8.50	Put			1,070.19000	1.07019	1,095,840	6.29	0.00	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,514.72000	2.51472	2,452,870	6.35	0.00	0
R186	On	06/02/2020	Bond Future	8.56	Put			963.01000	0.96301	986,290	6.35	0.00	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,552.06000	2.55206	2,489,820	6.36	0.00	0
R186	On	07/05/2020	Bond Future	8.93	Call			4,200.14000	4.20014	4,132,960	6.53	0.00	0
R186	On	07/05/2020	Bond Future	8.93	Put			991.95000	0.99195	1,011,510	6.53	0.00	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,425.12000	1.42512	1,385,710	5.79	0.00	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,768.05000	2.76805	2,815,380	5.79	0.00	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,473.06000	1.47306	1,432,860	5.81	0.00	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,707.39000	2.70739	2,753,930	5.81	0.00	0
R186	On	07/05/2020	Bond Future	7.60	Put			4,492.12000	4.49212	4,557,460	5.41	0.00	0
R186	On	07/05/2020	Bond Future	7.60	Call			558.11000	0.55811	536,710	5.41	0.00	0
R186	On	07/05/2020	Bond Future	8.28	Put			2,182.83000	2.18283	2,222,150	5.96	0.00	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,973.54000	1.97354	1,926,120	5.96	0.00	0
R186	On	07/05/2020	Bond Future	8.08	Call			1,448.97000	1.44897	1,409,170	5.80	0.00	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,737.59000	2.73759	2,784,530	5.80	0.00	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	06/08/2020	Bond Future	8.36	Call			24.79000	0.02479	0,000		0.00	0
R186	On	06/08/2020	Bond Future	8.36	Put			0.00000	0.00000	63,620		0.00	0
R186	On	06/08/2020	Bond Future	8.37	Call			76.52000	0.07652	0,000		0.00	0
R186	On	06/08/2020	Bond Future	8.37	Put			0.00000	0.00000	11,890		0.00	0
R186	On	06/08/2020	Bond Future	8.38	Call			128.22000	0.12822	39,810		0.00	0
R186	On	06/08/2020	Bond Future	8.38	Put			0.00000	0.00000	0,000		0.00	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R186</b>												<b>0.00</b>	<b>0</b>
R197	On	07/11/2019	Bond Future			308.60197	308.60197	308.60341	308.60341			0.00	0
R197	On	06/02/2020	Bond Future			306.56514	306.56514	306.56630	306.56630			0.00	0
R197	On	07/05/2020	Bond Future			312.26630	312.26630	312.26760	312.26760			0.00	0
R197	On	06/08/2020	Bond Future			310.41475	310.41475	310.41606	310.41606			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	07/11/2019	Bond Future			233.34887	233.34887	233.34557	233.34557			0.00	0
R202	On	06/02/2020	Bond Future			233.53113	233.53113	233.52759	233.52759			0.00	0
R202	On	07/05/2020	Bond Future			237.87407	237.87407	237.87054	237.87054			0.00	0
R202	On	06/08/2020	Bond Future			238.26083	238.26083	238.25732	238.25732			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			7.29856	102.84859	7.29357	102.86312		2.49	0.00	0
R2023	On	06/02/2020	Bond Future			7.30714	104.69552	7.30172	104.71020		2.54	0.00	0
R2023	On	07/05/2020	Bond Future			7.28795	102.68485	7.28199	102.69982		2.64	0.00	0
R2023	On	06/08/2020	Bond Future			7.24173	104.61546	7.23510	104.63079			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			2,009.69000	2.00969	1,994,610	3.46	0.00	0
R2023	On	07/11/2019	Bond Future	7.99	Put			7.16000	0.00716	6,610	3.46	0.00	0
R2023	On	07/11/2019	Bond Future	8.00	Call			2,037.71000	2.03771	2,022,650	3.47	0.00	0
R2023	On	07/11/2019	Bond Future	8.00	Put			6.78000	0.00678	6,250	3.47	0.00	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,981.68000	1.98168	1,966,580	3.44	0.00	0
R2023	On	07/11/2019	Bond Future	7.98	Put			7.55000	0.00755	6,980	3.44	0.00	0
R2023	On	06/02/2020	Bond Future	7.52	Put			403.72000	0.40372	406,390	2.76	0.00	0
R2023	On	06/02/2020	Bond Future	7.53	Call			1,012.34000	1.01234	1,000,260	2.77	0.00	0
R2023	On	06/02/2020	Bond Future	7.53	Put			396.25000	0.39625	398,850	2.77	0.00	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,031.91000	1.03191	1,019,740	2.78	0.00	0
R2023	On	06/02/2020	Bond Future	7.54	Put			388.93000	0.38893	391,440	2.78	0.00	0
R2023	On	06/02/2020	Bond Future	7.52	Call			992.92000	0.99292	980,910	2.76	0.00	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,314.27000	1.31427	1,323,010	2.41	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2023	On	07/05/2020	Bond Future	6.89	Call			353.99000	0.35399	347,950	2.39	0.00	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,344.91000	1.34491	1,353,840	2.39	0.00	0
R2023	On	07/05/2020	Bond Future	6.90	Call			364.01000	0.36401	357,880	2.40	0.00	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,329.51000	1.32951	1,338,350	2.40	0.00	0
R2023	On	07/05/2020	Bond Future	6.91	Call			374.20000	0.37420	367,970	2.41	0.00	0
R2023	On	06/08/2020	Bond Future	7.28	Call			103.75000	0.10375	88,420		0.00	0
R2023	On	06/08/2020	Bond Future	7.28	Put			0.00000	0.00000	0,000		0.00	0
R2023	On	06/08/2020	Bond Future	7.26	Call			57.55000	0.05755	42,220		0.00	0
R2023	On	06/08/2020	Bond Future	7.26	Put			0.00000	0.00000	0,000		0.00	0
R2023	On	06/08/2020	Bond Future	7.27	Call			80.66000	0.08066	65,330		0.00	0
R2023	On	06/08/2020	Bond Future	7.27	Put			0.00000	0.00000	0,000		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			8.95273	95.94649	8.92305	96.13461		8.63	52,290,837.05	545
R2030	On	06/02/2020	Bond Future			9.01358	93.66080	8.98277	93.85221		8.94	0.00	0
R2030	On	07/05/2020	Bond Future			9.07388	95.38039	9.04187	95.57534		9.13	0.00	0
R2030	On	06/08/2020	Bond Future			9.13114	93.16463	9.09784	93.36331			0.00	0
<b>Total R2030 Future</b>												<b>52,290,837.05</b>	<b>545</b>
R2030	On	07/11/2019	Bond Future	9.47	Put			90.54000	0.09054	99,440	9.30	0.00	0
R2030	On	07/11/2019	Bond Future	9.10	Put			471.83000	0.47183	517,720	8.75	0.00	0
R2030	On	07/11/2019	Bond Future	9.10	Call			1,586.05000	1.58605	1,443,820	8.75	0.00	0
R2030	On	07/11/2019	Bond Future	9.76	Call			5,139.52000	5.13952	4,953,090	9.79	0.00	0
R2030	On	07/11/2019	Bond Future	9.76	Put			20.57000	0.02057	22,260	9.79	0.00	0
R2030	On	07/11/2019	Bond Future	9.12	Put			435.34000	0.43534	478,000	8.77	0.00	0
R2030	On	07/11/2019	Bond Future	9.12	Call			1,674.39000	1.67439	1,528,930	8.77	0.00	0
R2030	On	07/11/2019	Bond Future	9.70	Call			4,792.79000	4.79279	4,607,110	9.69	0.00	0
R2030	On	07/11/2019	Bond Future	9.70	Put			28.31000	0.02831	30,750	9.69	0.00	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,282.25000	2.28225	2,430,400	8.16	0.00	0
R2030	On	07/11/2019	Bond Future	8.60	Call			202.12000	0.20212	162,150	8.16	0.00	0
R2030	On	07/11/2019	Bond Future	9.35	Call			2,818.54000	2.81854	2,646,560	9.10	0.00	0
R2030	On	07/11/2019	Bond Future	9.35	Put			159.73000	0.15973	175,870	9.10	0.00	0
R2030	On	07/11/2019	Bond Future	9.85	Call			5,659.53000	5.65953	5,472,340	9.92	0.00	0
R2030	On	07/11/2019	Bond Future	9.85	Put			12.40000	0.01240	13,330	9.92	0.00	0
R2030	On	07/11/2019	Bond Future	8.57	Put			2,444.82000	2.44482	2,598,070	8.12	0.00	0
R2030	On	07/11/2019	Bond Future	8.57	Call			168.46000	0.16846	133,590	8.12	0.00	0
R2030	On	07/11/2019	Bond Future	9.30	Call			2,552.99000	2.55299	2,385,190	9.01	0.00	0
R2030	On	07/11/2019	Bond Future	9.30	Put			200.36000	0.20036	220,680	9.01	0.00	0
R2030	On	07/11/2019	Bond Future	9.20	Call			2,047.49000	2.04749	1,890,620	8.87	0.00	0
R2030	On	07/11/2019	Bond Future	9.20	Put			311.31000	0.31131	342,560	8.87	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2030	On	07/11/2019	Bond Future	8.95	Call			998.32000	0.99832	884,470	8.58	0.00	0
R2030	On	07/11/2019	Bond Future	8.95	Put			827.49000	0.82749	901,760	8.58	0.00	0
R2030	On	07/11/2019	Bond Future	9.05	Call			1,374.81000	1.37481	1,241,250	8.69	0.00	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,478.67000	3.47867	3,299,450	9.30	0.00	0
R2030	On	07/11/2019	Bond Future	9.05	Put			573.65000	0.57365	628,210	8.69	0.00	0
R2030	On	07/11/2019	Bond Future	9.25	Call			2,294.88000	2.29488	2,132,070	8.93	0.00	0
R2030	On	07/11/2019	Bond Future	9.25	Put			249.79000	0.24979	275,100	8.93	0.00	0
R2030	On	07/11/2019	Bond Future	8.40	Put			3,451.58000	3.45158	3,625,760	7.96	0.00	0
R2030	On	07/11/2019	Bond Future	8.40	Call			53.19000	0.05319	39,250	7.96	0.00	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,534.79000	3.53479	3,355,120	9.32	0.00	0
R2030	On	07/11/2019	Bond Future	9.48	Put			86.24000	0.08624	94,690	9.32	0.00	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,591.06000	3.59106	3,410,960	9.33	0.00	0
R2030	On	07/11/2019	Bond Future	9.49	Put			82.13000	0.08213	90,150	9.33	0.00	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,462.26000	1.46226	1,533,340	9.10	0.00	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,438.59000	1.43859	1,508,750	9.11	0.00	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,457.68000	2.45768	2,338,270	9.09	0.00	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,486.24000	1.48624	1,558,240	9.09	0.00	0
R2030	On	06/02/2020	Bond Future	9.00	Put			1,856.89000	1.85689	1,942,430	8.94	0.00	0
R2030	On	06/02/2020	Bond Future	9.00	Call			1,964.00000	1.96400	1,858,130	8.94	0.00	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,495.04000	2.49504	2,374,710	9.10	0.00	0
R2030	On	06/02/2020	Bond Future	8.40	Put			4,241.21000	4.24121	4,388,010	8.27	0.00	0
R2030	On	06/02/2020	Bond Future	8.40	Call			521.65000	0.52165	477,040	8.27	0.00	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,532.65000	2.53265	2,411,400	9.11	0.00	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,417.42000	3.41742	3,525,070	8.94	0.00	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,872.59000	1.87259	1,786,810	8.92	0.00	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,487.71000	3.48771	3,596,880	8.92	0.00	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,899.79000	1.89979	1,813,250	8.93	0.00	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,452.57000	3.45257	3,560,980	8.93	0.00	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,926.93000	1.92693	1,839,630	8.94	0.00	0
R2030	On	06/08/2020	Bond Future	9.11	Call			72.62000	0.07262	0,000		0.00	0
R2030	On	06/08/2020	Bond Future	9.11	Put			0.00000	0.00000	126,060		0.00	0
R2030	On	06/08/2020	Bond Future	9.09	Call			0.00000	0.00000	0,000		0.00	0
R2030	On	06/08/2020	Bond Future	9.09	Put			46.85000	0.04685	245,530		0.00	0
R2030	On	06/08/2020	Bond Future	9.10	Call			12.91000	0.01291	0,000		0.00	0
R2030	On	06/08/2020	Bond Future	9.10	Put			0.00000	0.00000	185,770		0.00	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2030</b>												<b>52,290,837.05</b>	<b>545</b>
R2032	On	07/11/2019	Bond Future			9.28954	93.39738	9.25996	93.60139		10.00	0.00	0
R2032	On	06/02/2020	Bond Future			9.35657	95.07458	9.32595	95.28222		9.94	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
R2032	On	07/05/2020	Bond Future			9.42130	92.66014	9.38959	92.87156		10.71	0.00	0
R2032	On	06/08/2020	Bond Future			9.48270	94.40238	9.44984	94.61784			0.00	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>
R2032	On	07/11/2019	Bond Future	9.70	Call			3,167.77000	3.16777	2,981,530	10.78	0.00	0
R2032	On	07/11/2019	Bond Future	9.70	Put			195.84000	0.19584	213,610	10.78	0.00	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,225.65000	3.22565	3,038,630	10.80	0.00	0
R2032	On	07/11/2019	Bond Future	9.71	Put			187.73000	0.18773	204,720	10.80	0.00	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,283.72000	3.28372	3,095,960	10.82	0.00	0
R2032	On	07/11/2019	Bond Future	9.72	Put			179.87000	0.17987	196,120	10.82	0.00	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,346.63000	2.34663	2,226,450	9.80	0.00	0
R2032	On	06/02/2020	Bond Future	9.39	Put			1,913.03000	1.91303	2,000,490	9.80	0.00	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,384.54000	2.38454	2,263,320	9.82	0.00	0
R2032	On	06/02/2020	Bond Future	9.40	Put			1,883.50000	1.88350	1,969,920	9.82	0.00	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,308.79000	2.30879	2,189,670	9.79	0.00	0
R2032	On	06/02/2020	Bond Future	9.38	Put			1,942.70000	1.94270	2,031,220	9.79	0.00	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,654.20000	3.65420	3,766,380	10.36	0.00	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,244.84000	2.24484	2,147,230	10.33	0.00	0
R2032	On	07/05/2020	Bond Future	9.17	Put			3,727.39000	3.72739	3,841,200	10.33	0.00	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,276.18000	2.27618	2,177,760	10.35	0.00	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,690.50000	3.69050	3,803,500	10.35	0.00	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,308.03000	2.30803	2,208,790	10.36	0.00	0
R2032	On	06/08/2020	Bond Future	9.47	Call			132.27000	0.13227	0,000		0.00	0
R2032	On	06/08/2020	Bond Future	9.47	Put			0.00000	0.00000	83,190		0.00	0
R2032	On	06/08/2020	Bond Future	9.45	Call			1.05000	0.00105	0,000		0.00	0
R2032	On	06/08/2020	Bond Future	9.45	Put			0.00000	0.00000	214,410		0.00	0
R2032	On	06/08/2020	Bond Future	9.46	Call			66.69000	0.06669	0,000		0.00	0
R2032	On	06/08/2020	Bond Future	9.46	Put			0.00000	0.00000	148,770		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			9.54638	96.42069	9.53203	96.53055		10.91	0.00	0
R2035	On	06/02/2020	Bond Future			9.61986	98.15214	9.60502	98.26396		10.84	0.00	0
R2035	On	07/05/2020	Bond Future			9.68484	95.45051	9.66951	95.56438		11.76	0.00	0
R2035	On	06/08/2020	Bond Future			9.74635	97.24520	9.73051	97.36119		11.75	0.00	0
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>
R2035	On	07/11/2019	Bond Future	9.88	Call			2,946.42000	2.94642	2,842,580	11.60	0.00	0
R2035	On	07/11/2019	Bond Future	9.88	Put			334.20000	0.33420	340,220	11.60	0.00	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,006.96000	3.00696	2,902,710	11.62	0.00	0
R2035	On	07/11/2019	Bond Future	9.89	Put			321.24000	0.32124	326,850	11.62	0.00	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	9.87	Call			2,886.17000	2.88617	2,782,770	11.58	0.00	0
R2035	On	07/11/2019	Bond Future	10.21	Put			82.71000	0.08271	82,200	12.33	0.00	0
R2035	On	07/11/2019	Bond Future	9.87	Put			347.53000	0.34753	353,990	11.58	0.00	0
R2035	On	07/11/2019	Bond Future	8.92	Put			4,903.28000	4.90328	5,005,720	9.89	0.00	0
R2035	On	07/11/2019	Bond Future	8.92	Call			39.12000	0.03912	31,700	9.89	0.00	0
R2035	On	07/11/2019	Bond Future	9.52	Put			1,214.31000	1.21431	1,249,800	10.94	0.00	0
R2035	On	07/11/2019	Bond Future	9.52	Call			1,122.07000	1.12207	1,047,700	10.94	0.00	0
R2035	On	07/11/2019	Bond Future	10.21	Call			5,075.46000	5.07546	4,965,090	12.33	0.00	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,361.94000	2.36194	2,295,360	10.64	0.00	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,399.82000	2.39982	2,445,060	10.64	0.00	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,401.64000	2.40164	2,334,490	10.65	0.00	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,364.10000	2.36410	2,408,770	10.65	0.00	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,322.35000	2.32235	2,256,350	10.62	0.00	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,435.74000	2.43574	2,481,560	10.62	0.00	0
R2035	On	07/05/2020	Bond Future	9.11	Put			5,808.06000	5.80806	5,880,200	10.87	0.00	0
R2035	On	07/05/2020	Bond Future	9.11	Call			1,510.55000	1.51055	1,468,820	10.87	0.00	0
R2035	On	07/05/2020	Bond Future	9.75	Put			3,099.53000	3.09953	3,143,510	11.76	0.00	0
R2035	On	07/05/2020	Bond Future	9.75	Call			3,695.19000	3.69519	3,625,300	11.76	0.00	0
R2035	On	07/05/2020	Bond Future	9.47	Call			2,632.40000	2.63240	2,574,180	11.43	0.00	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,132.96000	4.13296	4,188,610	11.43	0.00	0
R2035	On	07/05/2020	Bond Future	10.75	Call			8,661.09000	8.66109	8,563,160	13.43	0.00	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,105.08000	1.10508	1,121,020	13.43	0.00	0
R2035	On	07/05/2020	Bond Future	9.48	Call			2,668.15000	2.66815	2,609,480	11.44	0.00	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,092.67000	4.09267	4,147,870	11.44	0.00	0
R2035	On	07/05/2020	Bond Future	9.49	Call			2,703.85000	2.70385	2,644,740	11.46	0.00	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,052.42000	4.05242	4,107,180	11.46	0.00	0
R2035	On	06/08/2020	Bond Future	9.00	Put			8,021.44000	8.02144	8,091,290	13.00	0.00	0
R2035	On	06/08/2020	Bond Future	9.00	Call			2,437.53000	2.43753	2,391,390	13.00	0.00	0
R2035	On	06/08/2020	Bond Future	8.75	Put			9,259.40000	9.25940	9,338,870	12.19	0.00	0
R2035	On	06/08/2020	Bond Future	8.75	Call			1,654.22000	1.65422	1,617,700	12.19	0.00	0
R2035	On	06/08/2020	Bond Future	9.92	Call			5,472.64000	5.47264	5,398,880	13.58	0.00	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,098.72000	4.09872	4,140,950	13.58	0.00	0
R2035	On	06/08/2020	Bond Future	9.93	Call			5,513.22000	5.51322	5,439,190	13.59	0.00	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,067.61000	4.06761	4,109,570	13.59	0.00	0
R2035	On	06/08/2020	Bond Future	9.91	Call			5,431.84000	5.43184	5,358,350	13.57	0.00	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,129.69000	4.12969	4,172,190	13.57	0.00	0
<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			9.67011	92.65766	9.65572	92.76849		11.55	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2037	On	06/02/2020	Bond Future			9.73905	90.06231	9.72420	90.17509		12.04	0.00	0
R2037	On	07/05/2020	Bond Future			9.80731	91.71588	9.79198	91.83075		12.48	0.00	0
R2037	On	06/08/2020	Bond Future			9.87366	89.18065	9.85782	89.29771			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			373.47000	0.37347	381,160	11.93	0.00	0
R2037	On	07/11/2019	Bond Future	9.95	Call			2,631.16000	2.63116	2,529,040	11.90	0.00	0
R2037	On	07/11/2019	Bond Future	9.95	Put			404.75000	0.40475	413,460	11.90	0.00	0
R2037	On	07/11/2019	Bond Future	9.96	Call			2,689.44000	2.68944	2,586,800	11.91	0.00	0
R2037	On	07/11/2019	Bond Future	9.96	Put			388.84000	0.38884	397,030	11.91	0.00	0
R2037	On	07/11/2019	Bond Future	9.97	Call			2,748.17000	2.74817	2,645,030	11.93	0.00	0
R2037	On	06/02/2020	Bond Future	9.67	Call			2,252.05000	2.25205	2,187,280	11.92	0.00	0
R2037	On	06/02/2020	Bond Future	9.67	Put			2,665.49000	2.66549	2,713,500	11.92	0.00	0
R2037	On	06/02/2020	Bond Future	9.68	Call			2,290.48000	2.29048	2,225,130	11.93	0.00	0
R2037	On	06/02/2020	Bond Future	9.68	Put			2,627.43000	2.62743	2,674,860	11.93	0.00	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,213.95000	2.21395	2,149,770	11.90	0.00	0
R2037	On	06/02/2020	Bond Future	9.66	Put			2,703.98000	2.70398	2,752,580	11.90	0.00	0
R2037	On	07/05/2020	Bond Future	9.61	Call			2,797.65000	2.79765	2,737,620	12.31	0.00	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,178.26000	4.17826	4,233,100	12.31	0.00	0
R2037	On	07/05/2020	Bond Future	9.59	Call			2,727.03000	2.72703	2,667,860	12.28	0.00	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,261.31000	4.26131	4,317,010	12.28	0.00	0
R2037	On	07/05/2020	Bond Future	9.60	Call			2,762.36000	2.76236	2,702,760	12.29	0.00	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,219.76000	4.21976	4,275,030	12.29	0.00	0
R2037	On	06/08/2020	Bond Future	9.87	Put			0.00000	0.00000	27,030		0.00	0
R2037	On	06/08/2020	Bond Future	9.88	Call			163.85000	0.16385	46,790		0.00	0
R2037	On	06/08/2020	Bond Future	9.88	Put			0.00000	0.00000	0,000		0.00	0
R2037	On	06/08/2020	Bond Future	9.86	Call			16.12000	0.01612	0,000		0.00	0
R2037	On	06/08/2020	Bond Future	9.86	Put			0.00000	0.00000	100,940		0.00	0
R2037	On	06/08/2020	Bond Future	9.87	Call			90.03000	0.09003	0,000		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			9.82059	95.36399	9.80621	95.48235		12.02	0.00	0
R2040	On	06/02/2020	Bond Future			9.89115	92.56669	9.87632	92.68710		12.55	0.00	0
R2040	On	07/05/2020	Bond Future			9.96098	94.26630	9.94568	94.38892		13.03	0.00	0
R2040	On	06/08/2020	Bond Future			10.02909	91.52845	10.01329	91.65341			0.00	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>
R2040	On	07/11/2019	Bond Future	9.30	Put			4,411.97000	4.41197	4,515,880	10.77	0.00	0
R2040	On	07/11/2019	Bond Future	9.30	Call			88.37000	0.08837	73,920	10.77	0.00	0
R2040	On	07/11/2019	Bond Future	10.05	Call			2,489.53000	2.48953	2,383,680	12.11	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2040	On	07/11/2019	Bond Future	10.05	Put			514.75000	0.51475	527,260	12.11	0.00	0
R2040	On	07/11/2019	Bond Future	10.03	Call			2,371.62000	2.37162	2,267,210	12.07	0.00	0
R2040	On	07/11/2019	Bond Future	10.03	Put			556.32000	0.55632	570,270	12.07	0.00	0
R2040	On	07/11/2019	Bond Future	9.80	Put			1,257.06000	1.25706	1,295,020	11.67	0.00	0
R2040	On	07/11/2019	Bond Future	9.80	Call			1,205.87000	1.20587	1,125,470	11.67	0.00	0
R2040	On	07/11/2019	Bond Future	10.04	Call			2,430.30000	2.43030	2,325,160	12.09	0.00	0
R2040	On	07/11/2019	Bond Future	10.04	Put			535.20000	0.53520	548,420	12.09	0.00	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,132.09000	3.13209	3,188,060	12.16	0.00	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,087.94000	3.08794	3,143,260	12.18	0.00	0
R2040	On	06/02/2020	Bond Future	9.74	Call			2,056.67000	2.05667	1,992,900	12.14	0.00	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,175.26000	3.17526	3,231,900	12.14	0.00	0
R2040	On	06/02/2020	Bond Future	9.00	Put			7,854.17000	7.85417	7,958,070	10.69	0.00	0
R2040	On	06/02/2020	Bond Future	9.00	Call			274.88000	0.27488	258,370	10.69	0.00	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,096.28000	2.09628	2,031,840	12.16	0.00	0
R2040	On	06/02/2020	Bond Future	8.40	Put			13,370.64000	13.37064	13,488,460	10.69	0.00	0
R2040	On	06/02/2020	Bond Future	8.40	Call			29.29000	0.02929	26,700	10.69	0.00	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,134.79000	2.13479	2,069,700	12.18	0.00	0
R2040	On	07/05/2020	Bond Future	9.75	Call			2,918.64000	2.91864	2,855,210	12.71	0.00	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,509.95000	4.50995	4,569,140	12.71	0.00	0
R2040	On	07/05/2020	Bond Future	9.73	Call			2,842.11000	2.84211	2,779,610	12.68	0.00	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,598.50000	4.59850	4,658,620	12.68	0.00	0
R2040	On	07/05/2020	Bond Future	9.74	Call			2,880.25000	2.88025	2,817,290	12.69	0.00	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,554.04000	4.55404	4,613,700	12.69	0.00	0
R2040	On	06/08/2020	Bond Future	10.04	Put			0.00000	0.00000	0,000		0.00	0
R2040	On	06/08/2020	Bond Future	10.02	Call			53.10000	0.05310	0,000		0.00	0
R2040	On	06/08/2020	Bond Future	10.02	Put			0.00000	0.00000	71,860		0.00	0
R2040	On	06/08/2020	Bond Future	10.03	Call			132.15000	0.13215	7,190		0.00	0
R2040	On	06/08/2020	Bond Future	10.03	Put			0.00000	0.00000	0,000		0.00	0
R2040	On	06/08/2020	Bond Future	10.04	Call			211.08000	0.21108	86,120		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			9.87499	92.15824	9.86564	92.23648		12.67	368,632.96	4
R2044	On	06/02/2020	Bond Future			9.94342	89.42870	9.93379	89.50824		13.24	0.00	0
R2044	On	07/05/2020	Bond Future			10.01104	91.07061	10.00111	91.15164		13.75	0.00	0
R2044	On	06/08/2020	Bond Future			10.07693	88.39801	10.06668	88.48061		14.47	0.00	0
<b>Total R2044 Future</b>												<b>368,632.96</b>	<b>4</b>
R2044	On	07/11/2019	Bond Future	9.74	Call			788.89000	0.78889	739,020	12.18	0.00	0
R2044	On	07/11/2019	Bond Future	10.52	Call			5,308.53000	5.30853	5,227,350	13.85	0.00	0
R2044	On	07/11/2019	Bond Future	10.05	Call			2,191.39000	2.19139	2,116,960	12.77	0.00	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	07/11/2019	Bond Future	10.52	Put			97.06000	0.09706	94,120	13.85	0.00	0
R2044	On	07/11/2019	Bond Future	10.05	Put			669.60000	0.66960	673,410	12.77	0.00	0
R2044	On	07/11/2019	Bond Future	9.19	Put			5,993.39000	5.99339	6,067,150	11.34	0.00	0
R2044	On	07/11/2019	Bond Future	9.19	Call			25.62000	0.02562	21,140	11.34	0.00	0
R2044	On	07/11/2019	Bond Future	9.74	Put			1,851.24000	1.85124	1,879,610	12.18	0.00	0
R2044	On	07/11/2019	Bond Future	10.06	Call			2,248.31000	2.24831	2,173,420	12.79	0.00	0
R2044	On	07/11/2019	Bond Future	10.06	Put			645.21000	0.64521	648,560	12.79	0.00	0
R2044	On	07/11/2019	Bond Future	10.07	Call			2,305.85000	2.30585	2,230,500	12.80	0.00	0
R2044	On	07/11/2019	Bond Future	10.07	Put			621.56000	0.62156	624,450	12.80	0.00	0
R2044	On	06/02/2020	Bond Future	9.77	Call			2,012.94000	2.01294	1,967,880	12.86	0.00	0
R2044	On	06/02/2020	Bond Future	9.77	Put			3,384.12000	3.38412	3,418,600	12.86	0.00	0
R2044	On	06/02/2020	Bond Future	9.78	Call			2,050.57000	2.05057	2,005,070	12.88	0.00	0
R2044	On	06/02/2020	Bond Future	9.78	Put			3,337.03000	3.33703	3,371,070	12.88	0.00	0
R2044	On	06/02/2020	Bond Future	9.76	Call			1,975.48000	1.97548	1,930,880	12.85	0.00	0
R2044	On	06/02/2020	Bond Future	9.76	Put			3,431.51000	3.43151	3,466,450	12.85	0.00	0
R2044	On	06/02/2020	Bond Future	9.09	Put			7,771.57000	7.77157	7,837,410	11.37	0.00	0
R2044	On	06/02/2020	Bond Future	9.09	Call			317.10000	0.31710	303,400	11.37	0.00	0
R2044	On	06/02/2020	Bond Future	9.74	Put			3,526.64000	3.52664	3,562,490	12.81	0.00	0
R2044	On	06/02/2020	Bond Future	9.74	Call			1,900.52000	1.90052	1,856,830	12.81	0.00	0
R2044	On	06/02/2020	Bond Future	10.78	Call			7,315.72000	7.31572	7,241,860	14.99	0.00	0
R2044	On	06/02/2020	Bond Future	10.78	Put			754.41000	0.75441	760,090	14.99	0.00	0
R2044	On	07/05/2020	Bond Future	9.80	Put			4,644.84000	4.64484	4,680,780	13.49	0.00	0
R2044	On	07/05/2020	Bond Future	9.81	Call			3,015.21000	3.01521	2,969,820	13.50	0.00	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,598.86000	4.59886	4,634,500	13.50	0.00	0
R2044	On	07/05/2020	Bond Future	9.26	Put			7,652.16000	7.65216	7,706,410	12.50	0.00	0
R2044	On	07/05/2020	Bond Future	9.26	Call			1,240.45000	1.24045	1,213,670	12.50	0.00	0
R2044	On	07/05/2020	Bond Future	9.91	Put			4,159.98000	4.15998	4,192,570	13.63	0.00	0
R2044	On	07/05/2020	Bond Future	9.91	Call			3,410.79000	3.41079	3,362,350	13.63	0.00	0
R2044	On	07/05/2020	Bond Future	9.80	Call			2,977.04000	2.97704	2,931,950	13.49	0.00	0
R2044	On	07/05/2020	Bond Future	9.33	Put			7,195.90000	7.19590	7,247,700	12.64	0.00	0
R2044	On	07/05/2020	Bond Future	9.33	Call			1,421.93000	1.42193	1,392,700	12.64	0.00	0
R2044	On	07/05/2020	Bond Future	9.98	Put			3,874.30000	3.87430	3,904,840	13.72	0.00	0
R2044	On	07/05/2020	Bond Future	9.98	Call			3,701.65000	3.70165	3,651,160	13.72	0.00	0
R2044	On	07/05/2020	Bond Future	9.79	Call			2,939.10000	2.93910	2,894,320	13.47	0.00	0
R2044	On	07/05/2020	Bond Future	9.79	Put			4,691.18000	4.69118	4,727,430	13.47	0.00	0
R2044	On	07/05/2020	Bond Future	11.09	Call			9,462.46000	9.46246	9,390,300	15.71	0.00	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,264.39000	1.26439	1,273,260	15.71	0.00	0
R2044	On	07/05/2020	Bond Future	11.02	Call			9,091.64000	9.09164	9,020,310	15.71	0.00	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,381.44000	1.38144	1,391,140	15.71	0.00	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	9.87	Put			5,386.89000	5.38689	5,423,420	14.03	0.00	0
R2044	On	06/08/2020	Bond Future	9.88	Call			3,815.31000	3.81531	3,769,000	14.05	0.00	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,342.56000	5.34256	5,378,850	14.05	0.00	0
R2044	On	06/08/2020	Bond Future	9.86	Call			3,738.05000	3.73805	3,692,240	14.02	0.00	0
R2044	On	06/08/2020	Bond Future	9.66	Put			6,389.70000	6.38970	6,431,760	13.78	0.00	0
R2044	On	06/08/2020	Bond Future	9.66	Call			3,005.69000	3.00569	2,965,150	13.78	0.00	0
R2044	On	06/08/2020	Bond Future	10.93	Call			8,716.97000	8.71697	8,649,830	15.43	0.00	0
R2044	On	06/08/2020	Bond Future	9.86	Put			5,431.52000	5.43152	5,468,310	14.02	0.00	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,187.38000	2.18738	2,202,840	15.43	0.00	0
R2044	On	06/08/2020	Bond Future	9.87	Call			3,776.59000	3.77659	3,730,520	14.03	0.00	0
R2044	On	06/08/2020	Bond Future	9.01	Put			10,528.81000	10.52881	10,588,040	13.22	0.00	0
R2044	On	06/08/2020	Bond Future	9.01	Call			1,274.22000	1.27422	1,250,850	13.22	0.00	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2044</b>												<b>368,632.96</b>	<b>4</b>
R2048	On	07/11/2019	Bond Future			9.85529	91.26109	9.84595	91.34165		13.08	182,522.18	2
R2048	On	06/02/2020	Bond Future			9.92484	92.89997	9.91522	92.98186		13.03	0.00	0
R2048	On	07/05/2020	Bond Future			9.98674	90.16526	9.97683	90.24867		14.21	0.00	0
R2048	On	06/08/2020	Bond Future			10.04560	91.86059	10.03539	91.94558		14.25	0.00	0
<b>Total R2048 Future</b>												<b>182,522.18</b>	<b>2</b>
R2048	On	07/11/2019	Bond Future	10.02	Call			2,184.25000	2.18425	2,108,240	13.12	0.00	0
R2048	On	07/11/2019	Bond Future	10.02	Put			703.56000	0.70356	708,110	13.12	0.00	0
R2048	On	07/11/2019	Bond Future	10.03	Call			2,242.30000	2.24230	2,165,790	13.14	0.00	0
R2048	On	07/11/2019	Bond Future	10.03	Put			677.84000	0.67784	681,890	13.14	0.00	0
R2048	On	07/11/2019	Bond Future	10.01	Call			2,126.93000	2.12693	2,051,450	13.10	0.00	0
R2048	On	07/11/2019	Bond Future	10.01	Put			730.16000	0.73016	735,240	13.10	0.00	0
R2048	On	06/02/2020	Bond Future	9.71	Call			1,881.92000	1.88192	1,837,760	12.53	0.00	0
R2048	On	06/02/2020	Bond Future	9.71	Put			3,660.59000	3.66059	3,698,320	12.53	0.00	0
R2048	On	06/02/2020	Bond Future	9.72	Call			1,920.54000	1.92054	1,875,890	12.55	0.00	0
R2048	On	06/02/2020	Bond Future	9.72	Put			3,611.11000	3.61111	3,648,350	12.55	0.00	0
R2048	On	06/02/2020	Bond Future	9.70	Call			1,843.51000	1.84351	1,799,840	12.50	0.00	0
R2048	On	06/02/2020	Bond Future	9.70	Put			3,710.42000	3.71042	3,748,640	12.50	0.00	0
R2048	On	07/05/2020	Bond Future	9.78	Call			3,046.30000	3.04630	2,999,850	13.90	0.00	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,731.68000	4.73168	4,768,640	13.90	0.00	0
R2048	On	07/05/2020	Bond Future	9.79	Call			3,085.89000	3.08589	3,039,120	13.92	0.00	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,684.30000	4.68430	4,720,940	13.92	0.00	0
R2048	On	07/05/2020	Bond Future	9.77	Call			3,006.98000	3.00698	2,960,850	13.89	0.00	0
R2048	On	07/05/2020	Bond Future	9.77	Put			4,779.46000	4.77946	4,816,740	13.89	0.00	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,413.29000	9.41329	9,463,810	15.02	0.00	0
R2048	On	06/08/2020	Bond Future	9.25	Call			2,424.38000	2.42438	2,389,910	15.02	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2048	On	06/08/2020	Bond Future	9.00	Put			11,156.06000	11.15606	11,213,150	14.68	0.00	0
R2048	On	06/08/2020	Bond Future	9.00	Call			1,741.12000	1.74112	1,713,220	14.68	0.00	0
R2048	On	06/08/2020	Bond Future	10.19	Call			6,028.07000	6.02807	5,971,140	16.24	0.00	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,756.25000	4.75625	4,784,310	16.24	0.00	0
R2048	On	06/08/2020	Bond Future	10.20	Call			6,073.36000	6.07336	6,016,220	16.26	0.00	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,720.38000	4.72038	4,748,230	16.26	0.00	0
R2048	On	06/08/2020	Bond Future	10.18	Call			5,982.91000	5.98291	5,926,180	16.23	0.00	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,792.38000	4.79238	4,820,640	16.23	0.00	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R2048</b>												<b>182,522.18</b>	<b>2</b>
R207	On	07/11/2019	Bond Future			6.77701	102.40809	6.77245	102.40889		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			841.35000	0.84135	842,150	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			839.55000	0.83955	840,350	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			843.16000	0.84316	843,960	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			6.60183	100.97597	6.60065	100.97751		0.68	0.00	0
R208	On	06/02/2020	Bond Future			6.44498	102.78924	6.44359	102.79074		0.61	0.00	0
R208	On	07/05/2020	Bond Future			6.15253	101.27278	6.15069	101.27435		0.57	0.00	0
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>
R208	On	07/11/2019	Bond Future	6.82	Call			301.68000	0.30168	299,390	0.90	0.00	0
R208	On	07/11/2019	Bond Future	6.82	Put			16.18000	0.01618	15,430	0.90	0.00	0
R208	On	07/11/2019	Bond Future	6.83	Call			313.28000	0.31328	311,030	0.91	0.00	0
R208	On	07/11/2019	Bond Future	6.83	Put			14.79000	0.01479	14,080	0.91	0.00	0
R208	On	07/11/2019	Bond Future	6.84	Call			324.94000	0.32494	322,710	0.91	0.00	0
R208	On	07/11/2019	Bond Future	6.84	Put			13.47000	0.01347	12,780	0.91	0.00	0
R208	On	06/02/2020	Bond Future	6.14	Put			356.86000	0.35686	357,790	0.56	0.00	0
R208	On	06/02/2020	Bond Future	6.12	Call			24.99000	0.02499	24,460	0.57	0.00	0
R208	On	06/02/2020	Bond Future	6.12	Put			375.69000	0.37569	376,660	0.57	0.00	0
R208	On	06/02/2020	Bond Future	6.13	Call			26.34000	0.02634	25,780	0.56	0.00	0
R208	On	06/02/2020	Bond Future	6.13	Put			366.17000	0.36617	367,110	0.56	0.00	0
R208	On	06/02/2020	Bond Future	6.14	Call			27.89000	0.02789	27,320	0.56	0.00	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.21000	0.00021	0,200	0.51	0.00	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,146.52000	1.14652	1,148,080	0.51	0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R208	On 07/05/2020	Bond Future	4.80	Call			0.18000	0.00018	0,170	0.51	0.00	0
R208	On 07/05/2020	Bond Future	4.80	Put			1,163.88000	1.16388	1,165,440	0.51	0.00	0
R208	On 07/05/2020	Bond Future	4.81	Call			0.19000	0.00019	0,180	0.51	0.00	0
R208	On 07/05/2020	Bond Future	4.81	Put			1,155.19000	1.15519	1,156,750	0.51	0.00	0
<b>Total R208 Option</b>											<b>0.00</b>	<b>0</b>
<b>Total For R208</b>											<b>0.00</b>	<b>0</b>
R209	On 07/11/2019	Bond Future			9.52812	73.80449	9.51366	73.89941		12.39	23,174,609.86	314
R209	On 06/02/2020	Bond Future			9.59000	75.12984	9.57511	75.22643		12.38	0.00	0
R209	On 07/05/2020	Bond Future			9.64966	73.35774	9.63432	73.45610		13.33	0.00	0
R209	On 06/08/2020	Bond Future			9.70627	74.73703	9.69046	74.83729			0.00	0
<b>Total R209 Future</b>											<b>23,174,609.86</b>	<b>314</b>
R209	On 07/11/2019	Bond Future	9.81	Call			2,266.95000	2.26695	2,179,410	12.98	0.00	0
R209	On 07/11/2019	Bond Future	9.81	Put			356.70000	0.35670	364,080	12.98	0.00	0
R209	On 07/11/2019	Bond Future	9.82	Call			2,316.75000	2.31675	2,228,770	13.00	0.00	0
R209	On 07/11/2019	Bond Future	9.82	Put			343.31000	0.34331	350,250	13.00	0.00	0
R209	On 07/11/2019	Bond Future	9.80	Call			2,217.45000	2.21745	2,130,370	12.95	0.00	0
R209	On 07/11/2019	Bond Future	8.92	Call			44.46000	0.04446	36,500	11.39	0.00	0
R209	On 07/11/2019	Bond Future	9.33	Put			1,724.91000	1.72491	1,774,630	12.12	0.00	0
R209	On 07/11/2019	Bond Future	9.33	Call			503.64000	0.50364	458,440	12.12	0.00	0
R209	On 07/11/2019	Bond Future	9.80	Put			370.47000	0.37047	378,310	12.95	0.00	0
R209	On 07/11/2019	Bond Future	9.77	Call			2,071.34000	2.07134	1,985,750	12.88	0.00	0
R209	On 07/11/2019	Bond Future	9.77	Put			414.68000	0.41468	424,010	12.88	0.00	0
R209	On 07/11/2019	Bond Future	9.50	Put			1,057.82000	1.05782	1,088,500	12.39	0.00	0
R209	On 07/11/2019	Bond Future	9.50	Call			967.99000	0.96799	903,750	12.39	0.00	0
R209	On 07/11/2019	Bond Future	8.92	Put			4,099.93000	4.09993	4,186,890	11.39	0.00	0
R209	On 06/02/2020	Bond Future	9.50	Call			1,833.49000	1.83349	1,779,220	12.04	0.00	0
R209	On 06/02/2020	Bond Future	9.50	Put			2,323.56000	2.32356	2,365,880	12.04	0.00	0
R209	On 06/02/2020	Bond Future	9.51	Call			1,865.45000	1.86545	1,810,670	12.05	0.00	0
R209	On 06/02/2020	Bond Future	9.51	Put			2,290.00000	2.29000	2,331,810	12.05	0.00	0
R209	On 06/02/2020	Bond Future	9.52	Call			1,897.70000	1.89770	1,842,420	12.07	0.00	0
R209	On 06/02/2020	Bond Future	9.52	Put			2,256.82000	2.25682	2,298,130	12.07	0.00	0
R209	On 07/05/2020	Bond Future	9.45	Call			2,331.75000	2.33175	2,280,620	12.91	0.00	0
R209	On 07/05/2020	Bond Future	9.45	Put			3,528.75000	3.52875	3,575,980	12.91	0.00	0
R209	On 07/05/2020	Bond Future	9.46	Call			2,362.67000	2.36267	2,311,160	12.92	0.00	0
R209	On 07/05/2020	Bond Future	9.46	Put			3,494.01000	3.49401	3,540,860	12.92	0.00	0
R209	On 07/05/2020	Bond Future	9.47	Call			2,394.01000	2.39401	2,342,120	12.94	0.00	0
R209	On 07/05/2020	Bond Future	9.47	Put			3,459.77000	3.45977	3,506,240	12.94	0.00	0
R209	On 06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000		0.00	0
R209	On 06/08/2020	Bond Future	5.57	Put			34,462.63000	34.46263	34,562,890		0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000		0.00	0
R209	On	06/08/2020	Bond Future	5.55	Put			34,679.47000	34.67947	34,779,730		0.00	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000		0.00	0
R209	On	06/08/2020	Bond Future	5.56	Put			34,570.98000	34.57098	34,671,240		0.00	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For R209</b>												<b>23,174,609.86</b>	<b>314</b>
R210	On	07/11/2019	Bond Future			188.50621	188.50621	188.71570	188.71570			0.00	0
R210	On	06/02/2020	Bond Future			191.93778	191.93778	192.15098	192.15098			0.00	0
R210	On	07/05/2020	Bond Future			192.85707	192.85707	193.07434	193.07434			0.00	0
R210	On	06/08/2020	Bond Future			196.52691	196.52691	196.74828	196.74828			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			162.22454	162.22454	162.22540	162.22540			0.00	0
R212	On	06/02/2020	Bond Future			162.93180	162.93180	162.93258	162.93258			0.00	0
R212	On	07/05/2020	Bond Future			165.96183	165.96183	165.96266	165.96266			0.00	0
R212	On	06/08/2020	Bond Future			166.82632	166.82632	166.82720	166.82720			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	07/11/2019	Bond Future			9.14959	86.44898	9.12000	86.63402		9.67	0.00	0
R213	On	06/02/2020	Bond Future			9.21683	88.00143	9.18618	88.18972		9.63	0.00	0
R213	On	07/05/2020	Bond Future			9.27521	86.06484	9.24347	86.25663		10.26	0.00	0
R213	On	06/08/2020	Bond Future			9.32944	87.68299	9.29655	87.87842			0.00	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>
R213	On	07/11/2019	Bond Future	9.59	Put			134.84000	0.13484	147,990	10.17	0.00	0
R213	On	07/11/2019	Bond Future	9.60	Call			3,065.56000	3.06556	2,893,050	10.19	0.00	0
R213	On	07/11/2019	Bond Future	9.60	Put			128.78000	0.12878	141,310	10.19	0.00	0
R213	On	07/11/2019	Bond Future	9.58	Call			2,958.29000	2.95829	2,787,040	10.15	0.00	0
R213	On	07/11/2019	Bond Future	9.58	Put			141.16000	0.14116	154,950	10.15	0.00	0
R213	On	07/11/2019	Bond Future	9.59	Call			3,011.83000	3.01183	2,839,940	10.17	0.00	0
R213	On	06/02/2020	Bond Future	9.27	Call			2,200.74000	2.20074	2,089,930	9.65	0.00	0
R213	On	06/02/2020	Bond Future	9.27	Put			1,687.12000	1.68712	1,764,600	9.65	0.00	0
R213	On	06/02/2020	Bond Future	9.28	Call			2,235.68000	2.23568	2,123,940	9.66	0.00	0
R213	On	06/02/2020	Bond Future	9.28	Put			1,661.06000	1.66106	1,737,610	9.66	0.00	0
R213	On	06/02/2020	Bond Future	9.26	Call			2,166.26000	2.16626	2,056,390	9.64	0.00	0
R213	On	06/02/2020	Bond Future	9.26	Put			1,713.70000	1.71370	1,792,120	9.64	0.00	0
R213	On	07/05/2020	Bond Future	9.01	Put			3,407.04000	3.40704	3,511,560	10.00	0.00	0
R213	On	07/05/2020	Bond Future	9.02	Call			2,005.95000	2.00595	1,917,940	10.01	0.00	0
R213	On	07/05/2020	Bond Future	9.02	Put			3,372.60000	3.37260	3,476,380	10.01	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
R213	On	07/05/2020	Bond Future	9.00	Call			1,951.13000	1.95113	1,864,590	9.99	0.00	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,441.50000	3.44150	3,546,750	9.99	0.00	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,978.56000	1.97856	1,891,290	10.00	0.00	0
R213	On	06/08/2020	Bond Future	9.29	Call			0.00000	0.00000	0,000		0.00	0
R213	On	06/08/2020	Bond Future	9.29	Put			38.99000	0.03899	234,420		0.00	0
R213	On	06/08/2020	Bond Future	9.30	Call			20.53000	0.02053	0,000		0.00	0
R213	On	06/08/2020	Bond Future	9.30	Put			0.00000	0.00000	174,900		0.00	0
R213	On	06/08/2020	Bond Future	9.31	Call			79.99000	0.07999	0,000		0.00	0
R213	On	06/08/2020	Bond Future	9.31	Put			0.00000	0.00000	115,440		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	Bond Future			9.78985	72.07603	9.77546	72.17384		13.48	0.00	0
R214	On	06/02/2020	Bond Future			9.85783	73.37036	9.84301	73.46989		13.46	0.00	0
R214	On	07/05/2020	Bond Future			9.91822	71.41892	9.90297	71.52028		14.59	0.00	0
R214	On	06/08/2020	Bond Future			9.97549	72.76169	9.95979	72.86499			0.00	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>
R214	On	07/11/2019	Bond Future	10.01	Call			2,060.58000	2.06058	1,973,420	14.00	0.00	0
R214	On	07/11/2019	Bond Future	10.01	Put			492.75000	0.49275	503,400	14.00	0.00	0
R214	On	07/11/2019	Bond Future	10.02	Call			2,109.08000	2.10908	2,021,360	14.03	0.00	0
R214	On	07/11/2019	Bond Future	10.02	Put			475.63000	0.47563	485,720	14.03	0.00	0
R214	On	07/11/2019	Bond Future	10.00	Call			2,012.50000	2.01250	1,925,920	13.97	0.00	0
R214	On	07/11/2019	Bond Future	10.00	Put			510.38000	0.51038	521,610	13.97	0.00	0
R214	On	06/02/2020	Bond Future	9.71	Call			1,761.47000	1.76147	1,708,100	12.97	0.00	0
R214	On	06/02/2020	Bond Future	9.71	Put			2,664.77000	2.66477	2,710,930	12.97	0.00	0
R214	On	06/02/2020	Bond Future	9.72	Call			1,794.24000	1.79424	1,740,340	12.99	0.00	0
R214	On	06/02/2020	Bond Future	9.72	Put			2,629.00000	2.62900	2,674,630	12.99	0.00	0
R214	On	06/02/2020	Bond Future	9.73	Call			1,827.15000	1.82715	1,772,710	13.02	0.00	0
R214	On	06/02/2020	Bond Future	9.73	Put			2,593.47000	2.59347	2,638,560	13.02	0.00	0
R214	On	07/05/2020	Bond Future	9.76	Call			2,644.78000	2.64478	2,589,870	14.24	0.00	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,606.37000	3.60637	3,652,820	14.24	0.00	0
R214	On	07/05/2020	Bond Future	9.77	Call			2,677.32000	2.67732	2,622,030	14.26	0.00	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,570.98000	3.57098	3,617,050	14.26	0.00	0
R214	On	07/05/2020	Bond Future	9.75	Call			2,612.66000	2.61266	2,558,110	14.23	0.00	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,642.28000	3.64228	3,689,090	14.23	0.00	0
R214	On	06/08/2020	Bond Future	9.98	Call			132.93000	0.13293	29,630		0.00	0
R214	On	06/08/2020	Bond Future	9.98	Put			0.00000	0.00000	0,000		0.00	0
R214	On	06/08/2020	Bond Future	9.99	Call			198.55000	0.19855	95,250		0.00	0
R214	On	06/08/2020	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0
R214	On	06/08/2020	Bond Future	9.97	Call			67.21000	0.06721	0,000		0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
R214	On	06/08/2020	Bond Future	9.97	Put			0.00000	0.00000	36,090		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>83,013,416.39</b>	<b>923</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	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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>
<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>

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 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>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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			689.26300	689.26300	690.02300	690.02300			13,785,260.00	2
GOVI On 06/02/2020 GOVI			701.64000	701.64000	702.41300	702.41300			0.00	0
GOVI On 07/05/2020 GOVI			714.52200	714.52200	715.30900	715.30900			0.00	0
GOVI On 06/08/2020 GOVI			727.95400	727.95400	728.75700	728.75700			0.00	0
<b>Total GOVI Future</b>									<b>13,785,260.00</b>	<b>2</b>
GOVI On 07/11/2019 GOVI	672.91	Call			171,130.00000	17.11300	163,530,000		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			171,030.00000	17.10300	163,430,000		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			171,230.00000	17.12300	163,630,000		0.00	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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			7,270.00000	0.72700	15,000,000		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			7,370.00000	0.73700	15,100,000		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			7,170.00000	0.71700	14,900,000		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			46,810.00000	4.68100	54,680,000		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			46,910.00000	4.69100	54,780,000		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			46,710.00000	4.67100	54,580,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.13	Call			6,270.00000	0.62700	0,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.13	Put			0.00000	0.00000	1,760,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.14	Call			6,170.00000	0.61700	0,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.14	Put			0.00000	0.00000	1,860,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.12	Call			6,370.00000	0.63700	0,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.12	Put			0.00000	0.00000	1,660,000		0.00	0
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>
<b>Total For GOVI</b>												<b>13,785,260.00</b>	<b>2</b>
<b>Total for GOVI</b>												<b>13,785,260.00</b>	<b>2</b>
AL37	On	07/11/2019	Index Future			667.67200	667.67200	667.82800	667.82800			0.00	0
AL37	On	06/02/2020	Index Future			679.66200	679.66200	679.82000	679.82000			0.00	0
AL37	On	07/05/2020	Index Future			692.13900	692.13900	692.30100	692.30100			0.00	0
AL37	On	06/08/2020	Index Future			705.15100	705.15100	705.31600	705.31600			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			776.21500	776.21500	777.25700	777.25700			0.00	0
AL7T	On	06/02/2020	Index Future			790.15400	790.15400	791.21400	791.21400			0.00	0
AL7T	On	07/05/2020	Index Future			804.66100	804.66100	805.74000	805.74000			0.00	0
AL7T	On	06/08/2020	Index Future			819.78800	819.78800	820.88700	820.88700			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			696.33900	696.33900	697.11000	697.11000			0.00	0
ALBI	On	06/02/2020	Index Future			708.84300	708.84300	709.62800	709.62800			0.00	0
ALBI	On	07/05/2020	Index Future			721.85700	721.85700	722.65600	722.65600			0.00	0
ALBI	On	06/08/2020	Index Future			735.42700	735.42700	736.24200	736.24200			0.00	0
<b>Total ALBI 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 ALBI</b>									<b>0.00</b>	<b>0</b>
IGOV On 07/11/2019 Index Future			261.96800	261.96800	261.94700	261.94700			0.00	0
IGOV On 06/02/2020 Index Future			266.73600	266.73600	266.71500	266.71500			0.00	0
IGOV On 07/05/2020 Index Future			271.69700	271.69700	271.67500	271.67500			0.00	0
IGOV On 06/08/2020 Index Future			276.86700	276.86700	276.84500	276.84500			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			95.05000	95.05000	95.06000	95.06000			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>96,798,676.39</b>	<b>925</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.50432			0.00	0
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AA06</b>									<b>0.00</b>	<b>0</b>
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total AA06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>									<b>0.00</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			8.18500	101.82989	8.18500	101.80757			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	110.30300	10.00000	110.27400			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	104.36368	10.84000	104.33300			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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>
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	101.27950	11.37000	101.24874			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	101.36473	11.81000	101.33278			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	42.66909	100.00000	42.57516			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	33.07860	100.00000	33.00579			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>



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 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>
<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>
ABC12L On 25/11/2020 Spot Bond			10.00000	110.74600	10.00000	110.71700			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	285.87720			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>
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.16874			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>
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.78015			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>
ABFN10 On 28/10/2019 Spot Bond					0.00000	101.69274			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>
ABFN11 On 14/05/2020 Spot Bond					0.00000	101.76688			0.00	500,000,000
										500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total ABFN13 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500</b>
<b>Total For ABFN13</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500</b>
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.73822			0.00	0	
<b>Total ABFN14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>									<b>0.00</b>	<b>0</b>	
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.01907			0.00	500,000,000	500
<b>Total ABFN15 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500</b>
<b>Total For ABFN15</b>									<b>0.00</b>	<b>500,000,000</b>	<b>500</b>
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.85769			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	102.23752			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	101.29203			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	102.10955			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	103.21513			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	104.86347			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	100.12821			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	101.43017			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	101.92824			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.11905			0.00	300,000,000	300
<b>Total ABFN27 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300</b>
<b>Total For ABFN27</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300</b>
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.22967			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	101.54628			0.00	0	315
<b>Total ABFN29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>315</b>
<b>Total For ABFN29</b>									<b>0.00</b>	<b>0</b>	<b>315</b>
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.41584			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	101.33799			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	101.55253			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	101.69850			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	101.71583			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	101.56016			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	101.77637			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	101.62394			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	99.83454			0.00	0	
<b>Total ABFN38 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 ABFN38</b>									<b>0.00</b>	<b>0</b>
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.64142			0.00	0
<b>Total ABFN39 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN39</b>									<b>0.00</b>	<b>0</b>
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.65231			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	100.66013			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	100.66942			0.00	0
<b>Total ABFN42 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABFN42</b>									<b>0.00</b>	<b>0</b>
ABFN4 On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	80,000,000,000	40,000
<b>Total ABFN43 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>80,000,000,000</b>	<b>40,000</b>
<b>Total For ABFN43</b>								<b>10,000,000,000,000.00</b>	<b>80,000,000,000</b>	<b>40,000</b>
ABFN4 On 14/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	200,000,000,000	100,000
<b>Total ABFN44 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>200,000,000,000</b>	<b>100,000</b>
<b>Total For ABFN44</b>								<b>10,000,000,000,000.00</b>	<b>200,000,000,000</b>	<b>100,000</b>
ABFN4 On 14/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	140,000,000,000	70,000
<b>Total ABFN45 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>140,000,000,000</b>	<b>70,000</b>
<b>Total For ABFN45</b>								<b>10,000,000,000,000.00</b>	<b>140,000,000,000</b>	<b>70,000</b>
ABK10 On 14/02/2020 Spot Bond					0.00000	102.04877			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	101.67129			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	101.03051			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	100.55823			0.00	0
<b>Total ABK8 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABK8</b>									<b>0.00</b>	<b>0</b>
ABK9 On 18/11/2019 Spot Bond					0.00000	101.38806			0.00	0 180

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total ABK9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>180</b>
<b>Total For ABK9</b>									<b>0.00</b>	<b>0</b>	<b>180</b>
ABKI02 On 05/06/2020 Spot Bond			6.33000	6.33000	6.33000	151.47784			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	75.26417	100.00000	75.08900			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			6.63000	6.63000	6.63000	131.98774			0.00	0	24
<b>Total ABKI03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>24</b>
<b>Total For ABKI03</b>									<b>0.00</b>	<b>0</b>	<b>24</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	26.98999	100.00000	26.92716			0.00	0	
<b>Total ABKI03/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>									<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.96000	7.96000	7.96000	126.28009			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	10.60310	100.00000	10.57830			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	93.43963			0.00	0	119
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>119</b>
<b>Total For ABKS1</b>									<b>0.00</b>	<b>0</b>	<b>119</b>
ABN05 On 18/04/2021 Spot Bond			4.11000	203.29123	4.11000	203.24532			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			4.16000	4.16000	4.16000	130.87444			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			4.46000	4.46000	4.46000	173.57391			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	217.38958			0.00	0	
<b>Total ABN63 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABN67 On 28/02/2023 Spot Bond			8.90000	8.90000	8.90000	97.65687			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			9.62000	9.62000	9.62000	107.78880			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			7.56000	7.56000	7.56000	99.17253			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			10.16500	10.16500	10.16500	104.97653			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>
ABS11 On 09/04/2021 Spot Bond			7.58500	102.71629	7.58500	102.69539			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			7.73500	104.73585	7.73500	104.71425			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/ On 14/05/2020 Spot Bond			9.20000	103.91946	9.20000	103.89407			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			8.26500	107.27753	8.26500	107.25392			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			7.53000	105.77100	7.53000	105.74976			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			8.22000	108.29945	8.22000	108.27575			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			8.41500	113.71368	8.41500	113.68822			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			8.96500	114.00125	8.96500	113.97409			0.00	0 1,500
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0 1,500</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 ABS17</b>									<b>0.00</b>	<b>0</b> <b>1,500</b>
ABS18 On 26/09/2023 Spot Bond			8.26000	105.75973	8.26000	105.73621			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			7.66500	103.37572	7.66500	103.35448			0.00	0 116
<b>Total ABS6 SPOT</b>									<b>0.00</b>	<b>0</b> <b>116</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b> <b>116</b>
ABS7 On 11/09/2026 Spot Bond			8.84500	100.60258	8.84500	100.57866			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/F On 11/09/2026 Spot Bond			100.00000	9.85138	100.00000	9.82945			0.00	0
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>
ABSI2 On 07/12/2023 Spot Bond			3.65000	3.65000	3.65000	298.05971			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			3.33000	159.60711	3.33000	159.57449			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			11.06500	11.06500	11.06500	102.35681			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>
ACL08L On 25/11/2020 Spot Bond			10.00000	110.74600	10.00000	110.71700			0.00	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 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	100.65526			0.00	0
<b>Total ACL097 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL097</b>									<b>0.00</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond					0.00000	100.64183			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			7.88500	7.88500	7.88500	101.05912			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	247.44617			0.00	0
<b>Total ACL127 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL127</b>									<b>0.00</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond					0.00000	247.44110			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>
ACL129 On 20/09/2021 Spot Bond					0.00000	100.62525			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	110.74600	10.00000	110.71700			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>
ACL145 On 20/12/2021 Spot Bond					0.00000	100.62729			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	99.80529			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	101.00451			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>
ACL188 On 20/09/2020 Spot Bond					0.00000	100.63861			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ACL193 On 20/09/2022 Spot Bond					0.00000	100.64073			0.00	0
<b>Total ACL193 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL193</b>									<b>0.00</b>	<b>0</b>
ACL194 On 20/09/2022 Spot Bond					0.00000	100.64073			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	100.65219			0.00	0
<b>Total ACL201 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL201</b>									<b>0.00</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond					0.00000	100.65219			0.00	0
<b>Total ACL202 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ACL202</b>									<b>0.00</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond					0.00000	168.27325			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	170.97368			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	98.10873			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	100.61921			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	101.58754			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	101.99293			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	100.61650			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	100.60640			0.00	0
<b>Total ACL222 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 ACL222</b>									<b>0.00</b>	<b>0</b>
AECI01 On 11/09/2021 Spot Bond					0.00000	101.40734			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	102.64554			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	101.27019			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	101.27765			0.00	0
<b>Total AECI04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AECI04</b>									<b>0.00</b>	<b>0</b>
AGL01 On 29/11/2023 Spot Bond					0.00000	101.20428			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	101.94315			0.00	0
<b>Total AGL02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AGL02</b>									<b>0.00</b>	<b>0</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	102.46878			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	102.27102			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	99.93415			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	99.69180			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	99.68658			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	99.93541			0.00	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 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	99.93582			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	99.93136			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	99.92691			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	99.91236			0.00	0
<b>Total AHF3C4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF3C4</b>									<b>0.00</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.90793			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	101.77571			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	101.29861			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			9.09000	103.93788	9.09000	103.91278			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	101.34340			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	101.40310			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	101.82029			0.00	0
<b>Total AHF5D1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF5D1</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
AHF6A On 21/08/2022 Spot Bond					0.00000	100.19618			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	100.20184			0.00	0
<b>Total AHF6A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF6A2</b>									<b>0.00</b>	<b>0</b>
AHF6B On 21/08/2024 Spot Bond					0.00000	100.20865			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	100.21774			0.00	0
<b>Total AHF6C1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AHF6C1</b>									<b>0.00</b>	<b>0</b>
AHF6D On 21/08/2024 Spot Bond					0.00000	100.28178			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		247,700,207,700,000.00	2,477,002,077	2,477
<b>Total AHY2U SPOT</b>								<b>17,700,207,700,000.00</b>	<b>2,477,002,077</b>	<b>2,477</b>
<b>Total For AHY2U</b>								<b>17,700,207,700,000.00</b>	<b>2,477,002,077</b>	<b>2,477</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		18,868,415,600,000.00	188,684,156	188
<b>Total AIG2U SPOT</b>								<b>18,868,415,600,000.00</b>	<b>188,684,156</b>	<b>188</b>
<b>Total For AIG2U</b>								<b>18,868,415,600,000.00</b>	<b>188,684,156</b>	<b>188</b>
AIR02 On 30/04/2023 Spot Bond			8.95500	113.49447	8.95500	113.46731			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			8.59000	105.97493	8.59000	105.95070			0.00	0
<b>Total AIR04 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 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			10.60000	100.01049	10.60000	99.98242			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			4.56000	179.57608	4.56000	179.53339			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>
<b>Total For APF01U</b>									<b>0.00</b>	<b>0</b>
APF04 On 21/10/2021 Spot Bond					0.00000	99.85763			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	101.69079			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	101.79196			0.00	0 224
<b>Total APF06 SPOT</b>									<b>0.00</b>	<b>0 224</b>
<b>Total For APF06</b>									<b>0.00</b>	<b>0 224</b>
APF07 On 25/06/2023 Spot Bond					0.00000	100.49291			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	99.79674			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	99.79134			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	100.82684			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	100.65553			0.00	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 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
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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>
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			0.00	0
<b>Total AS377U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For AS377U</b>									<b>0.00</b>	<b>0</b>
ASN02 On 07/12/2033 Spot Bond			4.39000	235.69011	4.39000	235.63510			0.00	0
<b>Total ASN022 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN022</b>									<b>0.00</b>	<b>0</b>
ASN03 On 10/11/2019 Spot Bond					0.00000	101.54522			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>
ASN03 On 07/12/2033 Spot Bond			4.40500	211.31932	4.40500	211.26996			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>
ASN04 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>

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 ASN041</b>									<b>0.00</b>	<b>0</b>
ASN05: On 22/04/2020 Spot Bond					0.00000	99.83572			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>
ASN05: On 28/04/2020 Spot Bond					0.00000	101.93023			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>
ASN06: On 30/04/2020 Spot Bond					0.00000	101.87248			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>
ASN06: 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>
<b>Total For ASN064</b>									<b>0.00</b>	<b>0</b>
ASN06: On 07/02/2020 Spot Bond					0.00000	101.64483			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>
ASN07: On 20/06/2020 Spot Bond					0.00000	100.69969			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>
ASN08: On 20/09/2020 Spot Bond					0.00000	100.59824			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>
ASN08: On 20/06/2020 Spot Bond					0.00000	101.24142			0.00	164,400,000
<b>Total ASN083 SPOT</b>									<b>0.00</b>	<b>164,400,000</b>
<b>Total For ASN083</b>									<b>0.00</b>	<b>164,400,000</b>
ASN08: On 03/09/2020 Spot Bond					0.00000	101.13813			0.00	0
<b>Total ASN084 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN084</b>									<b>0.00</b>	<b>0</b>
ASN08: On 01/10/2020 Spot Bond					0.00000	133.94742			0.00	0
<b>Total ASN087 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN087</b>									<b>0.00</b>	<b>0</b>
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN091 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN091</b>									<b>0.00</b>	<b>0</b>
ASN09: On 21/10/2020 Spot Bond					0.00000	99.86246			0.00	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 ASN092 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN092</b>									<b>0.00</b>	<b>0</b>
ASN092 On 10/11/2020 Spot Bond					0.00000	101.56136			0.00	0
<b>Total ASN096 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN096</b>									<b>0.00</b>	<b>0</b>
ASN096 On 20/12/2020 Spot Bond					0.00000	91.05481			0.00	0
<b>Total ASN099 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN099</b>									<b>0.00</b>	<b>0</b>
ASN111 On 02/12/2020 Spot Bond					0.00000	101.06032			0.00	0
<b>Total ASN111 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN111</b>									<b>0.00</b>	<b>0</b>
ASN111 On 07/03/2021 Spot Bond					0.00000	100.88007			0.00	0
<b>Total ASN113 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN113</b>									<b>0.00</b>	<b>0</b>
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	100.78626			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	100.77956			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			4.06000	157.08421	4.06000	157.04904			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	101.54132			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN144 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN144</b>									<b>0.00</b>	<b>0</b>
ASN14 On 20/06/2021 Spot Bond					0.00000	87.02485			0.00	0
<b>Total ASN145 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN145</b>									<b>0.00</b>	<b>0</b>
ASN14 On 04/05/2021 Spot Bond					0.00000	101.75588			0.00	0
<b>Total ASN146 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN146</b>									<b>0.00</b>	<b>0</b>
ASN14 On 04/05/2021 Spot Bond					0.00000	101.77152			0.00	0
<b>Total ASN147 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN147</b>									<b>0.00</b>	<b>0</b>
ASN14 On 31/01/2022 Spot Bond			4.10500	156.93031	4.10500	156.89500			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	53.95163			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	101.08364			0.00	300,000,000
<b>Total ASN152 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>
<b>Total For ASN152</b>									<b>0.00</b>	<b>300,000,000</b>
ASN15 On 31/03/2028 Spot Bond			5.05000	166.22248	5.05000	166.18080			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	101.69689			0.00	0
<b>Total ASN160 SPOT</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For ASN160</b>									<b>0.00</b>	<b>0</b>
ASN16: On 19/08/2021 Spot Bond					0.00000	101.39143			0.00	600,000,000 200
<b>Total ASN161 SPOT</b>									<b>0.00</b>	<b>600,000,000 200</b>
<b>Total For ASN161</b>									<b>0.00</b>	<b>600,000,000 200</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	101.33463			0.00	0
<b>Total ASN165 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN165</b>									<b>0.00</b>	<b>0</b>
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0
<b>Total ASN172 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN172</b>									<b>0.00</b>	<b>0</b>
ASN17: On 02/12/2019 Spot Bond					0.00000	101.01383			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	100.68722			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	100.77623			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	100.37733			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			4.73000	102.01209	4.73000	101.98744			0.00	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 ASN195 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN195</b>									<b>0.00</b>	<b>0</b>
ASN195 On 20/06/2022 Spot Bond					0.00000	100.58489			0.00	0
<b>Total ASN196 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN196</b>									<b>0.00</b>	<b>0</b>
ASN200 On 20/06/2022 Spot Bond					0.00000	100.59042			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>
ASN203 On 20/06/2022 Spot Bond					0.00000	100.61331			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>
ASN204 On 24/08/2021 Spot Bond					0.00000	101.41608			0.00	0
<b>Total ASN208 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN208</b>									<b>0.00</b>	<b>0</b>
ASN208 On 24/08/2025 Spot Bond					0.00000	101.54428			0.00	0
<b>Total ASN209 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN209</b>									<b>0.00</b>	<b>0</b>
ASN210 On 28/08/2020 Spot Bond					0.00000	101.11262			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	101.14705			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	100.91909			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	101.08333			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	100.68587			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	100.58826			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN27: On 15/08/2023 Spot Bond					0.00000	101.47901			0.00	0
<b>Total ASN278 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN278</b>									<b>0.00</b>	<b>0</b>
ASN27: On 20/08/2048 Spot Bond					0.00000	101.38554			0.00	0
<b>Total ASN279 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN279</b>									<b>0.00</b>	<b>0</b>
ASN28: On 21/08/2023 Spot Bond					0.00000	101.34041			0.00	0
<b>Total ASN280 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN280</b>									<b>0.00</b>	<b>0</b>
ASN28: On 13/09/2025 Spot Bond					0.00000	100.80343			0.00	0
<b>Total ASN286 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN286</b>									<b>0.00</b>	<b>0</b>
ASN29: On 26/09/2023 Spot Bond					0.00000	100.48855			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	100.61517			0.00	0
<b>Total ASN300 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN300</b>									<b>0.00</b>	<b>0</b>
ASN31: On 20/12/2023 Spot Bond					0.00000	100.72610			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	103.33494			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	100.87941			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	101.89140			0.00	28,400,000,000
<b>Total ASN316 SPOT</b>									<b>0.00</b>	<b>28,400,000,000</b>
<b>Total For ASN316</b>									<b>0.00</b>	<b>28,400,000,000</b>
ASN31: On 30/03/2020 Spot Bond					0.00000	100.33096			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			4.35500	4.35500	4.35500	93.96749			0.00	0
<b>Total ASN318 SPOT</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For ASN318</b>									<b>0.00</b>	<b>0</b>
ASN318 On 28/02/2033 Spot Bond			4.55500	4.55500	4.55500	91.00240			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>
ASN327 On 20/06/2024 Spot Bond					0.00000	100.59413			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>
ASN328 On 20/06/2024 Spot Bond					0.00000	100.64743			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>
ASN333 On 09/05/2024 Spot Bond					0.00000	101.57890			0.00	0
<b>Total ASN333 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN333</b>									<b>0.00</b>	<b>0</b>
ASN335 On 20/06/2024 Spot Bond					0.00000	100.59696			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>
ASN337 On 31/01/2038 Spot Bond			4.49000	105.48105	4.49000	105.45622			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>
ASN341 On 20/06/2024 Spot Bond					0.00000	100.62187			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>
ASN342 On 12/02/2021 Spot Bond					0.00000	101.45687			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>
ASN344 On 12/02/2021 Spot Bond					0.00000	101.45687			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>
ASN346 On 20/06/2024 Spot Bond					0.00000	100.58483			0.00	36,800,000
<b>Total ASN346 SPOT</b>									<b>0.00</b>	<b>36,800,000</b>
<b>Total For ASN346</b>									<b>0.00</b>	<b>36,800,000</b>
ASN351 On 20/06/2024 Spot Bond					0.00000	100.61514			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>
ASN355 On 20/06/2024 Spot Bond					0.00000	100.60504			0.00	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 ASN354 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN354</b>									<b>0.00</b>	<b>0</b>
ASN354 On 20/06/2024 Spot Bond					0.00000	100.60504			0.00	0
<b>Total ASN358 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN358</b>									<b>0.00</b>	<b>0</b>
ASN358 On 30/08/2024 Spot Bond					0.00000	101.12273			0.00	0
<b>Total ASN365 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN365</b>									<b>0.00</b>	<b>0</b>
ASN365 On 20/06/2024 Spot Bond					0.00000	100.60093			0.00	0
<b>Total ASN369 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN369</b>									<b>0.00</b>	<b>0</b>
ASN369 On 20/12/2024 Spot Bond					0.00000	100.34091			0.00	0
<b>Total ASN373 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN373</b>									<b>0.00</b>	<b>0</b>
ASN373 On 20/12/2024 Spot Bond					0.00000	100.27423			0.00	0
<b>Total ASN374 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ASN374</b>									<b>0.00</b>	<b>0</b>
ASN374 On 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	101.48785			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>
BAW18 On 05/12/2020 Spot Bond			7.81000	105.32443	7.81000	105.30239			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>
BAW19 On 24/03/2022 Spot Bond			7.83500	103.73813	7.83500	103.71622			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	100.53994	9.30000	100.51483			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>
BAW21/R208 On 07/12/2022 Spot Bond					0.00000	101.84192			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BAW25 On 08/05/2020 Spot Bond					0.00000	102.05936			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	102.01792			0.00	0
<b>Total BAW28 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAW28</b>									<b>0.00</b>	<b>0</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	101.28795			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	100.91026			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	100.34092			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	103.82903			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	101.50586			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			11.18500	11.18500	11.18500	104.37127			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	100.49125			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	100.46305			0.00	0
<b>Total BAYA62 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 BAYA62</b>									<b>0.00</b>	<b>0</b>
BAYA62 On 30/11/2020 Spot Bond					0.00000	102.51264			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>
BAYA63 On 30/09/2022 Spot Bond					0.00000	100.46705			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>
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.17277			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>
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.46315			0.00	0
<b>Total BAYA66 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA66</b>									<b>0.00</b>	<b>0</b>
BAYA66 On 31/03/2023 Spot Bond			10.99000	10.99000	10.99000	100.96237			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>
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.43711			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>
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.43711			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>
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.43711			0.00	0
<b>Total BAYA71 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA71</b>									<b>0.00</b>	<b>0</b>
BAYA71 On 31/03/2026 Spot Bond			11.67500	11.67500	11.67500	102.73332			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>
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.91636			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>
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.46354			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>
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.77127			0.00	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 BAYA75 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYA75</b>									<b>0.00</b>	<b>0</b>
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.77133			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>
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.44892			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	100.58708			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	103.30048			0.00	0
<b>Total BAYB08 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB08</b>									<b>0.00</b>	<b>0</b>
BAYB10 On 30/06/2020 Spot Bond					0.00000	100.60712			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>
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.52727			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>
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.53638			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>
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.53638			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>
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.53638			0.00	0
<b>Total BAYB15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB15</b>									<b>0.00</b>	<b>0</b>
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.19229			0.00	0
<b>Total BAYB16 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB16</b>									<b>0.00</b>	<b>0</b>
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.53703			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.53703			0.00	0
<b>Total BAYB18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BAYB18</b>									<b>0.00</b>	<b>0</b>
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.53703			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>
BAYD1U 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>
BAYD2U 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>
BAYD3U 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>
BAYD4U 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>
BAYD5U 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>
BAYD6U 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	100.93733			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	101.43944			0.00	20,000,000,000
<b>Total BCJ15 SPOT</b>									<b>0.00</b>	<b>20,000,000,000</b>
<b>Total For BCJ15</b>									<b>0.00</b>	<b>20,000,000,000</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.81179			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			8.62000	8.62000	8.62000	96.96332			0.00	0
<b>Total BD0302 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 BD0302</b>									<b>0.00</b>	<b>0</b>
BD302L On 18/04/2028 Spot Bond			100.00000	8.17694	100.00000	8.15884			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	101.75185			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	103.93884			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>
BG1A7U 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>
<b>Total For BG1A7U</b>									<b>0.00</b>	<b>0</b>
BGL01 On 19/11/2019 Spot Bond					0.00000	101.79773			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			8.54500	104.58503	8.54500	104.56074			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	102.70553			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			7.99000	102.51170	7.99000	102.48979			0.00	0
<b>Total BGL04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL04</b>									<b>0.00</b>	<b>0</b>
BGL05 On 04/09/2020 Spot Bond			9.68500	102.67983	9.68500	102.65316			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	102.86900			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			9.59000	106.84696	9.59000	106.81946			0.00	0
<b>Total BGL07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL07</b>									<b>0.00</b>	<b>0</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	101.20588			0.00	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 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			9.38500	102.31888	9.38500	102.29311			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	105.59337			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			10.16500	108.70696	10.16500	108.67767			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	105.71769			0.00	0
<b>Total BGL12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL12</b>									<b>0.00</b>	<b>0</b>
BGL13 On 20/08/2021 Spot Bond			8.59000	107.06327	8.59000	107.03880			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	106.32952			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	105.01013			0.00	0
<b>Total BGL15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BGL15</b>									<b>0.00</b>	<b>0</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	101.47015			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	107.76898			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	103.39289			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	103.77431			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BGT01 On 12/09/2022 Spot Bond					0.00000	108.19112			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	100.62465			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	101.62938			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	101.47420			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>
BID10 On 15/11/2023 Spot Bond					0.00000	101.38775			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			8.33000	108.32322	8.33000	108.29920			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	100.86293			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	100.65956			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	102.00391			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	107.65739			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	101.43278			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	100.51651			0.00	0
<b>Total BPPF02 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 BPPF02</b>									<b>0.00</b>	<b>0</b>
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.97174			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	100.49574			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	99.99660			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	100.43900			0.00	0
<b>Total BPPF13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BPPF13</b>									<b>0.00</b>	<b>0</b>
BPPF1 On 22/03/2020 Spot Bond					0.00000	100.47495			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	99.84025			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	99.83753			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	100.44747			0.00	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 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	100.44242			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	101.60319			0.00	0
<b>Total BWZJ19 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BWZJ19</b>									<b>0.00</b>	<b>0</b>
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.61362			0.00	0
<b>Total BWZJ21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BWZJ21</b>									<b>0.00</b>	<b>0</b>
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total BWZJ23 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For BWZJ23</b>									<b>0.00</b>	<b>0</b>
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	101.46583			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CBL22 On 06/05/2020 Spot Bond			7.90500	104.07473	7.90500	104.05280			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	103.27486			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			7.91000	109.51306	7.91000	109.48998			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	102.19250			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>
CBL28 On 21/05/2021 Spot Bond					0.00000	101.27328			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	101.76731			0.00	0 165
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>0 165</b>
<b>Total For CBL29</b>									<b>0.00</b>	<b>0 165</b>
CCT01 On 23/06/2023 Spot Bond			9.59000	112.98753	9.59000	112.95861			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			9.36500	112.30584	9.36500	112.27777			0.00	0 680
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0 680</b>
<b>Total For CCT02</b>									<b>0.00</b>	<b>0 680</b>
CCT03 On 15/03/2025 Spot Bond			9.59500	107.42345	9.59500	107.39579			0.00	0 20,000
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0 20,000</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0 20,000</b>
CCT04 On 17/07/2027 Spot Bond			9.65500	105.25103	9.65500	105.22407			0.00	0
<b>Total CCT04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CCT04</b>									<b>0.00</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	110.74630	10.00000	110.71740			0.00	0
<b>Total CGR14/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>									<b>0.00</b>	<b>0</b>
CGR21 On 12/10/2020 Spot Bond					0.00000	100.96426			0.00	0
<b>Total CGR21 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 CGR21</b>									<b>0.00</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond					0.00000	103.49181			0.00	0
<b>Total CGR24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR24</b>									<b>0.00</b>	<b>0</b>
CGR27 On 25/11/2019 Spot Bond					0.00000	101.55155			0.00	0
<b>Total CGR27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR27</b>									<b>0.00</b>	<b>0</b>
CGR29 On 08/02/2021 Spot Bond					0.00000	102.82464			0.00	0
<b>Total CGR29 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR29</b>									<b>0.00</b>	<b>0</b>
CGR32 On 21/07/2020 Spot Bond					0.00000	99.83203			0.00	0
<b>Total CGR32 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CGR32</b>									<b>0.00</b>	<b>0</b>
CGR33 On 22/09/2020 Spot Bond					0.00000	100.64964			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	101.87926			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	100.59238			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	102.21655			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	102.01874			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	100.23491			0.00	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 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
<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	102.88164			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN19: On 29/08/2021 Spot Bond			3.14000	153.34348	3.14000	153.23647			0.00	0
<b>Total CLN193 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN193</b>									<b>0.00</b>	<b>0</b>
CLN19: On 13/09/2021 Spot Bond			4.03000	4.03000	4.03000	150.11762			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>
CLN23: On 25/11/2020 Spot Bond			10.00000	110.74600	10.00000	110.71700			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>
CLN23: On 25/11/2020 Spot Bond			10.00000	110.74600	10.00000	110.71700			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>
CLN29: On 25/11/2020 Spot Bond			10.00000	110.74600	10.00000	110.71700			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	101.63479			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			10.18000	102.34646	10.18000	102.31885			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			10.70000	98.91967	10.70000	98.89134			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	100.68731			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	101.60110			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	100.00242			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			9.36000	104.97374	9.36000	104.94736			0.00	0
<b>Total CLN362 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 CLN362</b>									<b>0.00</b>	<b>0</b>
CLN362 On 06/08/2023 Spot Bond					0.00000	102.01342			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>
CLN364 On 20/03/2024 Spot Bond			11.50000	105.93115	11.50000	105.89862			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>
CLN365 On 06/08/2023 Spot Bond					0.00000	102.08959			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>
CLN366 On 26/07/2022 Spot Bond					0.00000	102.07051			0.00	0
<b>Total CLN370 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN370</b>									<b>0.00</b>	<b>0</b>
CLN370 On 20/03/2024 Spot Bond					0.00000	108.45453			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			8.18500	102.93590	8.18500	102.91321			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	99.25960	10.98000	99.23045			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	100.76780	11.00000	100.73816			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	100.67885			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			11.29000	103.59788	11.29000	103.56663			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	100.73800			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	100.61166			0.00	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 CLN386 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN386</b>									<b>0.00</b>	<b>0</b>
CLN387 On 26/01/2021 Spot Bond					0.00000	102.19199			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>
CLN393 On 20/12/2019 Spot Bond					0.00000	100.52351			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>
CLN394 On 20/09/2022 Spot Bond					0.00000	100.61515			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>
CLN396 On 20/03/2020 Spot Bond					0.00000	100.76688			0.00	0
<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	100.95675			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	101.54718			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	101.53875			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	100.61504			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	97.53365			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	100.61841			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	103.63963			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN410 On 20/09/2020 Spot Bond					0.00000	101.88020			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	100.94851			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	100.50179			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	101.31058			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>
CLN415 On 20/09/2020 Spot Bond					0.00000	100.70577			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>
CLN416 On 18/07/2020 Spot Bond					0.00000	99.91323			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>
CLN418 On 23/09/2020 Spot Bond					0.00000	100.61991			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>
CLN419 On 20/12/2020 Spot Bond					0.00000	100.73935			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>
CLN420 On 20/12/2020 Spot Bond					0.00000	103.46361			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>
CLN421 On 26/01/2021 Spot Bond					0.00000	102.73133			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>
CLN422 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>
CLN423 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>

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 CLN423</b>									<b>0.00</b>	<b>0</b>
CLN424 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>
CLN425 On 20/12/2020 Spot Bond					0.00000	101.82533			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>
CLN426 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>
CLN429 On 20/12/2020 Spot Bond					0.00000	100.87988			0.00	0
<b>Total CLN429 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN429</b>									<b>0.00</b>	<b>0</b>
CLN430 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>
CLN431 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>
CLN432 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>
CLN433 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>
CLN434 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>
CLN436 On 20/12/2020 Spot Bond					0.00000	100.67560			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>
CLN437 On 20/12/2020 Spot Bond					0.00000	100.64536			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>
CLN439 On 03/02/2021 Spot Bond					0.00000	102.74903			0.00	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 CLN439 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN439</b>									<b>0.00</b>	<b>0</b>
CLN440 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>
CLN441 On 24/05/2021 Spot Bond			8.08500	109.27055	8.08500	109.24702			0.00	0 398
<b>Total CLN445 SPOT</b>									<b>0.00</b>	<b>0 398</b>
<b>Total For CLN445</b>									<b>0.00</b>	<b>0 398</b>
CLN446 On 31/01/2022 Spot Bond			4.33000	156.16368	4.33000	156.12759			0.00	0
<b>Total CLN452 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN452</b>									<b>0.00</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			6.41000	117.32261	6.41000	117.28905			0.00	0
<b>Total CLN453 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN453</b>									<b>0.00</b>	<b>0</b>
CLN454 On 31/01/2025 Spot Bond			6.65000	115.97118	6.65000	115.93727			0.00	0
<b>Total CLN454 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN454</b>									<b>0.00</b>	<b>0</b>
CLN455 On 20/12/2021 Spot Bond					0.00000	100.76100			0.00	0
<b>Total CLN456 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN456</b>									<b>0.00</b>	<b>0</b>
CLN457 On 17/11/2021 Spot Bond					0.00000	101.43017			0.00	0
<b>Total CLN457 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN457</b>									<b>0.00</b>	<b>0</b>
CLN458 On 29/11/2021 Spot Bond					0.00000	101.86536			0.00	0
<b>Total CLN458 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN458</b>									<b>0.00</b>	<b>0</b>
CLN460 On 29/11/2021 Spot Bond					0.00000	101.17884			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>
CLN461 On 15/02/2022 Spot Bond					0.00000	104.31274			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>
CLN462 On 16/02/2022 Spot Bond			9.35500	105.28577	9.35500	105.25962			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN46: On 13/03/2022 Spot Bond			9.11000	102.87892	9.11000	102.85375			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>
CLN46: On 14/03/2020 Spot Bond					0.00000	100.68696			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>
CLN46: On 27/03/2020 Spot Bond					0.00000	100.41838			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>
CLN46: On 28/03/2020 Spot Bond					0.00000	100.36127			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>
CLN46: On 28/03/2022 Spot Bond					0.00000	101.36581			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	101.55812			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	101.20565			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	100.68228			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	29.01598	100.00000	28.95211			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	101.20079			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	101.48593			0.00	0
<b>Total CLN482 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 CLN482</b>									<b>0.00</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	102.92810			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>
CLN483 On 02/12/2021 Spot Bond					0.00000	102.43198			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>
CLN484 On 02/12/2021 Spot Bond			8.28500	106.20425	8.28500	106.18070			0.00	0
<b>Total CLN485 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN485</b>									<b>0.00</b>	<b>0</b>
CLN485 On 20/06/2022 Spot Bond					0.00000	101.11220			0.00	0
<b>Total CLN486 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN486</b>									<b>0.00</b>	<b>0</b>
CLN486 On 07/12/2021 Spot Bond			11.79000	106.05596	11.79000	106.33669			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>
CLN487 On 28/07/2022 Spot Bond			8.59000	103.32585	8.59000	103.30224			0.00	0
<b>Total CLN488 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN488</b>									<b>0.00</b>	<b>0</b>
CLN488 On 28/03/2020 Spot Bond					0.00000	100.51300			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>
CLN489 On 28/03/2022 Spot Bond					0.00000	101.36442			0.00	0
<b>Total CLN490 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN490</b>									<b>0.00</b>	<b>0</b>
CLN490 On 20/06/2022 Spot Bond					0.00000	100.68184			0.00	0
<b>Total CLN493 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN493</b>									<b>0.00</b>	<b>0</b>
CLN493 On 07/06/2022 Spot Bond			10.78500	106.56676	10.78500	106.70226			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>
CLN494 On 29/08/2020 Spot Bond					0.00000	101.10874			0.00	0
<b>Total CLN495 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN495</b>									<b>0.00</b>	<b>0</b>
CLN495 On 04/09/2024 Spot Bond			8.99000	105.33734	8.99000	105.31189			0.00	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 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	102.50459			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	103.21176			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	101.38268			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	100.02367			0.00	0
<b>Total CLN500 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN500</b>									<b>0.00</b>	<b>0</b>
CLN501 On 11/10/2022 Spot Bond					0.00000	100.09446			0.00	0
<b>Total CLN501 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN501</b>									<b>0.00</b>	<b>0</b>
CLN502 On 11/10/2024 Spot Bond					0.00000	100.09808			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>
CLN503 On 11/10/2024 Spot Bond					0.00000	100.09808			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	99.80032			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>
CLN507 On 20/12/2022 Spot Bond					0.00000	101.09654			0.00	0
<b>Total CLN507 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN507</b>									<b>0.00</b>	<b>0</b>
CLN508 On 24/02/2020 Spot Bond					0.00000	101.35504			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>
CLN510 On 11/10/2020 Spot Bond					0.00000	100.09276			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN511 On 14/11/2022 Spot Bond					0.00000	98.69801			0.00	0
<b>Total CLN511 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN511</b>									<b>0.00</b>	<b>0</b>
CLN516 On 15/09/2022 Spot Bond			9.96000	102.21349	9.96000	100.80431			0.00	0
<b>Total CLN516 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN516</b>									<b>0.00</b>	<b>0</b>
CLN517 On 30/10/2022 Spot Bond			10.01000	103.07752	10.01000	104.58549			0.00	0
<b>Total CLN517 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN517</b>									<b>0.00</b>	<b>0</b>
CLN518 On 25/11/2022 Spot Bond					0.00000	101.29388			0.00	0
<b>Total CLN518 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN518</b>									<b>0.00</b>	<b>0</b>
CLN519 On 30/06/2022 Spot Bond			9.60000	100.28441	9.60000	100.25699			0.00	0
<b>Total CLN519 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN519</b>									<b>0.00</b>	<b>0</b>
CLN520 On 12/03/2023 Spot Bond					0.00000	100.80737			0.00	0
<b>Total CLN520 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN520</b>									<b>0.00</b>	<b>0</b>
CLN521 On 17/09/2020 Spot Bond					0.00000	100.65320			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>
CLN522 On 27/02/2023 Spot Bond					0.00000	101.17780			0.00	0
<b>Total CLN522 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN522</b>									<b>0.00</b>	<b>0</b>
CLN523 On 13/05/2021 Spot Bond					0.00000	101.53756			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>
CLN524 On 09/09/2022 Spot Bond			9.20000	100.91848	9.20000	100.89355			0.00	0
<b>Total CLN524 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN524</b>									<b>0.00</b>	<b>0</b>
CLN525 On 24/04/2021 Spot Bond					0.00000	99.79914			0.00	0
<b>Total CLN525 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN525</b>									<b>0.00</b>	<b>0</b>
CLN526 On 26/04/2023 Spot Bond					0.00000	101.99305			0.00	0
<b>Total CLN526 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 CLN526</b>									<b>0.00</b>	<b>0</b>
CLN527 On 21/02/2024 Spot Bond					0.00000	104.78186			0.00	0
<b>Total CLN527 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN527</b>									<b>0.00</b>	<b>0</b>
CLN528 On 25/11/2022 Spot Bond					0.00000	102.33737			0.00	0
<b>Total CLN528 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN528</b>									<b>0.00</b>	<b>0</b>
CLN529 On 29/11/2021 Spot Bond					0.00000	103.20898			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>
CLN530 On 12/03/2021 Spot Bond					0.00000	100.77448			0.00	0
<b>Total CLN530 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN530</b>									<b>0.00</b>	<b>0</b>
CLN531 On 12/03/2023 Spot Bond					0.00000	100.80737			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>
CLN532 On 20/06/2023 Spot Bond					0.00000	101.27863			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>
CLN533 On 20/06/2023 Spot Bond					0.00000	100.64888			0.00	0
<b>Total CLN533 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN533</b>									<b>0.00</b>	<b>0</b>
CLN534 On 18/07/2025 Spot Bond					0.00000	99.92885			0.00	0
<b>Total CLN534 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN534</b>									<b>0.00</b>	<b>0</b>
CLN535 On 18/07/2025 Spot Bond			9.84500	9.84500	9.84500	104.65211			0.00	0
<b>Total CLN535 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN535</b>									<b>0.00</b>	<b>0</b>
CLN536 On 18/07/2023 Spot Bond					0.00000	97.98540			0.00	0
<b>Total CLN536 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN536</b>									<b>0.00</b>	<b>0</b>
CLN537 On 25/10/2023 Spot Bond					0.00000	99.77138			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>
CLN538 On 16/08/2023 Spot Bond					0.00000	101.54514			0.00	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 CLN538 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN538</b>									<b>0.00</b>	<b>0</b>
CLN538 On 20/12/2023 Spot Bond					0.00000	100.81326			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>
CLN539 On 17/01/2024 Spot Bond					0.00000	99.94788			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>
CLN540 On 20/12/2023 Spot Bond					0.00000	116.03500			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>
CLN541 On 30/05/2022 Spot Bond					0.00000	101.13533			0.00	28,400,000,000 14,200
<b>Total CLN542 SPOT</b>									<b>0.00</b>	<b>28,400,000,000 14,200</b>
<b>Total For CLN542</b>									<b>0.00</b>	<b>28,400,000,000 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	101.70806			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	99.94870			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			9.31500	105.01184	9.31500	104.98586			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			9.36500	103.41856	9.36500	103.39256			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			9.45500	107.52160	9.45500	107.49462			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			4.44000	4.44000	4.44000	129.08988			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN55 On 18/04/2028 Spot Bond					0.00000	258.82642			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>
CLN550 On 07/12/2025 Spot Bond			4.44000	4.44000	4.44000	129.08988			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>
CLN551 On 03/03/2020 Spot Bond					0.00000	112.07600			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>
CLN552 On 20/12/2023 Spot Bond					0.00000	119.17000			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>
CLN553 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>
CLN554 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>
CLN555 On 20/12/2020 Spot Bond					0.00000	100.72929			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>
CLN556 On 15/11/2023 Spot Bond					0.00000	101.54691			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>
CLN557 On 12/11/2023 Spot Bond					0.00000	101.55257			0.00	0
<b>Total CLN557 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN557</b>									<b>0.00</b>	<b>0</b>
CLN558 On 24/11/2024 Spot Bond					0.00000	101.23959			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>
CLN559 On 17/01/2024 Spot Bond					0.00000	99.94379			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>
CLN560 On 20/12/2023 Spot Bond			100.00000		0.00000	119.02700			0.00	0
<b>Total CLN560 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 CLN560</b>									<b>0.00</b>	<b>0</b>
CLN560 On 11/02/2026 Spot Bond					0.00000	101.59591			0.00	0
<b>Total CLN561 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN561</b>									<b>0.00</b>	<b>0</b>
CLN561 On 12/11/2025 Spot Bond			10.16000	102.87428	10.16000	104.29063			0.00	0
<b>Total CLN562 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN562</b>									<b>0.00</b>	<b>0</b>
CLN562 On 12/11/2025 Spot Bond			9.31500	106.74636	9.31500	108.14635			0.00	0
<b>Total CLN563 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN563</b>									<b>0.00</b>	<b>0</b>
CLN563 On 08/02/2024 Spot Bond					0.00000	101.67658			0.00	0
<b>Total CLN564 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN564</b>									<b>0.00</b>	<b>0</b>
CLN564 On 21/02/2024 Spot Bond					0.00000	101.27612			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	99.94243			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	101.01594			0.00	0
<b>Total CLN567 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN567</b>									<b>0.00</b>	<b>0</b>
CLN567 On 11/02/2024 Spot Bond					0.00000	101.53498			0.00	0
<b>Total CLN568 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN568</b>									<b>0.00</b>	<b>0</b>
CLN568 On 13/05/2021 Spot Bond					0.00000	101.66092			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	101.67805			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			9.54500	104.80783	9.54500	106.18670			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	101.60478			0.00	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 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	101.60610			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	101.54020			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	100.71436			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
<b>Total CLN576 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN576</b>									<b>0.00</b>	<b>0</b>
CLN576 On 20/06/2024 Spot Bond					0.00000	100.68911			0.00	0
<b>Total CLN577 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN577</b>									<b>0.00</b>	<b>0</b>
CLN577 On 18/04/2026 Spot Bond					0.00000	99.93071			0.00	0
<b>Total CLN578 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN578</b>									<b>0.00</b>	<b>0</b>
CLN578 On 02/04/2024 Spot Bond					0.00000	100.32590			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>
CLN579 On 10/10/2024 Spot Bond					0.00000	100.05101			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>
CLN580 On 10/05/2024 Spot Bond					0.00000	101.56138			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>
CLN581 On 30/05/2022 Spot Bond					0.00000	101.09171			0.00	55,000,000,000 27,500
<b>Total CLN582 SPOT</b>									<b>0.00</b>	<b>55,000,000,000 27,500</b>
<b>Total For CLN582</b>									<b>0.00</b>	<b>55,000,000,000 27,500</b>
CLN582 On 16/09/2025 Spot Bond					0.00000	100.79835			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN58 On 18/04/2022 Spot Bond					0.00000	99.93541			0.00	0
<b>Total CLN584 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN584</b>									<b>0.00</b>	<b>0</b>
CLN58 On 31/05/2022 Spot Bond					0.00000	101.00229			0.00	0
<b>Total CLN585 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN585</b>									<b>0.00</b>	<b>0</b>
CLN58 On 16/09/2025 Spot Bond					0.00000	100.79991			0.00	0
<b>Total CLN586 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN586</b>									<b>0.00</b>	<b>0</b>
CLN58 On 10/06/2026 Spot Bond					0.00000	100.86698			0.00	0
<b>Total CLN587 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN587</b>									<b>0.00</b>	<b>0</b>
CLN58 On 14/06/2022 Spot Bond					0.00000	100.67138			0.00	0
<b>Total CLN588 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN588</b>									<b>0.00</b>	<b>0</b>
CLN58 On 18/06/2024 Spot Bond					0.00000	100.66218			0.00	0
<b>Total CLN589 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN589</b>									<b>0.00</b>	<b>0</b>
CLN59 On 16/09/2025 Spot Bond					0.00000	100.78821			0.00	0
<b>Total CLN590 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN590</b>									<b>0.00</b>	<b>0</b>
CLN59 On 05/12/2026 Spot Bond					0.00000	101.09491			0.00	0
<b>Total CLN591 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN591</b>									<b>0.00</b>	<b>0</b>
CLN59 On 05/12/2026 Spot Bond			4.63000	123.63418	4.63000	127.89468			0.00	0
<b>Total CLN592 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN592</b>									<b>0.00</b>	<b>0</b>
CLN59 On 24/11/2024 Spot Bond					0.00000	101.22604			0.00	0
<b>Total CLN593 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN593</b>									<b>0.00</b>	<b>0</b>
CLN59 On 07/12/2025 Spot Bond					0.00000	100.92365			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>
CLN59 On 27/06/2022 Spot Bond					0.00000	100.42897			0.00	0
<b>Total CLN595 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 CLN595</b>									<b>0.00</b>	<b>0</b>
CLN595 On 24/11/2024 Spot Bond					0.00000	101.22604			0.00	0
<b>Total CLN596 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN596</b>									<b>0.00</b>	<b>0</b>
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.37103			0.00	0
<b>Total CLN597 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN597</b>									<b>0.00</b>	<b>0</b>
CLN597 On 02/04/2026 Spot Bond					0.00000	100.31371			0.00	0
<b>Total CLN598 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN598</b>									<b>0.00</b>	<b>0</b>
CLN598 On 10/12/2024 Spot Bond					0.00000	100.81780			0.00	0
<b>Total CLN599 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN599</b>									<b>0.00</b>	<b>0</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	100.66218			0.00	0
<b>Total CLN600 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN600</b>									<b>0.00</b>	<b>0</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	100.66218			0.00	0
<b>Total CLN601 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN601</b>									<b>0.00</b>	<b>0</b>
CLN601 On 04/06/2023 Spot Bond					0.00000	100.97824			0.00	0
<b>Total CLN602 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN602</b>									<b>0.00</b>	<b>0</b>
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.66508			0.00	0
<b>Total CLN603 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN603</b>									<b>0.00</b>	<b>0</b>
CLN603 On 05/08/2024 Spot Bond					0.00000	101.63592			0.00	0
<b>Total CLN604 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN604</b>									<b>0.00</b>	<b>0</b>
CLN604 On 12/08/2022 Spot Bond					0.00000	101.47737			0.00	0
<b>Total CLN605 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN605</b>									<b>0.00</b>	<b>0</b>
CLN605 On 14/04/2026 Spot Bond					0.00000	100.02623			0.00	0
<b>Total CLN606 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN606</b>									<b>0.00</b>	<b>0</b>
CLN606 On 17/01/2024 Spot Bond					0.00000	99.95280			0.00	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 CLN607 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN607</b>									<b>0.00</b>	<b>0</b>
CLN607 On 22/08/2024 Spot Bond					0.00000	101.16512			0.00	0
<b>Total CLN608 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN608</b>									<b>0.00</b>	<b>0</b>
CLN608 On 30/04/2023 Spot Bond			9.32000	103.49570	9.32000	103.41303			0.00	0
<b>Total CLN609 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN609</b>									<b>0.00</b>	<b>0</b>
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0
<b>Total CLN61 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN61</b>									<b>0.00</b>	<b>0</b>
CLN610 On 23/07/2022 Spot Bond					0.00000	100.98495			0.00	0
<b>Total CLN610 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN610</b>									<b>0.00</b>	<b>0</b>
CLN611 On 14/04/2026 Spot Bond					0.00000	100.02610			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	100.68949			0.00	0
<b>Total CLN612 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN612</b>									<b>0.00</b>	<b>0</b>
CLN613 On 22/08/2022 Spot Bond					0.00000	100.60103			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	100.36766			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	100.18117			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	100.18450			0.00	0
<b>Total CLN616 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For CLN616</b>									<b>0.00</b>	<b>0</b>
CLN617 On 20/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000.00	13,000,000,000	13,000
<b>Total CLN617 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>13,000,000,000</b>	<b>13,000</b>
<b>Total For CLN617</b>								<b>10,000,000,000,000.00</b>	<b>13,000,000,000</b>	<b>13,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN81 On 18/04/2028 Spot Bond			8.62000	96.98568	8.62000	96.96332			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	100.62177			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	101.41863			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			8.39000	116.15781	8.39000	116.13173			0.00	0 75
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0 759</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0 759</b>
COJ07 On 23/03/2021 Spot Bond			8.26500	104.01183	8.26500	103.98868			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>
COJ08 On 22/06/2026 Spot Bond			9.87500	111.19693	9.87500	111.16765			0.00	0 27
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0 276</b>
<b>Total For COJ08</b>									<b>0.00</b>	<b>0 276</b>
COJG0 On 09/06/2024 Spot Bond			8.77000	108.85389	8.77000	108.82836			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			9.42500	99.40372	9.42500	99.37870			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			11.01000	95.96608	11.01000	95.93798			0.00	0 10
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0 100</b>
<b>Total For COT02</b>									<b>0.00</b>	<b>0 100</b>
COT03 On 05/06/2028 Spot Bond			10.96500	95.14617	10.96500	95.11843			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			11.40500	11.40500	11.40500	101.52369			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	100.65624			0.00	0
<b>Total CS002 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 CS002</b>									<b>0.00</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond					0.00000	100.93229			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>
<b>Total For CSD05U</b>									<b>0.00</b>	<b>0</b>
DENG8 On 21/09/2021 Spot Bond					0.00000	100.54918			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	100.37545			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	100.39967			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	100.79489			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	101.79671			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	101.39273			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	100.80857			0.00	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 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	100.50978			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	100.42787			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>
DOL009 On 20/12/2019 Spot Bond					0.00000	97.36504			0.00	0
<b>Total DOL009 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DOL009</b>									<b>0.00</b>	<b>0</b>
DOL012 On 20/12/2021 Spot Bond					0.00000	101.14986			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	101.28512			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	102.65076			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			9.28500	9.28500	9.28500	108.84851			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	101.31345			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			8.03500	104.46889	8.03500	104.44641			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
DV22 On 07/02/2020 Spot Bond			8.04000	102.15965	8.04000	102.13770			0.00	0 76
<b>Total DV22 SPOT</b>									<b>0.00</b>	<b>0 76</b>
<b>Total For DV22</b>									<b>0.00</b>	<b>0 76</b>
DV22/R On 07/02/2020 Spot Bond			100.00000	79.80089	100.00000	79.63464			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			8.24000	106.41963	8.24000	106.39629		250,800,880,000.00		30,437,000 3,042
<b>Total DV23 SPOT</b>								<b>250,800,880,000.00</b>		<b>30,437,000 3,042</b>
<b>Total For DV23</b>								<b>250,800,880,000.00</b>		<b>30,437,000 3,042</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	17.04584	100.00000	17.00833		0.00		0
DV23/R On 27/02/2023 Spot Bond			100.00000	17.04584	100.00000	17.00833		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			8.49000	105.81301	8.49000	105.78910		0.00		0
<b>Total DV24 SPOT</b>								<b>0.00</b>		<b>0</b>
<b>Total For DV24</b>								<b>0.00</b>		<b>0</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	101.52867	9.69000	101.50256		0.00		0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.52867	9.69000	101.50256		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			10.90000	96.97450	10.90000	96.94654		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	101.59227	10.10000	101.56508		0.00		0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.59227	10.10000	101.56508		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	101.14064		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>
DVF20 On 28/03/2020 Spot Bond					0.00000	100.47274		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>
DVF20 On 31/08/2020 Spot Bond					0.00000	101.11894		0.00		0
<b>Total DVF20C 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 DVF20C</b>									<b>0.00</b>	<b>0</b>
DVF20I On 23/10/2020 Spot Bond					0.00000	100.03765			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	101.11774			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	100.88133			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	101.78422			0.00	0
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF22B</b>									<b>0.00</b>	<b>0</b>
DVF22C On 24/10/2022 Spot Bond					0.00000	99.80554			0.00	0
<b>Total DVF22C SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF22C</b>									<b>0.00</b>	<b>0</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	101.25301			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	100.78022			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	100.89622			0.00	0
<b>Total DVF26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVF26</b>									<b>0.00</b>	<b>0</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	100.30771			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>
DVF30I 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	100.93231			0.00	0
<b>Total DVFB21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVFB21</b>									<b>0.00</b>	<b>0</b>
DVFB2I On 31/05/2024 Spot Bond					0.00000	100.98474			0.00	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 DVFB25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For DVFB25</b>									<b>0.00</b>	<b>0</b>
DVFB2I On 31/05/2026 Spot Bond					0.00000	101.35988			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	61.41472	100.00000	61.27953			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			8.11500	106.81456	8.11500	106.79147			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			8.19000	111.44808	8.19000	111.42377			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			7.89500	101.53081	7.89500	101.50955			0.00	0
<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			7.99500	104.62531	7.99500	104.60279			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			8.90000	104.62256	8.90000	104.59754			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	103.34180	4.65000	103.31691			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			4.38000	94.65037	4.38000	94.62837			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	127.08380	2.25000	127.06151			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>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
EL28	On	02/05/2028	Spot Bond			4.34500	130.45225	4.33000	130.56701			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			4.36000	115.92789	4.36000	115.90103			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			4.20000	114.85956	4.20000	114.83342			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	105.59298	4.31000	105.56856			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			4.35000	96.30950	4.35000	96.28720			0.00	0	
<b>Total EL36 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>												<b>0.00</b>	<b>0</b>	
EL36/I2	On	31/01/2036	Spot Bond			2.25000	127.08380	2.25000	127.06151			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	110.10874			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	108.36930			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			7.71500	104.39231	7.71500	104.37084			0.00	0	210
<b>Total EMM01 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>210</b>
<b>Total For EMM01</b>												<b>0.00</b>	<b>0</b>	<b>210</b>
EMM02	On	11/03/2021	Spot Bond			7.68500	104.98230	7.68500	104.96055			0.00	0	
<b>Total EMM02 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 EMM02</b>									<b>0.00</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			9.96500	104.79980	9.96500	104.77212			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			10.70000	10.70000	10.70000	98.90849			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			10.75000	10.75000	10.75000	99.62336			0.00	0
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>
EMM06 On 23/06/2025 Spot Bond			10.11500	10.11500	10.11500	103.49245			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			9.96500	9.96500	9.96500	104.37239			0.00	0
<b>Total EMM07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EMM07</b>									<b>0.00</b>	<b>0</b>
EMM07 On 17/07/2032 Spot Bond			10.99000	10.99000	10.99000	87.15110			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	102.30702			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>
ENX01S On 23/04/2021 Spot Bond					0.00000	102.14630			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	100.91215			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>
ENX03U 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	100.32775			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	101.88577			0.00	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 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	100.75839			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	101.00791			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	101.68385			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	101.28135			0.00	0
<b>Total EPF011 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EPF011</b>									<b>0.00</b>	<b>0</b>
EPF012 On 06/11/2020 Spot Bond					0.00000	102.19426			0.00	0
<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	101.14519			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	101.00042			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	100.82645			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	100.84107			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	100.76572			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	100.77615			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
EPF04L 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>
EPF05L 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>
EPF08L 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>
EPF09L 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>
EPF10L 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>
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	101.57354			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	100.90620			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	100.67611			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	100.06728			0.00	0
<b>Total EQS06 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 EQS06</b>									<b>0.00</b>	<b>0</b>
EQS10 On 28/07/2022 Spot Bond					0.00000	102.11126			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>
EQS11I 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>
EQT00I On 03/06/2022 Spot Bond					0.00000	100.97345			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>
EQT00I On 03/06/2024 Spot Bond					0.00000	100.99042			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>
EQT01I 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>
<b>Total For EQT01U</b>									<b>0.00</b>	<b>0</b>
ERS3BI On 17/05/2022 Spot Bond					0.00000	101.35283			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	101.31404			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	101.41482			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	101.32179			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>
ERSA1I On 25/11/2020 Spot Bond			10.00000	110.74600	10.00000	110.71700			0.00	0
<b>Total ERSA12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>									<b>0.00</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.80213			0.00	0
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.31405			0.00	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 ERSA24 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERSA24</b>									<b>0.00</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.36053			0.00	0
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.30168			0.00	0
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>
ERSA2 On 17/11/2022 Spot Bond					0.00000	101.28300			0.00	0
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>
ES23 On 25/01/2023 Spot Bond			8.49000	106.46885	8.49000	106.44480		522,101,040,000.00	61,496,000	2,344
<b>Total ES23 SPOT</b>								<b>522,101,040,000.00</b>	<b>61,496,000</b>	<b>2,344</b>
<b>Total For ES23</b>								<b>522,101,040,000.00</b>	<b>61,496,000</b>	<b>2,344</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	102.22526	10.00000	102.19816		0.00	0	
<b>Total ES23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>								<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.43500	92.75387	9.43500	92.73050		946,592,793,000.00	100,327,800	5,786
<b>Total ES26 SPOT</b>								<b>946,592,793,000.00</b>	<b>100,327,800</b>	<b>5,786</b>
<b>Total For ES26</b>								<b>946,592,793,000.00</b>	<b>100,327,800</b>	<b>5,786</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.29497	7.85000	100.27387		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			10.75000	77.43438	10.73500	77.50082		1,233,977,450,000.00	114,788,600	7,727
<b>Total ES33 SPOT</b>								<b>1,233,977,450,000.00</b>	<b>114,788,600</b>	<b>7,727</b>
<b>Total For ES33</b>								<b>1,233,977,450,000.00</b>	<b>114,788,600</b>	<b>7,727</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.62902	7.50000	100.60867		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			11.08500	78.52981	11.08500	78.50666		670,640,283,000.00	60,499,800	7,424
<b>Total ES42 SPOT</b>								<b>670,640,283,000.00</b>	<b>60,499,800</b>	<b>7,424</b>
<b>Total For ES42</b>								<b>670,640,283,000.00</b>	<b>60,499,800</b>	<b>7,424</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	99.79551	8.50000	99.77281		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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	99.95539			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	100.75299			0.00	0
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EXX04</b>									<b>0.00</b>	<b>0</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	100.77366			0.00	0
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.60184			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	100.62184			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	12.78906	100.00000	12.75807			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	20.81447	100.00000	20.76404			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>

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 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>	
<b>Total For FIF13U</b>									<b>0.00</b>	<b>0</b>	
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.70637			0.00	0	60
<b>Total FIFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total For FIFB11</b>									<b>0.00</b>	<b>0</b>	<b>60</b>
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.50325			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	101.60907			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	101.32165			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	101.43152			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	101.47290			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	100.93932			0.00	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 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	101.24019			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	101.37219			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	101.18540			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>
FNTD10 On 11/10/2019 Spot Bond					0.00000	0.00000			0.00	0
<b>Total FNTD10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FNTD10</b>									<b>0.00</b>	<b>0</b>
FNTE10 On 22/11/2019 Spot Bond					0.00000	102.99890			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>
FNTF10 On 28/01/2020 Spot Bond					0.00000	101.38945			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>
FNTG10 On 10/03/2020 Spot Bond					0.00000	100.63800			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	101.69611			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	101.03400			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	102.15322			0.00	0
<b>Total FRB13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB13</b>									<b>0.00</b>	<b>0</b>
FRB14 On 02/06/2021 Spot Bond			10.08500	10.08500	10.08500	103.53967			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	101.99868			0.00	0
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>0</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	101.53835			0.00	0
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB16</b>									<b>0.00</b>	<b>0</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	103.81859			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	103.58746			0.00	0
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>0</b>
FRB19 On 14/04/2021 Spot Bond			10.08500	103.13025	10.08500	103.10253			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	102.92998			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	103.46168			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	106.68505			0.00	0
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>

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 FRB22</b>									<b>0.00</b>	<b>0</b>	<b>60</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	104.96150			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	103.40072			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	103.28693			0.00	0	700
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>0</b>	<b>700</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.12712			0.00	0	
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.99500	104.66364	9.99500	104.63576			0.00	0	68
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>68</b>
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	<b>68</b>
FRBI22 On 31/01/2022 Spot Bond			3.49000	159.04986	3.49000	159.01667			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	297.95110			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			3.86500	3.86500	3.86500	132.78499			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			4.16000	177.51691	4.16000	177.47660			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			4.30000	4.30000	4.30000	94.40344			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	209.35182			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			5.02500	86.63880	5.02500	86.61712			0.00	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 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			4.90000	90.66651	4.90000	90.64413			0.00	0
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>
FRBZ0 On 30/11/2020 Spot Bond			7.69000	7.69000	7.69000	91.88288			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>
FRBZ0 On 28/10/2024 Spot Bond			8.39000	8.39000	8.39000	66.53936			0.00	0
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>
FRBZ0 On 10/12/2024 Spot Bond			8.44000	8.44000	8.44000	65.77342			0.00	0
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0
<b>Total FRC107 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC107</b>									<b>0.00</b>	<b>0</b>
FRC12 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>
FRC16 On 31/01/2025 Spot Bond			4.81000	4.81000	4.81000	126.77400			0.00	0
<b>Total FRC169 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC169</b>									<b>0.00</b>	<b>0</b>
FRC17 On 06/08/2023 Spot Bond					0.00000	101.55711			0.00	0
<b>Total FRC178 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC178</b>									<b>0.00</b>	<b>0</b>
FRC18 On 06/08/2023 Spot Bond					0.00000	93.76267			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>
FRC19 On 25/11/2020 Spot Bond			10.00000	110.74600	10.00000	110.71700			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>
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRC207 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC207</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRC208 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC208</b>									<b>0.00</b>	<b>0</b>
FRC20: On 07/10/2020 Spot Bond					0.00000	101.64847			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>
FRC21: 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>
FRC21: On 07/05/2020 Spot Bond					0.00000	101.67315			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>
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRC213 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC213</b>									<b>0.00</b>	<b>0</b>
FRC21: On 07/11/2019 Spot Bond					0.00000	101.68879			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	101.73277			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			4.14000	156.81075	4.14000	156.77532			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	101.36751			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			5.00000	153.90822	5.00000	153.86991			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	100.94459			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	105.14082			0.00	0
<b>Total FRC236 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 FRC236</b>									<b>0.00</b>	<b>0</b>
FRC237 On 19/10/2020 Spot Bond					0.00000	102.00498			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>
FRC238 On 08/02/2020 Spot Bond					0.00000	105.26888			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>
FRC239 On 19/10/2020 Spot Bond					0.00000	102.57635			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>
FRC240 On 19/10/2020 Spot Bond					0.00000	103.09156			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>
FRC241 On 08/02/2020 Spot Bond					0.00000	105.24893			0.00	0
<b>Total FRC241 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC241</b>									<b>0.00</b>	<b>0</b>
FRC242 On 08/02/2020 Spot Bond					0.00000	105.15595			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>
FRC243 On 19/10/2020 Spot Bond					0.00000	99.69545			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>
FRC244 On 08/02/2020 Spot Bond					0.00000	104.88674			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>
FRC245 On 19/10/2020 Spot Bond					0.00000	99.69855			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>
FRC246 On 19/10/2020 Spot Bond					0.00000	99.75951			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>
FRC247 On 08/02/2020 Spot Bond					0.00000	105.02125			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>
FRC248 On 08/02/2020 Spot Bond					0.00000	102.32328			0.00	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 FRC248 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC248</b>									<b>0.00</b>	<b>0</b>
FRC248 On 19/10/2020 Spot Bond					0.00000	102.10367			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>
FRC249 On 19/10/2020 Spot Bond					0.00000	99.76030			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>
FRC250 On 13/02/2022 Spot Bond					0.00000	101.77685			0.00	0
<b>Total FRC251 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC251</b>									<b>0.00</b>	<b>0</b>
FRC251 On 14/03/2022 Spot Bond					0.00000	100.71063			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>
FRC252 On 27/03/2020 Spot Bond					0.00000	100.56912			0.00	0
<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	101.90705			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	100.41111			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	101.95897			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>
FRC258 On 10/10/2020 Spot Bond					0.00000	100.02165			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	100.02230			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC26 On 13/07/2020 Spot Bond					0.00000	100.25850			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>
FRC26 On 20/06/2021 Spot Bond					0.00000	100.74615			0.00	0
<b>Total FRC265 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC265</b>									<b>0.00</b>	<b>0</b>
FRC26 On 06/08/2023 Spot Bond					0.00000	104.69874			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>
FRC26 On 21/10/2019 Spot Bond					0.00000	101.83964			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	101.30858			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>
FRC27 On 30/01/2023 Spot Bond					0.00000	101.89336			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	101.97809			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	104.43740	9.80000	104.41025			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	100.77895			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	100.78073			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	100.94508			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	100.39315			0.00	0
<b>Total FRC278 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 FRC278</b>									<b>0.00</b>	<b>0</b>
FRC278 On 21/11/2022 Spot Bond					0.00000	101.30602			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>
FRC280 On 20/12/2023 Spot Bond					0.00000	100.65891			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>
FRC281 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	105.26792			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>
FRC283 On 26/01/2021 Spot Bond					0.00000	103.10610			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>
FRC284 On 11/11/2024 Spot Bond					0.00000	101.88299			0.00	0
<b>Total FRC284 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC284</b>									<b>0.00</b>	<b>0</b>
FRC285 On 20/12/2022 Spot Bond					0.00000	100.69002			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>
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	103.47715			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>
FRC287 On 01/02/2020 Spot Bond					0.00000	101.82440			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>
FRC288 On 01/02/2020 Spot Bond					0.00000	101.82440			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>
FRC289 On 20/12/2022 Spot Bond					0.00000	100.60305			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>
FRC290 On 20/06/2022 Spot Bond					0.00000	100.67915			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>
FRC291 On 26/01/2021 Spot Bond					0.00000	102.19199			0.00	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 FRC291 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC291</b>									<b>0.00</b>	<b>0</b>
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.60756			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>
FRC29: On 18/04/2021 Spot Bond					0.00000	99.93678			0.00	0
<b>Total FRC293 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC293</b>									<b>0.00</b>	<b>0</b>
FRC29: On 18/04/2021 Spot Bond					0.00000	99.93759			0.00	0
<b>Total FRC294 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC294</b>									<b>0.00</b>	<b>0</b>
FRC29: On 14/05/2024 Spot Bond					0.00000	101.56576			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>
FRC29: On 14/05/2024 Spot Bond					0.00000	101.51351			0.00	0
<b>Total FRC296 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC296</b>									<b>0.00</b>	<b>0</b>
FRC29: On 14/05/2024 Spot Bond					0.00000	101.53037			0.00	0
<b>Total FRC297 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC297</b>									<b>0.00</b>	<b>0</b>
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.33812			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>
FRC29: On 20/06/2024 Spot Bond					0.00000	100.72603			0.00	0
<b>Total FRC299 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC299</b>									<b>0.00</b>	<b>0</b>
FRC30: On 25/04/2023 Spot Bond					0.00000	102.23556			0.00	0
<b>Total FRC300 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC300</b>									<b>0.00</b>	<b>0</b>
FRC30: On 30/11/2020 Spot Bond					0.00000	100.84624			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>
FRC30: On 11/11/2024 Spot Bond					0.00000	101.74039			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC30: On 31/05/2024 Spot Bond					0.00000	99.25169			0.00	0
<b>Total FRC303 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC303</b>									<b>0.00</b>	<b>0</b>
FRC30: On 28/12/2020 Spot Bond					0.00000	100.33100			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>
FRC30: On 06/11/2023 Spot Bond					0.00000	101.90048			0.00	0
<b>Total FRC305 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC305</b>									<b>0.00</b>	<b>0</b>
FRC30: On 27/02/2023 Spot Bond					0.00000	101.12099			0.00	0
<b>Total FRC306 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC306</b>									<b>0.00</b>	<b>0</b>
FRC30: On 12/08/2020 Spot Bond					0.00000	101.38727			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>
FRC30: On 31/05/2024 Spot Bond					0.00000	101.24992			0.00	0
<b>Total FRC308 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC308</b>									<b>0.00</b>	<b>0</b>
FRC30: On 20/06/2024 Spot Bond					0.00000	100.59494			0.00	0
<b>Total FRC309 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC309</b>									<b>0.00</b>	<b>0</b>
FRC31: On 20/12/2024 Spot Bond					0.00000	100.65075			0.00	0
<b>Total FRC310 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC310</b>									<b>0.00</b>	<b>0</b>
FRC31: On 23/02/2021 Spot Bond					0.00000	100.21000			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>
FRC31: On 23/02/2021 Spot Bond					0.00000	99.76000			0.00	0
<b>Total FRC312 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC312</b>									<b>0.00</b>	<b>0</b>
FRC31: On 20/06/2024 Spot Bond					0.00000	100.69246			0.00	0
<b>Total FRC313 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC313</b>									<b>0.00</b>	<b>0</b>
FRC31: On 23/02/2021 Spot Bond					0.00000	100.58000			0.00	0
<b>Total FRC314 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 FRC314</b>									<b>0.00</b>	<b>0</b>
FRC314 On 13/10/2026 Spot Bond					0.00000	100.15636			0.00	0
<b>Total FRC315 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC315</b>									<b>0.00</b>	<b>0</b>
FRC315 On 15/09/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total FRC316 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRC316</b>									<b>0.00</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			4.78000	4.78000	4.78000	154.60673			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			4.72000	4.72000	4.72000	154.80845			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			4.70000	4.70000	4.70000	154.87575			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>
<b>Total For FRD16U</b>									<b>0.00</b>	<b>0</b>
FRD17U 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>
FRD19U 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>
FRD20U 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>
FRD23U 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>
FRD24U 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>
FRD25U On 15/05/2020 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 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
<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	86.10206	5.05000	86.08032			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			4.95500	98.88507	4.95500	98.86058			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	100.66096			0.00	540,000,000
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>540,000,000</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>540,000,000</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.26889			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	102.05245			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRJ23 On 31/07/2023 Spot Bond					0.00000	103.07335			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	101.40385			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	104.10175			0.00	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.93209			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	104.93524			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	101.46112			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>
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>
FRS100 On 15/01/2024 Spot Bond			3.84800	3.84800	3.84800	105.13445			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			4.20000	4.20000	4.20000	109.84003			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	101.85917			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	101.85917			0.00	0
<b>Total FRS104 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 FRS104</b>									<b>0.00</b>	<b>0</b>
FRS104 On 31/01/2038 Spot Bond			4.34000	107.72171	4.34000	107.69679			0.00	0
<b>Total FRS108 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS108</b>									<b>0.00</b>	<b>0</b>
FRS108 On 07/12/2033 Spot Bond			4.34000	212.80064	4.34000	212.75130			0.00	0
<b>Total FRS109 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS109</b>									<b>0.00</b>	<b>0</b>
FRS109 On 31/01/2038 Spot Bond			5.13000	96.53347	5.13000	96.50910			0.00	0
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>
FRS110 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	212.06602			0.00	0
<b>Total FRS112 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS112</b>									<b>0.00</b>	<b>0</b>
FRS112 On 31/01/2025 Spot Bond			4.36000	129.62696	4.36000	129.59691			0.00	0
<b>Total FRS114 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS114</b>									<b>0.00</b>	<b>0</b>
FRS114 On 31/01/2038 Spot Bond			3.70500	117.86561	3.70500	117.84034			0.00	0
<b>Total FRS115 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS115</b>									<b>0.00</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			4.73000	102.01209	4.73000	101.98744			0.00	0
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>
FRS119 On 07/12/2033 Spot Bond			4.49000	209.40124	4.49000	209.35182			0.00	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			4.54000	208.28289	4.54000	208.23348			0.00	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>
FRS121 On 31/01/2025 Spot Bond			3.89000	165.41573	3.89000	116.10723			0.00	0
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>
FRS122 On 07/12/2033 Spot Bond			4.57000	207.61541	4.57000	207.56599			0.00	0
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>
FRS123 On 31/01/2038 Spot Bond			5.70000	89.33499	5.70000	89.31110			0.00	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 FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>
FRS124 On 31/03/2028 Spot Bond			5.23000	164.03932	5.23000	163.99739			0.00	0
<b>Total FRS126 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>
FRS126 On 31/01/2038 Spot Bond			5.23000	95.22038	5.23000	95.19611			0.00	0
<b>Total FRS127 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS127</b>									<b>0.00</b>	<b>0</b>
FRS127 On 31/03/2028 Spot Bond			4.75000	169.93533	4.75000	169.89408			0.00	0
<b>Total FRS129 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS129</b>									<b>0.00</b>	<b>0</b>
FRS129 On 31/03/2028 Spot Bond			4.81000	169.18525	4.81000	169.14390			0.00	0
<b>Total FRS131 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS131</b>									<b>0.00</b>	<b>0</b>
FRS131 On 07/12/2033 Spot Bond			5.08000	196.66062	5.08000	196.61113			0.00	0
<b>Total FRS132 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS132</b>									<b>0.00</b>	<b>0</b>
FRS132 On 24/03/2020 Spot Bond					0.00000	102.40638			0.00	0
<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			5.16000	96.13723	5.16000	96.11289			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			5.41500	5.41500	5.41500	92.82434			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			4.96000	98.81691	4.96000	98.79242			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			4.62000	171.57359	4.62000	171.53253			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	201.51057	4.85000	201.46111			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS14: On 31/03/2028 Spot Bond			4.75000	169.93533	4.75000	169.89408			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>
FRS14: On 31/03/2028 Spot Bond			4.75000	169.93533	4.75000	169.89408			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>
FRS14: On 31/03/2028 Spot Bond			5.04000	166.34475	5.04000	166.30308			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>
FRS14: On 31/01/2025 Spot Bond			4.66000	127.73775	4.66000	127.70712			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>
FRS14: On 31/01/2022 Spot Bond			3.84000	157.83928	3.84000	157.80487			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>
FRS14: On 31/03/2028 Spot Bond			5.10000	165.61274	5.10000	165.57097			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>
FRS15: On 31/03/2028 Spot Bond			5.14000	165.12678	5.14000	165.08496			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			4.63000	127.92525	4.63000	127.89468			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			4.56000	172.33579	4.56000	172.29483			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			5.15000	5.15000	5.15000	164.96372			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	12.25383			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	13.55686			0.00	0
<b>Total FRS159 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 FRS159</b>									<b>0.00</b>	<b>0</b>
FRS16( On 06/06/2024 Spot Bond					0.00000	16.39103			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	18.84747			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	11.47231			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	12.45212			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	14.85760			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	16.93957			0.00	0
<b>Total FRS165 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS165</b>									<b>0.00</b>	<b>0</b>
FRS16( On 01/08/2022 Spot Bond					0.00000	10.47087			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>
FRS16( On 01/08/2022 Spot Bond					0.00000	10.48407			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>
FRS16( On 01/08/2021 Spot Bond					0.00000	10.25139			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>
FRS17( On 01/08/2022 Spot Bond					0.00000	15.27996			0.00	0
<b>Total FRS170 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS170</b>									<b>0.00</b>	<b>0</b>
FRS17( On 16/10/2022 Spot Bond					0.00000	99.97802			0.00	0
<b>Total FRS171 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS171</b>									<b>0.00</b>	<b>0</b>
FRS17( On 16/10/2024 Spot Bond					0.00000	99.97649			0.00	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 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	13.31815			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	13.31814			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	15.76897			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	100.65856			0.00	0
<b>Total FRS180 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS180</b>									<b>0.00</b>	<b>0</b>
FRS180 On 27/09/2025 Spot Bond					0.00000	100.45912			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	97.54804			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	97.97272			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	112.59970			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	109.64782			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS187 On 23/01/2024 Spot Bond					0.00000	119.54367			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>
FRS188 On 23/01/2024 Spot Bond					0.00000	113.64697			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>
FRS190 On 16/03/2020 Spot Bond					0.00000	113.20680			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>
FRS191 On 16/03/2020 Spot Bond					0.00000	110.92183			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>
FRS192 On 19/03/2020 Spot Bond					0.00000	100.11015			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>
FRS193 On 23/03/2020 Spot Bond					0.00000	109.00124			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>
FRS194 On 19/06/2026 Spot Bond					0.00000	45.95138			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>
FRS195 On 19/06/2026 Spot Bond					0.00000	40.44917			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>
FRS197 On 05/08/2024 Spot Bond					0.00000	101.58754			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>
FRS198 On 03/08/2020 Spot Bond					0.00000	103.57383			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>
FRS199 On 05/08/2025 Spot Bond					0.00000	101.73264			0.00	0
<b>Total FRS199 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS199</b>									<b>0.00</b>	<b>0</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	101.56133			0.00	0
<b>Total FRS200 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 FRS200</b>									<b>0.00</b>	<b>0</b>
FRS20 On 06/08/2025 Spot Bond					0.00000	101.20831			0.00	0
<b>Total FRS201 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS201</b>									<b>0.00</b>	<b>0</b>
FRS20 On 23/08/2025 Spot Bond					0.00000	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	100.65875			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	98.80900			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	98.18066			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>
<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	300.13257			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	301.34064			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	293.53878			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			3.63000	158.56424	3.63000	158.53056			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	101.83442			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			3.33000	159.60711	3.33000	159.57449			0.00	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 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	101.69388			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			4.18000	102.96319	4.18000	102.93982			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	76.61496	3.86000	110.00038			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			3.82000	3.82000	3.82000	133.07922			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			3.85000	3.85000	3.85000	132.88299			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	291.52096			0.00	0
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>
FRX19 On 15/11/2019 Spot Bond			7.36800	103.87097	7.36800	103.85013			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			7.47500	101.51178	7.47500	101.49143			0.00	0 1,000
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0 1,000</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0 1,000</b>
FRX23 On 28/02/2023 Spot Bond			7.86000	7.86000	7.86000	100.62881			0.00	0 400
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0 400</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0 400</b>
FRX24 On 10/12/2024 Spot Bond			8.24200	114.09189	8.24200	114.06671			0.00	0 221
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0 221</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0 221</b>
FRX25 On 26/07/2025 Spot Bond			9.21500	104.50117	9.21500	104.47560			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRX26 On 01/10/2026 Spot Bond			8.65500	104.73101	8.65500	104.70676			0.00	0 500
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0 500</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0 500</b>
FRX27 On 07/03/2027 Spot Bond			8.72500	108.93381	8.72500	108.90826			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			9.04500	108.64495	9.04500	108.61884			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	104.78667	9.32500	104.76072			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			9.49000	101.49099	9.49000	101.46543			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			9.53000	107.58078	9.53000	107.55342			0.00	0
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>
FRX45 On 14/04/2045 Spot Bond			10.52500	77.80732	10.52500	77.78551			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	101.31670			0.00	0
<b>Total FS3A5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS3A5</b>									<b>0.00</b>	<b>0</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	101.40390			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>

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 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>
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	101.16811			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	100.59671			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	101.54886			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	101.27305			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
<b>Total FS6C1U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For FS6C1U</b>									<b>0.00</b>	<b>0</b>
FS6D1L 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>
FS6E1L 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	103.33421			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	101.99332			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>
GH2A1L 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
GH31A On 25/02/2020 Spot Bond					0.00000	101.14476			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	101.15833			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	101.24648			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	101.35488			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	101.42258			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>
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>

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 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>
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	103.41121	4.15000	103.38776			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	103.33421			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	102.42739			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	100.92803			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	100.33147			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	101.98277			0.00	0
<b>Total GRT14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT14</b>									<b>0.00</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond					0.00000	100.25574			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	101.26768			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			8.83000	104.34380	8.83000	104.31917			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	100.96993			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	101.66825			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
GRT20 On 03/04/2024 Spot Bond					0.00000	101.39756			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			9.76500	100.39299	9.76500	100.36683			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	99.97855			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	100.18071			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	100.82056			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	100.93580			0.00	0
<b>Total GRT25G SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT25G</b>									<b>0.00</b>	<b>0</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	102.17781			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	100.50759			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	100.76961			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	100.78848			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	101.24329			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	101.09300			0.00	0
<b>Total GRT31 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 GRT31</b>									<b>0.00</b>	<b>0</b>
GRT32 On 18/04/2024 Spot Bond					0.00000	99.93633			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	99.93450			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	99.93202			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	100.41341			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	100.34964			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	100.34344			0.00	0
<b>Total GRT39 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For GRT39</b>									<b>0.00</b>	<b>0</b>
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	100.16055			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	101.04139			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	101.73659			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	100.08839			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	100.08964			0.00	0
<b>Total HILB07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HILB07</b>									<b>0.00</b>	<b>0</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	100.50045			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	100.36314			0.00	0
<b>Total HILB09 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HILB09</b>									<b>0.00</b>	<b>0</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	100.84081			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	100.69087			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	100.68696			0.00	0
<b>Total HILB12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HILB12</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	110.74600	10.00000	110.71700			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	101.48897			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	100.36462			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	100.35038			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>
HWAY2 On 31/07/2020 Spot Bond			7.40000	103.79185	7.40000	103.77136			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	59.08161	100.00000	58.95156			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	295.96120	3.85000	295.89644			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	295.57630			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	78.89740	4.38000	96.03165			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			10.60500	91.90058	10.60500	91.87478			0.00	0 5,435
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0 5,435</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 HWAY34</b>									<b>0.00</b>	<b>0 5,435</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.96110	100.00000	10.93698			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			10.61000	91.59356	10.61000	91.56784			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	10.96079	100.00000	10.93667			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	100.04888			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	101.88483			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	110.74600	10.00000	110.71700			0.00	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			3.22000	137.10137	3.21000	137.14148		731,745,644,000,000.00	227,250,200,000	305,318
<b>Total I2025 SPOT</b>								<b>11,745,644,000,000.00</b>	<b>227,250,200,000</b>	<b>305,318</b>
<b>Total For I2025</b>								<b>11,745,644,000,000.00</b>	<b>227,250,200,000</b>	<b>305,318</b>
I2029 On 31/03/2029 Spot Bond			3.43000	101.63120	3.43000	101.61011		104,030,356,500,000.00	30,329,550,000	61,388
<b>Total I2029 SPOT</b>								<b>14,030,356,500,000.00</b>	<b>30,329,550,000</b>	<b>61,388</b>
<b>Total For I2029</b>								<b>14,030,356,500,000.00</b>	<b>30,329,550,000</b>	<b>61,388</b>
I2033 On 28/02/2033 Spot Bond			3.55000	102.04189	3.55000	102.02027		223,799,348,500,000.00	63,042,070,000	100,428
<b>Total I2033 SPOT</b>								<b>23,799,348,500,000.00</b>	<b>63,042,070,000</b>	<b>100,428</b>
<b>Total For I2033</b>								<b>23,799,348,500,000.00</b>	<b>63,042,070,000</b>	<b>100,428</b>
I2038 On 31/01/2038 Spot Bond			3.58000	119.99499	3.58000	119.96966		476,808,028,000,000.00	133,186,600,000	174,670
<b>Total I2038 SPOT</b>								<b>16,808,028,000,000.00</b>	<b>133,186,600,000</b>	<b>174,670</b>
<b>Total For I2038</b>								<b>16,808,028,000,000.00</b>	<b>133,186,600,000</b>	<b>174,670</b>
I2046 On 31/03/2046 Spot Bond			3.65000	110.32334	3.65000	110.29979		587,580,780,670,000.00	160,981,035,800	203,783
<b>Total I2046 SPOT</b>								<b>17,580,780,670,000.00</b>	<b>160,981,035,800</b>	<b>203,783</b>
<b>Total For I2046</b>								<b>17,580,780,670,000.00</b>	<b>160,981,035,800</b>	<b>203,783</b>
I2050 On 31/12/2050 Spot Bond			3.65500	114.96402	3.66000	114.82515		68,597,771,000,000.00	18,768,200,000	203,436

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total I2050 SPOT</b>									<b>8,597,771,000,000.00</b>	<b>18,768,200,000 203,436</b>
<b>Total For I2050</b>									<b>8,597,771,000,000.00</b>	<b>18,768,200,000 203,436</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
<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	101.13806			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			8.30500	8.30500	8.30500	105.30857			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	101.51515			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	99.95321			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.91334			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	101.20748			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	295.20894	3.92000	295.14380			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	100.86353			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	101.45676			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	101.22397			0.00	0
<b>Total IBL113 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL113</b>									<b>0.00</b>	<b>0</b>
IBL114 On 21/05/2022 Spot Bond					0.00000	101.59549			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	101.25827			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	100.55445			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	99.81382			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	101.36577			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	100.02068			0.00	0
<b>Total IBL120 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 IBL120</b>									<b>0.00</b>	<b>0</b>
IBL123 On 14/02/2022 Spot Bond					0.00000	101.54176			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	101.41228			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	100.27885			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	100.08435			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	101.27099			0.00	0
<b>Total IBL129 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL129</b>									<b>0.00</b>	<b>0</b>
IBL130 On 22/07/2022 Spot Bond					0.00000	100.09960			0.00	0
<b>Total IBL130 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL130</b>									<b>0.00</b>	<b>0</b>
IBL131 On 07/08/2020 Spot Bond					0.00000	101.45453			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	101.47103			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	100.73380			0.00	2,310,000,000 34,700
<b>Total IBL133 SPOT</b>									<b>0.00</b>	<b>2,310,000,000 34,700</b>
<b>Total For IBL133</b>									<b>0.00</b>	<b>2,310,000,000 34,700</b>
IBL36 On 31/01/2022 Spot Bond			3.38000	3.38000	3.38000	159.39991			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	110.74600	10.00000	110.71700			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			8.14500	101.56260	8.14500	101.54039			0.00	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 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			7.90500	102.73826	7.90500	102.71662			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			8.95000	106.25427	8.95000	106.22899			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	102.13283			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			3.48000	159.08461	3.48000	159.05146			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	101.74327			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	102.02050			0.00	0
<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			9.04000	106.55292	9.04000	106.52733			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	102.38710			0.00	0
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>
IBL88 On 20/05/2021 Spot Bond			7.88500	107.74693	7.88500	107.72430			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	38.93046	100.00000	38.84477			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IBL89 On 26/05/2021 Spot Bond					0.00000	101.25411			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	100.02185			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	102.02146			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	101.97123			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			8.73000	99.88055	8.73000	99.85669			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>
IDC02L On 28/02/2028 Spot Bond			100.00000	10.40731	100.00000	10.38441			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			7.93500	100.25413	7.93500	100.23282			0.00	0
<b>Total IDCG03 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG03</b>									<b>0.00</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.23802			0.00	0
<b>Total IDCG05 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG05</b>									<b>0.00</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			9.06500	105.69305	9.06500	105.66758			0.00	0 10,882
<b>Total IDCG06 SPOT</b>									<b>0.00</b>	<b>0 10,882</b>
<b>Total For IDCG06</b>									<b>0.00</b>	<b>0 10,882</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.64524			0.00	0
<b>Total IDCG07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG07</b>									<b>0.00</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			11.40000	104.00228	11.40000	103.95265			0.00	0
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>
IDCG08 On 05/12/2019 Spot Bond					0.00000	101.06266			0.00	0
<b>Total IDCG09 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG09</b>									<b>0.00</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.94921			0.00	0
<b>Total IDCG10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG10</b>									<b>0.00</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			9.56500	110.18290	9.56500	110.15478			0.00	0 6,000
<b>Total IDCG11 SPOT</b>									<b>0.00</b>	<b>0 6,000</b>
<b>Total For IDCG11</b>									<b>0.00</b>	<b>0 6,000</b>
IDCG12 On 26/04/2021 Spot Bond					0.00000	102.36248			0.00	0
<b>Total IDCG12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG12</b>									<b>0.00</b>	<b>0</b>
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.63562			0.00	0
<b>Total IDCG13 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG13</b>									<b>0.00</b>	<b>0</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.43950			0.00	0
<b>Total IDCG14 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG14</b>									<b>0.00</b>	<b>0</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.92163			0.00	0
<b>Total IDCG15 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG15</b>									<b>0.00</b>	<b>0</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.71569			0.00	0
<b>Total IDCG16 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG16</b>									<b>0.00</b>	<b>0</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.60254			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>
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.74492			0.00	0
<b>Total IDCG18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG18</b>									<b>0.00</b>	<b>0</b>
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.03285			0.00	0
<b>Total IDCG19 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IDCG19</b>									<b>0.00</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	99.97808			0.00	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 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	100.68420			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>
IDCP1L 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>
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.74234	100.00000	5.72963			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>
IDCP3L 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			8.46500	104.07748	8.46500	104.05391			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			8.04500	101.04215	8.04500	101.02037			0.00	0
<b>Total IFC02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IFC02</b>									<b>0.00</b>	<b>0</b>
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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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>
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>

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 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>
<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			0.00	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 IN417U SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IN417U</b>									<b>0.00</b>	<b>0</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	110.74600	10.00000	110.71700			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	101.04170			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	101.72308			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	101.84846			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	101.05214			0.00	0
<b>Total ING383 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For ING383</b>									<b>0.00</b>	<b>0</b>
ING384 On 30/09/2020 Spot Bond					0.00000	89.53393			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	101.64114			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	102.13848			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	100.69750			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	103.63592			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
INLV04 On 11/02/2021 Spot Bond			10.18500	105.37451	10.18500	105.34606			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	103.99933			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	110.74600	10.00000	110.71700			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	100.96720			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	100.83404			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>
IPF16 On 17/12/2021 Spot Bond					0.00000	100.67890			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	100.51353			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	100.51946			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	100.52539			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	100.64726			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	101.32549			0.00	0
<b>Total IPF21 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 IPF21</b>									<b>0.00</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	100.69489			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	101.67452			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	99.99983			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	101.50916			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	101.52637			0.00	0
<b>Total IPF27 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF27</b>									<b>0.00</b>	<b>0</b>
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	100.46606			0.00	0
<b>Total IPF30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPF30</b>									<b>0.00</b>	<b>0</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	100.87143			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	100.33486			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	101.64674			0.00	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 IPFC25 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IPFC25</b>									<b>0.00</b>	<b>0</b>
IPL8/JIF 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	100.57313	2.75000	100.56566			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			6.71000	147.28335	6.71000	147.23993			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			5.21000	5.21000	5.21000	124.32337			0.00	0
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			5.21000	5.21000	5.21000	124.32337			0.00	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>
IV031 On 11/03/2020 Spot Bond					0.00000	100.91890			0.00	0
<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	103.49513			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			10.08500	105.08292	10.08500	105.05482			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	106.27165			0.00	0
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>
IV036 On 22/07/2021 Spot Bond					0.00000	103.67004			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	100.67008			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IV039 On 31/01/2022 Spot Bond			5.58000	5.58000	5.58000	151.94825			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	104.47565			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			10.43500	103.19691	10.43500	103.16807			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	106.40539			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			10.32500	10.32500	10.32500	108.98298			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	102.29391			0.00	0
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>
IV045 On 31/01/2022 Spot Bond			4.53000	155.48612	4.53000	155.44937			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	102.75881			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	100.77454			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>

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 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			5.41000	161.88889	5.41000	161.84673			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>
<b>Total For IVA698</b>									<b>0.00</b>	<b>0</b>
IVA962 On 17/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.86306			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	99.72650			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	99.59032			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			7.15000	7.15000	7.15000	99.45450			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	99.30959			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	98.89991			0.00	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 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			7.25000	7.25000	7.25000	98.76410			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	98.23936			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			7.35000	7.35000	7.35000	98.10351			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			7.35000	7.35000	7.35000	98.06477			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			7.35000	7.35000	7.35000	97.92940			0.00	0
<b>Total IVA979 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVA979</b>									<b>0.00</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	110.74600	10.00000	110.71700			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	100.35918			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			7.95500	104.37529	7.95500	104.35316			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	101.32853			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	100.70301			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	101.74826			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IVC092 On 24/11/2019 Spot Bond					0.00000	101.24656			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			8.80500	107.68597	8.80500	107.66062			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	100.37945			0.00	0
<b>Total IVC097 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC097</b>									<b>0.00</b>	<b>0</b>
IVC102 On 31/01/2020 Spot Bond					0.00000	102.02478			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	100.38551			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>
IVC105 On 08/03/2020 Spot Bond					0.00000	100.88679			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	100.78334			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	100.38147			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	102.20673			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			8.45500	105.88851	8.45500	105.86468			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	101.31407			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	100.73007			0.00	0
<b>Total IVC114 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 IVC114</b>									<b>0.00</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond					0.00000	102.05966			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	102.83503			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	101.82382			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	102.02543			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	101.94269			0.00	0
<b>Total IVC136 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC136</b>									<b>0.00</b>	<b>0</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	101.19154			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	100.21107			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	100.99616			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	100.89099			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	100.95863			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	100.50766			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	100.80478			0.00	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 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	100.80046			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	100.84674			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	101.56819			0.00	0
<b>Total IVC154 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC154</b>									<b>0.00</b>	<b>0</b>
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total IVC155 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC155</b>									<b>0.00</b>	<b>0</b>
IVC156 On 22/04/2021 Spot Bond					0.00000	99.84980			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	101.04388			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	100.28060			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	100.43067			0.00	0
<b>Total IVC159 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC159</b>									<b>0.00</b>	<b>0</b>
IVC160 On 05/04/2020 Spot Bond					0.00000	100.17563			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	101.55584			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IVC162 On 21/05/2020 Spot Bond					0.00000	101.32178			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	100.68656			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	100.55278			0.00	0
<b>Total IVC165 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For IVC165</b>									<b>0.00</b>	<b>0</b>
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>
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	100.16001			0.00	0
<b>Total IVF407 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 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	102.10769			0.00	0
<b>Total JAS02 SPOT</b>									<b>0.00</b>	<b>0</b>
<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	100.69595			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	100.37744			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			8.16000	103.51978	8.16000	108.59889			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	101.22496			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	101.21270			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	100.95835			0.00	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 KAP010 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For KAP010</b>									<b>0.00</b>	<b>0</b>
KAP010 On 01/12/2022 Spot Bond					0.00000	101.04878			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>
KAP012 On 24/05/2022 Spot Bond					0.00000	101.15169			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>
KAP013 On 19/07/2024 Spot Bond					0.00000	99.86906			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	100.05766			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	102.74426			0.00	0
<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			9.55500	121.25792	9.55500	121.22717			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	101.85357			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			7.95500	103.83688	7.95500	103.81446			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	103.63548	9.62000	103.60848			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	101.29786	9.71000	101.27184			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
LBK15 On 12/10/2021 Spot Bond					0.00000	103.27423			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	101.25305			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	100.91604			0.00	0 250
<b>Total LBK17 SPOT</b>									<b>0.00</b>	<b>0 250</b>
<b>Total For LBK17</b>									<b>0.00</b>	<b>0 250</b>
LBK18 On 22/03/2022 Spot Bond					0.00000	103.76916			0.00	2,500,000,000 2,500
<b>Total LBK18 SPOT</b>									<b>0.00</b>	<b>2,500,000,000 2,500</b>
<b>Total For LBK18</b>									<b>0.00</b>	<b>2,500,000,000 2,500</b>
LBK20 On 08/06/2022 Spot Bond			8.49000	107.57715	8.49000	107.55271			0.00	0 2,500
<b>Total LBK20 SPOT</b>									<b>0.00</b>	<b>0 2,500</b>
<b>Total For LBK20</b>									<b>0.00</b>	<b>0 2,500</b>
LBK22 On 04/09/2020 Spot Bond					0.00000	101.48840			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	103.18022			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			8.81000	106.03261	8.81000	106.00764			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	100.89801			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	101.88018			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	107.28999	10.05500	107.26139			0.00	0 1,324
<b>Total LBK28 SPOT</b>									<b>0.00</b>	<b>0 1,324</b>
<b>Total For LBK28</b>									<b>0.00</b>	<b>0 1,324</b>
LBK29 On 07/06/2023 Spot Bond			8.61500	106.83349	8.61500	106.80887			0.00	0
<b>Total LBK29 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 LBK29</b>									<b>0.00</b>	<b>0</b>
LBK30 On 20/09/2021 Spot Bond					0.00000	100.56800			0.00	0
<b>Total LBK30 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK30</b>									<b>0.00</b>	<b>0</b>
LBK31 On 20/09/2023 Spot Bond					0.00000	101.20615			0.00	0
<b>Total LBK31 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK31</b>									<b>0.00</b>	<b>0</b>
LBK32 On 08/11/2023 Spot Bond					0.00000	101.64702			0.00	0
<b>Total LBK32 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK32</b>									<b>0.00</b>	<b>0</b>
LBK33 On 07/12/2025 Spot Bond					0.00000	101.51076			0.00	0
<b>Total LBK33 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK33</b>									<b>0.00</b>	<b>0</b>
LBK35 On 26/03/2024 Spot Bond					0.00000	100.45617			0.00	0
<b>Total LBK35 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For LBK35</b>									<b>0.00</b>	<b>0</b>
LBK36 On 25/06/2020 Spot Bond					0.00000	100.44188			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	100.47946			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			7.53500	102.83626	7.53500	102.81559		3,014,000,000,000.00	400,000,000	780
<b>Total LGL04 SPOT</b>								<b>3,014,000,000,000.00</b>	<b>400,000,000</b>	<b>780</b>
<b>Total For LGL04</b>								<b>3,014,000,000,000.00</b>	<b>400,000,000</b>	<b>780</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	101.63356			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			8.89000	103.67966	8.89000	103.65503			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	102.20877			0.00	362,722,400 241
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>362,722,400 241</b>
<b>Total For LGL07</b>									<b>0.00</b>	<b>362,722,400 241</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	103.83675			0.00	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 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	104.20434			0.00	500,000,000 520
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>500,000,000 520</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>500,000,000 520</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.16548			0.00	360,951,000 180
<b>Total LGL10 SPOT</b>									<b>0.00</b>	<b>360,951,000 180</b>
<b>Total For LGL10</b>									<b>0.00</b>	<b>360,951,000 180</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
<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			12.48500	106.09755	12.48500	106.06163			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	102.22164			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	101.96469			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	102.20395			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	101.78665			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	102.28182			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.31917			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	101.47945			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	101.49244			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	101.51008			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	100.77280			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>
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.65331			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	0.00000			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	99.14438			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	99.94556			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	99.91810			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	99.81609			0.00	0
<b>Total MAQ161 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 MAQ161</b>									<b>0.00</b>	<b>0</b>
MAQ16 On 31/10/2019 Spot Bond					0.00000	99.69843			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		160,000,000,000,000.00	31,600,000,000	20,500
<b>Total MAQ164 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>31,600,000,000</b>	<b>20,500</b>
<b>Total For MAQ164</b>								<b>10,000,000,000,000.00</b>	<b>31,600,000,000</b>	<b>20,500</b>
MBF05 On 27/03/2020 Spot Bond					0.00000	100.65319			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	101.25670			0.00	0
<b>Total MBF057 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBF057</b>									<b>0.00</b>	<b>0</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	101.47511			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	101.24583			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	100.76307			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	100.79042			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	100.31676			0.00	1,000,000,000 500
<b>Total MBF064 SPOT</b>									<b>0.00</b>	<b>1,000,000,000 500</b>
<b>Total For MBF064</b>									<b>0.00</b>	<b>1,000,000,000 500</b>
MBF06 On 30/09/2022 Spot Bond					0.00000	100.33008			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	100.08210			0.00	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 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	101.11083			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	101.66599			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	101.16902			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	101.19060			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	100.02046			0.00	0
<b>Total MBP041 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MBP041</b>									<b>0.00</b>	<b>0</b>
MBP04 On 26/04/2021 Spot Bond					0.00000	101.77617			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	101.72365			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	100.39404			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	100.39888			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	101.15493			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	101.10390			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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
MBP04 On 27/03/2022 Spot Bond					0.00000	100.39406			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	100.39891			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	101.16166			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	113.06890			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			7.94000	103.59084	7.94000	103.56869			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>
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.29640			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			11.01500	11.01500	11.01500	103.13299			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			9.29000	105.71207	9.29000	105.68599			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	101.89193			0.00	0 60
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0 60</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0 60</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.64394			0.00	0
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>
MQB00 On 28/08/2023 Spot Bond					0.00000	113.15377			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	100.64672			0.00	226,000,000 700
<b>Total MTN06 SPOT</b>									<b>0.00</b>	<b>226,000,000 700</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 MTN06</b>									<b>0.00</b>	<b>226,000,000</b>	<b>703</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	101.61205			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	100.81870			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	101.14284			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	102.42230			0.00	0	
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	
MTN11 On 04/06/2021 Spot Bond					0.00000	101.32489			0.00	0	
<b>Total MTN11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN11</b>									<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.66096			0.00	0	8,000
<b>Total MTN12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total For MTN12</b>									<b>0.00</b>	<b>0</b>	<b>8,000</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	101.00264			0.00	0	
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>									<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.47433			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	101.50911			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	101.05182			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	101.08167			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	101.11640			0.00	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 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	100.99131			0.00	0 560
<b>Total MTN19 SPOT</b>									<b>0.00</b>	<b>0 560</b>
<b>Total For MTN19</b>									<b>0.00</b>	<b>0 560</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	101.01956			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	101.49030			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	100.91184			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
<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	101.36053			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	101.31724			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	101.30266			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
N6B26 On 20/03/2020 Spot Bond					0.00000	100.71344			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	100.74738			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	100.74104			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	100.61838			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	100.73251			0.00	0
<b>Total N6F26 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For N6F26</b>									<b>0.00</b>	<b>0</b>
N6G26 On 22/03/2021 Spot Bond					0.00000	102.05582			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	100.53839			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	100.56666			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	100.66555			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	100.74945			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	100.82647			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			8.41000	102.95287	8.41000	102.92982			0.00	0
<b>Total NAM01 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 NAM01</b>									<b>0.00</b>	<b>0</b>
NAM02 On 29/06/2020 Spot Bond			7.42500	104.29494	7.42500	104.27416			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			8.89000	105.74995	8.89000	105.72496			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			10.01500	104.53736	10.01500	104.50961			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	102.01244			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	101.72527			0.00	0
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	101.74839			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			7.61000	104.78042	7.61000	104.75916			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			7.57500	103.08158	7.57500	103.06053			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	100.68226	9.38000	100.65691			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			8.69000	104.46336	8.69000	104.43896			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			7.50500	105.63441	7.50500	105.61315			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			7.75500	103.71743	7.75500	103.69599			0.00	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 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			8.66500	104.89451	8.66500	104.87033			0.00	0 433
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0 433</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0 433</b>
NBK17, On 22/04/2026 Spot Bond			8.75500	110.64853	8.75500	110.62263			0.00	0 1,220
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0 1,220</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0 1,220</b>
NBK18, On 01/06/2020 Spot Bond			8.37500	103.97700	8.37500	103.95370			0.00	0
<b>Total NBK18A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK18A</b>									<b>0.00</b>	<b>0</b>
NBK19, On 01/06/2022 Spot Bond			8.28500	106.72954	8.28500	106.70587			0.00	0
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>
NBK20, On 01/06/2026 Spot Bond			9.01500	110.45779	9.01500	110.43118			0.00	0 636
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0 636</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0 636</b>
NBK20I, On 25/06/2021 Spot Bond					0.00000	100.60739			0.00	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>
NBK21, On 21/07/2027 Spot Bond			9.77500	107.05893	9.77500	107.03117			0.00	0
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>
NBK22, On 19/11/2022 Spot Bond			8.27000	108.91376	8.27000	108.88978			0.00	0
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>
NBK23, On 19/11/2025 Spot Bond			9.28500	110.74128	9.28500	110.71397			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	101.53003			0.00	300,000,000 300
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>300,000,000 300</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>300,000,000 300</b>
NBK24, On 19/11/2027 Spot Bond			9.26500	113.80223	9.26500	113.77422			0.00	0 1,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0 1,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0 1,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NBK24I On 11/02/2022 Spot Bond					0.00000	101.48283			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>
NBK25J On 17/02/2023 Spot Bond			8.59000	8.59000	8.59000	107.58596			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	104.22433			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>
NBK26J On 10/05/2023 Spot Bond			100.00000	20.10880	100.00000	20.06454			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	105.19339			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>
NBK27J On 10/05/2026 Spot Bond			9.57500	112.35185	9.57500	112.32331			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>
NBK28J On 02/08/2023 Spot Bond			8.23000	107.71993	8.23000	107.69632			0.00	0
<b>Total NBK28A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK28A</b>									<b>0.00</b>	<b>0</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	101.79153			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>
NBK29J On 31/07/2026 Spot Bond			9.01500	109.59017	9.01500	109.56391			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>
NBK30J On 20/02/2024 Spot Bond			8.22500	106.40589	8.22500	106.38259			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	102.22314			0.00	0
<b>Total NBK30B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK30B</b>									<b>0.00</b>	<b>0</b>
NBK31J On 09/11/2023 Spot Bond			8.26000	107.98411	8.26000	107.96036			0.00	0
<b>Total NBK31A 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 NBK31A</b>									<b>0.00</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	101.39139			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	102.52309			0.00	0
<b>Total NBK34B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK34B</b>									<b>0.00</b>	<b>0</b>
NBK35I On 10/05/2023 Spot Bond					0.00000	103.22192			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	105.88692			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	102.96170			0.00	0
<b>Total NBK38B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK38B</b>									<b>0.00</b>	<b>0</b>
NBK4 On 28/10/2024 Spot Bond			10.79000	10.79000	10.79000	59.69146			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	106.17818			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	101.53107			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	102.21632			0.00	0
<b>Total NBK42B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK42B</b>									<b>0.00</b>	<b>0</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	103.38292			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	101.53122			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	102.27140			0.00	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 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	102.58072			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	103.24365			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	101.40457			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	101.96664			0.00	500,000,000 1,000
<b>Total NBK49B SPOT</b>									<b>0.00</b>	<b>500,000,000 1,000</b>
<b>Total For NBK49B</b>									<b>0.00</b>	<b>500,000,000 1,000</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.85387			0.00	0
<b>Total NBK50B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NBK50B</b>									<b>0.00</b>	<b>0</b>
NBK51I On 21/02/2022 Spot Bond					0.00000	101.21788			0.00	1,000,000,000 1,000
<b>Total NBK51B SPOT</b>									<b>0.00</b>	<b>1,000,000,000 1,000</b>
<b>Total For NBK51B</b>									<b>0.00</b>	<b>1,000,000,000 1,000</b>
NBK52I On 21/02/2024 Spot Bond					0.00000	101.28273			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	101.65203			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	101.29391			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	100.48544			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	101.64681			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.67541			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	101.69781			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	101.73059			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	100.61183			0.00	0
<b>Total NCLN82 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
<b>Total NCLN82/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.96000	103.20400	9.96000	103.17645			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	100.60846			0.00	0
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.99500	102.47077	9.99500	102.44332			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	100.61183			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	100.61710			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	100.62382			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	100.58295			0.00	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 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	101.07729			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
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	0.00000			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	99.97507			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	102.04639			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			8.58500	105.07735	8.58500	105.05335			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>
NEDT1 On 21/05/2021 Spot Bond					0.00000	108.29392			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	108.84886			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	99.83971			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	104.64790			0.00	0 294
<b>Total NGL01 SPOT</b>									<b>0.00</b>	<b>0 294</b>
<b>Total For NGL01</b>									<b>0.00</b>	<b>0 294</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	105.63200			0.00	0
<b>Total NGL02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGL02</b>									<b>0.00</b>	<b>0</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.45633			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	104.82812			0.00	0
<b>Total NGL04 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 NGL04</b>									<b>0.00</b>	<b>0</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	103.47015			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	101.37459			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	100.14960			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	105.76805			0.00	0
<b>Total NGLT1A SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGLT1A</b>									<b>0.00</b>	<b>0</b>
NGLT1/ On 20/10/2023 Spot Bond					0.00000	99.82028			0.00	0
<b>Total NGLT1B SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NGLT1B</b>									<b>0.00</b>	<b>0</b>
NGT10/ On 25/03/2024 Spot Bond					0.00000	100.96456			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	100.19613			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	110.74600	10.00000	110.71700			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	105.73170	13.50000	105.69417			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	99.97371			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	99.97200			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	102.05920			0.00	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 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	102.35804			0.00	313,599,200 156
<b>Total NHM009 SPOT</b>									<b>0.00</b>	<b>313,599,200 156</b>
<b>Total For NHM009</b>									<b>0.00</b>	<b>313,599,200 156</b>
NHM01 On 24/05/2020 Spot Bond					0.00000	101.27374			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	101.45682			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	100.93419			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	100.91872			0.00	0
<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	208.23348			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			4.12000	4.12000	4.12000	178.00447			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			3.96500	3.96500	3.96500	132.13383			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			4.28000	4.28000	4.28000	94.56254			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			4.73000	4.73000	4.73000	101.98744			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
NILB11 On 31/01/2025 Spot Bond			4.07000	4.07000	4.07000	131.45399			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			4.46000	4.46000	4.46000	128.96348			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			4.59000	4.59000	4.59000	171.91320			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			4.97000	167.20344	4.97000	167.16186			0.00	0	
<b>Total NILB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>									<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			4.44500	106.14728	4.44500	106.12242			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			7.33500	103.59890	7.33500	103.57862			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	100.30145			0.00	4,000,000,000	2,000
<b>Total NN010 SPOT</b>									<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000</b>
<b>Total For NN010</b>									<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000</b>
NN011 On 23/06/2021 Spot Bond					0.00000	100.48204			0.00	5,000,000,000	2,500
<b>Total NN011 SPOT</b>									<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500</b>
<b>Total For NN011</b>									<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500</b>
NN013 On 09/09/2020 Spot Bond					0.00000	100.66374			0.00	0	0
<b>Total NN013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN014 On 10/09/2024 Spot Bond					0.00000	100.48622			0.00	0	0
<b>Total NN014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN015 On 20/09/2020 Spot Bond					0.00000	100.01135			0.00	0	0
<b>Total NN015 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 NN015</b>									<b>0.00</b>	<b>0</b>
NN016 On 20/03/2024 Spot Bond					0.00000	99.76900			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			0.00	0 20,000
<b>Total NN019 SPOT</b>									<b>0.00</b>	<b>0 20,000</b>
<b>Total For NN019</b>									<b>0.00</b>	<b>0 20,000</b>
NN02 On 24/07/2023 Spot Bond					0.00000	109.10721			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	101.27836			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	101.31725			0.00	0
<b>Total NN04 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NN04</b>									<b>0.00</b>	<b>0</b>
NN05 On 12/03/2024 Spot Bond					0.00000	100.79579			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	100.82251			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	102.13541			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	96.20217			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	96.20217			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	98.17897			0.00	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 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	99.95713			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	102.00410			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	100.24205			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	100.11532			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			8.97000	8.97000	8.97000	102.37525			0.00	0
<b>Total NQ1A10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQ1A10</b>									<b>0.00</b>	<b>0</b>
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.35211			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	101.29390			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	101.29544			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	101.24401			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			8.16500	8.16500	8.16500	102.99372			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	101.29108			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.35406			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	101.31735			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			8.36500	8.36500	8.36500	103.02159			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	101.35411			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	101.50057			0.00	0
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>
NRA02 On 31/10/2022 Spot Bond			8.08500	116.64920	8.08500	116.62408			0.00	0 126
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0 126</b>
<b>Total For NRA022</b>									<b>0.00</b>	<b>0 126</b>
NRA02 On 31/05/2023 Spot Bond			4.05000	187.11321	4.05000	187.07126			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			10.26500	116.16914	10.26500	116.13737			0.00	0 6,140
<b>Total NRA028 SPOT</b>									<b>0.00</b>	<b>0 6,140</b>
<b>Total For NRA028</b>									<b>0.00</b>	<b>0 6,140</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	16.68504	100.00000	16.64812			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	102.26146			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	102.39397			0.00	0 800
<b>Total NTC20 SPOT</b>									<b>0.00</b>	<b>0 800</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 NTC20</b>									<b>0.00</b>	<b>0</b>	<b>800</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	101.57915			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	101.91706			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	102.20008			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	100.34922			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	100.81476			0.00	0	
<b>Total NTC25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC25</b>									<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.90597			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	101.33049			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	101.36212			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			7.56000	103.72518	7.56000	103.70388			0.00	0	29
<b>Total OML03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>29</b>
<b>Total For OML03</b>									<b>0.00</b>	<b>0</b>	<b>29</b>
OML04 On 19/03/2020 Spot Bond					0.00000	100.99643			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			8.03000	8.03000	8.03000	101.39995			0.00	0	1,500
<b>Total OML05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500</b>
<b>Total For OML05</b>									<b>0.00</b>	<b>0</b>	<b>1,500</b>
OML06 On 19/03/2022 Spot Bond			8.89000	103.81127	8.89000	103.78646			0.00	0	1,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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			10.11500	104.23835	10.11500	104.21010			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	101.51487			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			8.89000	106.00034	8.89000	105.97500			0.00	0 1,025
<b>Total OML09 SPOT</b>									<b>0.00</b>	<b>0 1,025</b>
<b>Total For OML09</b>									<b>0.00</b>	<b>0 1,025</b>
OML10 On 14/09/2025 Spot Bond			10.21500	105.92321	10.21500	105.89422			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	100.90540			0.00	0 25
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>0 25</b>
<b>Total For OML11</b>									<b>0.00</b>	<b>0 25</b>
PBAJ1U 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>
PBAV1U 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>
PBBJ1U 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>
PBDJ1U 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>
PBGJ1U 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>
PBJC1U 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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
PBJJ1L 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>
PBKJ1L 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>
PBKS1L 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>
PBKX1L 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>
PBLS1L 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>
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>
PBUC1L 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	110.74600	10.00000	110.71700			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	100.79406			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	101.59790			0.00	0
<b>Total PMM44 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 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	101.11259			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	101.08656			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	101.15152			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	101.03629			0.00	0
<b>Total PMM52 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For PMM52</b>									<b>0.00</b>	<b>0</b>
PMM53 On 08/10/2021 Spot Bond					0.00000	100.16434			0.00	0 1,685
<b>Total PMM53 SPOT</b>									<b>0.00</b>	<b>0 1,685</b>
<b>Total For PMM53</b>									<b>0.00</b>	<b>0 1,685</b>
PPC003 On 31/10/2019 Spot Bond					0.00000	101.67446			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	101.28361			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	101.33681			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	101.44314			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	101.45832			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	101.47350			0.00	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 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			8.23000	115.45718	8.21500	115.51809			525,264,168,276,000.00	2,372,450,081,200
<b>Total R186 SPOT</b>									<b>5,264,168,276,000.00</b>	<b>372,450,081,200</b>
<b>Total For R186</b>									<b>5,264,168,276,000.00</b>	<b>372,450,081,200</b>
R197 On 07/12/2023 Spot Bond			2.85000	306.96547	2.85000	306.90656			266,309,130,000,000.00	93,441,800,000
<b>Total R197 SPOT</b>									<b>6,309,130,000,000.00</b>	<b>93,441,800,000</b>
<b>Total For R197</b>									<b>6,309,130,000,000.00</b>	<b>93,441,800,000</b>
R202 On 07/12/2033 Spot Bond			3.54000	232.11147	3.54000	232.06262			435,705,678,000,000.00	123,080,700,000
<b>Total R202 SPOT</b>									<b>5,705,678,000,000.00</b>	<b>123,080,700,000</b>
<b>Total For R202</b>									<b>5,705,678,000,000.00</b>	<b>123,080,700,000</b>
R2023 On 28/02/2023 Spot Bond			7.29500	102.31073	7.29000	102.30534			202,035,209,935,000.00	576,015,793,000
<b>Total R2023 SPOT</b>									<b>12,035,209,935,000.00</b>	<b>576,015,793,000</b>
<b>Total For R2023</b>									<b>12,035,209,935,000.00</b>	<b>576,015,793,000</b>
R2030 On 31/01/2030 Spot Bond			8.90500	95.63597	8.90500	95.61333			510,947,783,993,500.00	1,068,045,792,700
<b>Total R2030 SPOT</b>									<b>10,947,783,993,500.00</b>	<b>068,045,792,700</b>
<b>Total For R2030</b>									<b>10,947,783,993,500.00</b>	<b>068,045,792,700</b>
R2032 On 31/03/2032 Spot Bond			9.24000	93.11683	9.24000	93.09385			215,071,372,360,000.00	239,726,339,000
<b>Total R2032 SPOT</b>									<b>15,071,372,360,000.00</b>	<b>239,726,339,000</b>
<b>Total For R2032</b>									<b>15,071,372,360,000.00</b>	<b>239,726,339,000</b>
R2035 On 28/02/2035 Spot Bond			9.51000	96.03179	9.51000	96.00715			812,331,775,200,000.00	716,333,520,000
<b>Total R2035 SPOT</b>									<b>12,331,775,200,000.00</b>	<b>716,333,520,000</b>
<b>Total For R2035</b>									<b>12,331,775,200,000.00</b>	<b>716,333,520,000</b>
R2037 On 31/01/2037 Spot Bond			9.63500	92.28906	9.63500	92.26546			969,892,933,525,000.00	827,181,415,000
<b>Total R2037 SPOT</b>									<b>19,892,933,525,000.00</b>	<b>827,181,415,000</b>
<b>Total For R2037</b>									<b>19,892,933,525,000.00</b>	<b>827,181,415,000</b>
R2040 On 31/01/2040 Spot Bond			9.78500	94.98925	9.78500	94.96459			065,606,248,356,000.00	619,888,221,600
<b>Total R2040 SPOT</b>									<b>5,606,248,356,000.00</b>	<b>619,888,221,600</b>
<b>Total For R2040</b>									<b>5,606,248,356,000.00</b>	<b>619,888,221,600</b>
R2044 On 31/01/2044 Spot Bond			9.84500	91.76028	9.84500	91.73632			369,815,643,466,000.00	647,010,222,800
<b>Total R2044 SPOT</b>									<b>19,815,643,466,000.00</b>	<b>647,010,222,800</b>
<b>Total For R2044</b>									<b>19,815,643,466,000.00</b>	<b>647,010,222,800</b>
R2048 On 28/02/2048 Spot Bond			9.82500	90.87040	9.82500	90.84633			802,114,759,487,500.00	590,546,031,500
<b>Total R2048 SPOT</b>									<b>12,114,759,487,500.00</b>	<b>590,546,031,500</b>
<b>Total For R2048</b>									<b>12,114,759,487,500.00</b>	<b>590,546,031,500</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	15/01/2020	Spot Bond			6.90000	101.87251	6.90000	101.85359			62,108,108,880,000.00	9,001,175,200 29,312	
<b>Total R207 SPOT</b>												<b>62,108,108,880,000.00</b>	<b>9,001,175,200</b>	<b>29,312</b>
<b>Total For R207</b>												<b>62,108,108,880,000.00</b>	<b>9,001,175,200</b>	<b>29,312</b>
R208	On	31/03/2021	Spot Bond			6.63500	100.44787	6.63500	100.42996			493,265,068,996,000.00	225,058,789,600 511,108	
<b>Total R208 SPOT</b>												<b>493,265,068,996,000.00</b>	<b>225,058,789,600</b>	<b>511,108</b>
<b>Total For R208</b>												<b>493,265,068,996,000.00</b>	<b>225,058,789,600</b>	<b>511,108</b>
R209	On	31/03/2026	Spot Bond			9.51000	73.41853	9.49500	73.49871			215,894,774,834,000.00	443,311,753,400 233,654	
<b>Total R209 SPOT</b>												<b>215,894,774,834,000.00</b>	<b>443,311,753,400</b>	<b>233,654</b>
<b>Total For R209</b>												<b>215,894,774,834,000.00</b>	<b>443,311,753,400</b>	<b>233,654</b>
R210	On	31/03/2028	Spot Bond			3.42500	187.50656	3.41000	187.67814			247,970,000,000.00	72,400,000 45,328	
<b>Total R210 SPOT</b>												<b>247,970,000,000.00</b>	<b>72,400,000</b>	<b>45,328</b>
<b>Total For R210</b>												<b>247,970,000,000.00</b>	<b>72,400,000</b>	<b>45,328</b>
R212	On	31/01/2022	Spot Bond			2.83000	161.36427	2.83000	161.33345			316,084,142,000,000.00	465,047,400,000 318,003	
<b>Total R212 SPOT</b>												<b>316,084,142,000,000.00</b>	<b>465,047,400,000</b>	<b>318,003</b>
<b>Total For R212</b>												<b>316,084,142,000,000.00</b>	<b>465,047,400,000</b>	<b>318,003</b>
R213	On	28/02/2031	Spot Bond			9.13000	85.99688	9.10000	86.16426			018,535,505,130,000.00	111,559,201,000 376,074	
<b>Total R213 SPOT</b>												<b>018,535,505,130,000.00</b>	<b>111,559,201,000</b>	<b>376,074</b>
<b>Total For R213</b>												<b>018,535,505,130,000.00</b>	<b>111,559,201,000</b>	<b>376,074</b>
R214	On	28/02/2041	Spot Bond			9.75500	71.80138	9.75500	71.78249			573,002,200,807,000.00	366,273,931,400 342,192	
<b>Total R214 SPOT</b>												<b>573,002,200,807,000.00</b>	<b>366,273,931,400</b>	<b>342,192</b>
<b>Total For R214</b>												<b>573,002,200,807,000.00</b>	<b>366,273,931,400</b>	<b>342,192</b>
RCG01	On	24/10/2019	Spot Bond					0.00000	99.82109			0.00	0	
<b>Total RCG01B SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCG01B</b>												<b>0.00</b>	<b>0</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>0</b>
<b>Total For RDF02U</b>												<b>0.00</b>	<b>0</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>0</b>
<b>Total For RDF05U</b>												<b>0.00</b>	<b>0</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>0</b>
<b>Total For RDF06U</b>												<b>0.00</b>	<b>0</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>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 RDF07U</b>									<b>0.00</b>	<b>0</b>
RDF08 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>
RDF09 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>
RDF10 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>
RDF11 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>
RDF12 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>
<b>Total For RDF12U</b>									<b>0.00</b>	<b>0</b>
RDF13 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>
RDF14 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>
RDF15 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>
RDF16 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>
RDF17 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>
RDF18 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>
RDF19 On 30/08/2025 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 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	101.34380			0.00	0 200
<b>Total RDFB05 SPOT</b>									<b>0.00</b>	<b>0 200</b>
<b>Total For RDFB05</b>									<b>0.00</b>	<b>0 200</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.53317			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	101.03122			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	100.69822			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	101.31151			0.00	0
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.14858			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	101.18394			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	100.77172			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	101.28168			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	101.56592			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	101.55507			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.71173			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	100.49639			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	100.51058			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	100.52534			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	100.35400			0.00	0
<b>Total RDFB22 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RDFB22</b>									<b>0.00</b>	<b>0</b>
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.22410			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	101.26801			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	99.98109			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	101.31237			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	100.88950			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	101.68563			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>
REB16: 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>

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 REB16U</b>									<b>0.00</b>	<b>0</b>
REBC1 On 21/11/2019 Spot Bond					0.00000	101.25113			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	100.03120			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	100.25711			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	100.28930			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	100.90534			0.00	0
<b>Total RED301 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED301</b>									<b>0.00</b>	<b>0</b>
RED40 On 26/11/2019 Spot Bond					0.00000	101.69290			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	101.30014			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	100.13909			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	100.17443			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	99.92231			0.00	0
<b>Total RED702 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED702</b>									<b>0.00</b>	<b>0</b>
RED80 On 06/04/2021 Spot Bond					0.00000	100.26785			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	102.72646			0.00	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 RED901 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For RED901</b>									<b>0.00</b>	<b>0</b>
RES03I 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>
RES04I 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	101.85695			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	99.86610			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	101.72209			0.00	0
<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	100.02197			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	101.07914			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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			7.84000	102.85185	7.84000	102.83025			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			8.94000	105.24479	8.94000	105.21965			0.00	0 1,179
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0 1,179</b>
<b>Total For RW23</b>									<b>0.00</b>	<b>0 1,179</b>
RW28 On 10/12/2028 Spot Bond			10.72000	100.82797	10.72000	100.79921			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	110.74600	10.00000	110.71700			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>
SBK18 On 24/10/2020 Spot Bond					0.00000	100.61811			0.00	0
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond					0.00000	99.78851			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	101.45643			0.00	0
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>0</b>
SBK21 On 28/01/2020 Spot Bond					0.00000	102.58336			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	102.79303			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			9.49000	109.10433	9.49000	109.07684			0.00	0 2,030
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0 2,030</b>
<b>Total For SBK23</b>									<b>0.00</b>	<b>0 2,030</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	102.05796			0.00	0 92
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>0 92</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 SBK24</b>									<b>0.00</b>	<b>0</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	103.64658			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			8.83500	104.47882	8.83500	104.45414			0.00	0	306
<b>Total SBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>306</b>
<b>Total For SBK26</b>									<b>0.00</b>	<b>0</b>	<b>306</b>
SBN01 On 31/07/2021 Spot Bond					0.00000	101.73231			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	101.60685			0.00	0	119
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>119</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>0</b>	<b>119</b>
SBS19 On 23/06/2021 Spot Bond			7.62000	107.15572	7.62000	107.13383		4,998,720,000,000.00	656,000,000	403	
<b>Total SBS19 SPOT</b>								<b>4,998,720,000,000.00</b>	<b>656,000,000</b>	<b>403</b>	
<b>Total For SBS19</b>								<b>4,998,720,000,000.00</b>	<b>656,000,000</b>	<b>403</b>	
SBS20 On 15/05/2026 Spot Bond			8.58500	111.44221	8.58500	111.41676			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	105.14325			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			8.19500	108.50327	8.19500	108.47959			0.00	0	894
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>894</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>894</b>
SBS3 On 25/05/2026 Spot Bond			8.92500	99.63182	8.92500	99.60817			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			9.04500	107.37049	9.04500	107.34454			0.00	0	238
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>238</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>238</b>
SBS34 On 19/09/2024 Spot Bond			9.01500	104.97543	9.01500	104.95000			0.00	0	3,625

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,625</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>3,625</b>
SBS36 On 29/01/2020 Spot Bond					0.00000	101.94179			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			7.63000	101.75407	7.63000	101.73326			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			8.58500	104.03808	8.58500	104.01432			0.00	0	116
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>116</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>116</b>
SBS39 On 29/01/2030 Spot Bond			9.33500	104.50281	9.33500	104.47690			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			7.89000	104.90421	7.89000	104.88215			0.00	0	580
<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	102.06860			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			7.99500	109.56127	7.99500	109.53793			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			8.60500	113.99703	8.60500	113.97094			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			9.07000	114.46748	9.07000	114.43989			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	102.18646			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			8.00500	109.37380	8.00500	109.35047			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SBS47 On 15/02/2023 Spot Bond					0.00000	103.34135			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	101.93727			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	102.84434			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			8.47000	103.96717	8.47000	103.94373			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			9.11000	9.11000	9.11000	104.31251			0.00	0
<b>Total SBS51 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS51</b>									<b>0.00</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	105.76754			0.00	359,000,000
<b>Total SBS52 SPOT</b>									<b>0.00</b>	<b>359,000,000</b>
<b>Total For SBS52</b>									<b>0.00</b>	<b>359,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	104.81431			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	101.04846			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	102.06338			0.00	0
<b>Total SBS55 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS55</b>									<b>0.00</b>	<b>0</b>
SBS56 On 12/06/2022 Spot Bond			7.88500	105.57025	7.88500	105.54795			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	102.40436			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	103.04059			0.00	0
<b>Total SBS58 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 SBS58</b>									<b>0.00</b>	<b>0</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	100.12960			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	100.81952			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	102.25638			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	101.97845			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	102.67295			0.00	0
<b>Total SBS64 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS64</b>									<b>0.00</b>	<b>0</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	101.37948			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	100.42034			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	100.44276			0.00	0
<b>Total SBS67 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBS67</b>									<b>0.00</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.75000	297.03989	3.75000	296.97569			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	206.01870			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	106.08238			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	107.20888			0.00	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 SBT102 SPOT</b>									<b>0.00</b>	<b>0 1,000</b>
<b>Total For SBT102</b>									<b>0.00</b>	<b>0 1,000</b>
SBT102 On 31/03/2024 Spot Bond					0.00000	102.57899			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	106.48318			0.00	0
<b>Total SBT201 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBT201</b>									<b>0.00</b>	<b>0</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	102.10257			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			9.34000	107.35978	9.34000	107.33301			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	99.97592			0.00	0
<b>Total SBT204 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SBT204</b>									<b>0.00</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	100.07397			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	100.07411			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	97.70087			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	110.74600	10.00000	110.71700			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	102.87592			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.48391			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	101.40427			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	101.44580			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	101.40438			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	101.52535			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>
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.52859			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	101.53697			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	101.45414			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	101.67776			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	101.59982			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	101.63639			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	100.15757			0.00	0
<b>Total SLRC5 SPOT</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total For SLRC5</b>									<b>0.00</b>	<b>0</b>
SNT02 On 12/04/2021 Spot Bond					0.00000	101.24906			0.00	0
<b>Total SNT02 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SNT02</b>									<b>0.00</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			8.99000	108.29639	8.99000	108.27037			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	101.58548			0.00	0 27
<b>Total SNT04 SPOT</b>									<b>0.00</b>	<b>0 27</b>
<b>Total For SNT04</b>									<b>0.00</b>	<b>0 27</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.43952			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	101.72189			0.00	0
<b>Total SPDA10 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPDA10</b>									<b>0.00</b>	<b>0</b>
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.55476			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>
SPDA12 On 21/08/2022 Spot Bond					0.00000	102.10450			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>
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.25823			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	101.30297			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>
SPG003 On 31/10/2019 Spot Bond					0.00000	101.92892			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>
SPG004 On 27/09/2023 Spot Bond					0.00000	100.44004			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>
SPG005 On 15/03/2024 Spot Bond					0.00000	100.69087			0.00	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 SPG005 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPG005</b>									<b>0.00</b>	<b>0</b>
SPG00I On 18/06/2022 Spot Bond					0.00000	100.71782			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	100.63671			0.00	0
<b>Total SPG007 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SPG007</b>									<b>0.00</b>	<b>0</b>
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
<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			7.73000	100.14845	7.73000	100.13811			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			7.95500	98.66318	7.95500	98.64216			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SSN00: On 31/03/2021 Spot Bond			7.95500	98.66318	7.95500	98.64216			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			4.62500	4.62500	4.62500	127.92598			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			9.71500	107.31919	9.71500	107.29138			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			10.97000	75.42441	10.97000	75.40216			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	101.00167			0.00	0
<b>Total SSN029 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN029</b>									<b>0.00</b>	<b>0</b>
SSN03: On 17/03/2020 Spot Bond					0.00000	100.67130			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	101.03653			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	101.39146			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	101.11053			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	102.07463			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	100.02224			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			8.69000	103.73973	8.69000	103.71561			0.00	0
<b>Total SSN041 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 SSN041</b>									<b>0.00</b>	<b>0</b>
SSN04: On 31/01/2038 Spot Bond			4.62000	103.58458	4.62000	103.55985			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	99.97528			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	101.92567			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	100.06857			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	295.57359			0.00	0
<b>Total SSN050 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN050</b>									<b>0.00</b>	<b>0</b>
SSN05: On 26/09/2020 Spot Bond					0.00000	100.41413			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	101.94144			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			6.43700	101.67882	6.43700	105.84424			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	101.92663			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	101.68437			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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total SSN058 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN058</b>									<b>0.00</b>	<b>0</b>
SSN061 On 05/10/2022 Spot Bond					0.00000	100.17134			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>
SSN060 On 31/03/2028 Spot Bond			4.63000	4.63000	4.63000	171.40586			0.00	0
<b>Total SSN061 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN061</b>									<b>0.00</b>	<b>0</b>
SSN061 On 31/01/2025 Spot Bond			4.01000	4.01000	4.01000	131.84198			0.00	0
<b>Total SSN062 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN062</b>									<b>0.00</b>	<b>0</b>
SSN062 On 31/01/2038 Spot Bond			4.96000	4.96000	4.96000	98.79242			0.00	0
<b>Total SSN063 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN063</b>									<b>0.00</b>	<b>0</b>
SSN063 On 31/03/2029 Spot Bond			4.27000	4.27000	4.27000	94.64220			0.00	0
<b>Total SSN064 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN064</b>									<b>0.00</b>	<b>0</b>
SSN064 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	171.91320			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	101.16201			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	101.14771			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	101.11250			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	100.70577			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SSN07: On 15/06/2023 Spot Bond					0.00000	100.69480			0.00	0
<b>Total SSN074 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN074</b>									<b>0.00</b>	<b>0</b>
SSN07: On 15/06/2028 Spot Bond					0.00000	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>
SSN07: 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>
SSN07: On 19/06/2023 Spot Bond					0.00000	100.63242			0.00	0
<b>Total SSN077 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For SSN077</b>									<b>0.00</b>	<b>0</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	100.02265			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>
SSN07: On 31/07/2021 Spot Bond					0.00000	102.77200			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	105.59025			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	101.20439			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	100.83574			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	101.71325			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	211.04317			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>

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 SSN085</b>									<b>0.00</b>	<b>0</b>
SSN085 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>
SSN086 On 10/04/2020 Spot Bond					0.00000	104.17618			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>
SSN087 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>
SSN088 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>
SSN089 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>
<b>Total For SSN090</b>									<b>0.00</b>	<b>0</b>
SSN090 On 11/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 30,000
<b>Total SSN091 SPOT</b>									<b>0.00</b>	<b>0 30,000</b>
<b>Total For SSN091</b>									<b>0.00</b>	<b>0 30,000</b>
SZ25 On 30/09/2025 Spot Bond			9.23500	99.32698	9.23500	99.30247			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	101.33896			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			7.83500	103.65531	7.83500	103.63366			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	101.31778			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			7.93500	103.45868	7.93500	103.43680			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	101.22747			0.00	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 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			7.88500	102.95532	7.88500	102.93368			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	101.37782			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	101.27625			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	101.30595			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	104.79512	8.55000	104.77128			0.00	0
<b>Total T14A12 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For T14A12</b>									<b>0.00</b>	<b>0</b>
T15OM On 21/11/2019 Spot Bond					0.00000	101.17912			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	101.17687			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>
TFS136 On 06/07/2020 Spot Bond					0.00000	100.63724			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	101.79009			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	101.82369			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	100.74962			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.57808			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	100.25780			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	100.68428			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	101.68255			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	101.01059			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>
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.36434			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	100.46457			0.00	0
<b>Total TFS154 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS154</b>									<b>0.00</b>	<b>0</b>
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.94572			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>
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.93012			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	101.32494			0.00	0
<b>Total TFS157 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TFS157</b>									<b>0.00</b>	<b>0</b>
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.56643			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>
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.55453			0.00	0
<b>Total TFS159 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 TFS159</b>									<b>0.00</b>	<b>0</b>
TFS16C On 25/04/2020 Spot Bond					0.00000	99.80140			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	101.06235			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	101.08224			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	101.42838			0.00	0
<b>Total TH13A3 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH13A3</b>									<b>0.00</b>	<b>0</b>
TH13A4 On 21/08/2020 Spot Bond			8.03500	102.43213	8.03500	102.41020			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>
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.81193			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>
TH13A8 On 21/08/2020 Spot Bond			7.92500	102.81762	7.92500	102.79591			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>
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.37329			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>
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.37479			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>
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.41807			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>
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.36957			0.00	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 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	101.36882			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	101.47775			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	101.48968			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	101.49266			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	101.50259			0.00	0
<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	101.55977			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	101.96919			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	101.96919			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	102.01378			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	101.96628			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	101.99892			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TH14A: On 21/11/2019 Spot Bond					0.00000	101.36936			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	101.32684			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			7.68500	108.64036	7.68500	108.61810			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	101.31652			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	102.29631			0.00	0
<b>Total TH14A7 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH14A7</b>									<b>0.00</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			7.84500	106.60596	7.84500	106.58367			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	101.41783			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	101.75494			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	101.35519			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	102.44170			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	102.60558			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	101.44467			0.00	0
<b>Total TH14C3 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 TH14C3</b>									<b>0.00</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond					0.00000	101.93878			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	104.30315			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	103.72149			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	101.26111			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	101.29109			0.00	0
<b>Total TH15A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15A2</b>									<b>0.00</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.90366			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	101.50505			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	101.11925			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	101.24021			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	101.25525			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	101.32393			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	101.31199			0.00	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 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	101.97938			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	101.39407			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	101.91315			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	101.35826			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	103.77511			0.00	0
<b>Total TH15D1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH15D1</b>									<b>0.00</b>	<b>0</b>
TH15D: On 21/11/2022 Spot Bond					0.00000	102.40235			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	101.67577			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	101.23284			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	101.26121			0.00	0
<b>Total TH16A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TH16A2</b>									<b>0.00</b>	<b>0</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	106.77403	8.49000	101.25045			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	101.29705			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TH16C On 21/08/2024 Spot Bond					0.00000	101.34332			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	101.66381			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			7.67500	7.67500	7.67500	103.20522			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	78.31984	100.00000	78.16161			0.00	0
TL20/R On 25/11/2020 Spot Bond			10.00000	110.74600	10.00000	110.71700			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>
<b>Total For TL21U</b>									<b>0.00</b>	<b>0</b>
TL22 On 04/03/2021 Spot Bond					0.00000	100.93730			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	100.94278			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			8.48000	102.40994	8.48000	102.38658			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			8.99000	103.33850	8.99000	103.31354			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	102.24892			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	100.65863			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			9.29500	99.73826	9.29500	99.71351			0.00	0 10,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<b>Total 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	99.79705			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	100.80458			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	100.82445			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	100.38683			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	100.59953			0.00	0
<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			7.83000	103.15028	7.83000	103.12851		793,962,000,000.00	101,400,000	13,978
<b>Total TN20 SPOT</b>								<b>793,962,000,000.00</b>	<b>101,400,000</b>	<b>13,978</b>
<b>Total For TN20</b>								<b>793,962,000,000.00</b>	<b>101,400,000</b>	<b>13,978</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	53.63331	100.00000	53.51395		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	38.60765	100.00000	38.52267		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			8.63000	112.06930	8.63000	112.04357		927,426,402,000.00	107,465,400	15,738
<b>Total TN23 SPOT</b>								<b>927,426,402,000.00</b>	<b>107,465,400</b>	<b>15,738</b>
<b>Total For TN23</b>								<b>927,426,402,000.00</b>	<b>107,465,400</b>	<b>15,738</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	18.79046	100.00000	18.74910		0.00	0	
<b>Total TN23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>								<b>0.00</b>	<b>0</b>	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
TN25	On	19/08/2025	Spot Bond			9.70500	100.57498	9.70500	100.54908			221,908,707,000.00	22,865,400 25,896	
<b>Total TN25 SPOT</b>												<b>221,908,707,000.00</b>	<b>22,865,400</b>	<b>25,896</b>
<b>Total For TN25</b>												<b>221,908,707,000.00</b>	<b>22,865,400</b>	<b>25,896</b>
TN25/R	On	19/08/2025	Spot Bond			100.00000	11.58781	100.00000	11.56230			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			9.86500	98.44567	9.86500	98.41992			0.00	0 1,700	
<b>Total TN27 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>1,700</b>
<b>Total For TN27</b>												<b>0.00</b>	<b>0</b>	<b>1,700</b>
TN27/R	On	14/11/2027	Spot Bond			100.00000	12.65366	100.00000	12.62582			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	99.52411	10.60500	99.49601			0.00	0 11,880	
<b>Total TN30 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>11,880</b>
<b>Total For TN30</b>												<b>0.00</b>	<b>0</b>	<b>11,880</b>
TN30/R	On	09/10/2030	Spot Bond			8.00000	118.24115	8.00000	118.21581			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			11.65500	93.15614	11.65500	93.12732			0.00	0 8,500	
<b>Total TN40 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>8,500</b>
<b>Total For TN40</b>												<b>0.00</b>	<b>0</b>	<b>8,500</b>
TN40/R	On	09/10/2040	Spot Bond			10.75000	100.20046	10.75000	100.17180			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	110.74600	10.00000	110.71700			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>	
TPDA0	On	30/11/2020	Spot Bond			7.99500	105.16359	7.99500	105.14119			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			8.18500	104.86865	8.18500	104.84567			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>	
TRA2A	On	14/12/2020	Spot Bond			7.98500	7.98500	7.98500	105.09541			0.00	0	
<b>Total TRA2A6 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 TRA2A6</b>									<b>0.00</b>	<b>0</b>
TRA2B On 14/12/2020 Spot Bond					0.00000	100.74966			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	100.76922			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	102.49714			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	100.88252			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	101.08503			0.00	0
<b>Total TRA2D1 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA2D1</b>									<b>0.00</b>	<b>0</b>
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.08503			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	101.43580			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	101.47302			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			8.40000	105.46946	8.40000	105.44588			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	101.42738			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	101.45953			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	101.71562			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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	101.68026			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	100.01984			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	100.02144			0.00	0
<b>Total TRA4A2 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA4A2</b>									<b>0.00</b>	<b>0</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.02198			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			8.69000	101.95688	8.69000	101.99859			0.00	0
<b>Total TRA4A4 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TRA4A4</b>									<b>0.00</b>	<b>0</b>
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.02469			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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TSP228 On 19/03/2020 Spot Bond					0.00000	96.33147			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>
TSP230 On 09/04/2020 Spot Bond					0.00000	96.25948			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>
TSP231 On 07/11/2019 Spot Bond					0.00000	99.52103			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>
TSP232 On 07/05/2020 Spot Bond					0.00000	95.66294			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>
TSP233 On 09/07/2020 Spot Bond					0.00000	94.54725			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>
TSP234 On 13/02/2020 Spot Bond					0.00000	97.57100			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>
TSP235 On 13/08/2020 Spot Bond					0.00000	95.09271			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>
TSP236 On 12/03/2020 Spot Bond					0.00000	97.04380			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>
TSP237 On 09/04/2020 Spot Bond					0.00000	99.47709			0.00	0
<b>Total TSP237 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP237</b>									<b>0.00</b>	<b>0</b>
TSP238 On 08/10/2020 Spot Bond					0.00000	96.47701			0.00	0
<b>Total TSP238 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TSP238</b>									<b>0.00</b>	<b>0</b>
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.89397			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	102.26270			0.00	0
<b>Total TU1B11 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 TU1B11</b>									<b>0.00</b>	<b>0</b>
TU1D1 On 31/01/2025 Spot Bond					0.00000	103.40672			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	102.56783			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	101.87730			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	101.63596			0.00	0
<b>Total TWC309 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For TWC309</b>									<b>0.00</b>	<b>0</b>
TWC31 On 30/10/2019 Spot Bond					0.00000	101.51438			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	101.23694			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	101.05347			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	100.95698			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	100.81528			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	100.21774			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	100.11860			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			8.16500	104.51812	8.16500	104.49515			0.00	0 246

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Total UG21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>246</b>
<b>Total For UG21</b>									<b>0.00</b>	<b>0</b>	<b>246</b>
UG26 On 09/03/2026 Spot Bond			10.11500	106.65773	10.11500	106.62882			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>	
VCJA11 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>	
VCJA21 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>	
VCJA31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total VCJA3U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VCJA3U</b>									<b>0.00</b>	<b>0</b>	
VCJA41 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>	
VCJA51 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>	
VCJA61 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>	
VCJA71 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>	
VCJA81 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>	
VCJA91 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>	
VCJB11 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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>
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>

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 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>
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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
<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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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>
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	100.84592			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	100.50607			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	100.16393			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	99.86662			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	101.79980			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	101.65231			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	101.14865			0.00	0
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
<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>
<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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
<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
<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	100.40805				0.00	300,000,000 150
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>300,000,000 150</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>300,000,000 150</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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
WHL02 On 02/10/2021 Spot Bond					0.00000	100.74454			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	101.24336			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>
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			6.92500	104.66685	6.92500	104.64749			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			7.23000	106.08991	7.23000	106.06943			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/R On 28/05/2021 Spot Bond			100.00000	36.80492	100.00000	36.72390			0.00	0
<b>Total WSP5/R203 SPOT</b>									<b>0.00</b>	<b>0</b>
<b>Total For WSP5/R203</b>									<b>0.00</b>	<b>0</b>
<b>Total for SPOT</b>									<b>1.30e+017</b>	<b>750,296,662,033 031,016</b>
<b>Total for SPOT :</b>									<b>1.30e+017</b>	<b>750,296,662,033 031,016</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 Futures</b>									1.30e+017	750,296,662,958 031,017
<b>Total Options</b>									0.00	0
<b>Grand Total:</b>									1.30e+017	750,296,662,958 031,017