



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 06/04/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/05/2020	Bond Future			13.08103	66.35913	13.16491	65.97813			0.00	0	35
ES33	On	06/08/2020	Bond Future			13.32630	67.39322	13.41387	67.00651			0.00	0	
ES33	On	05/11/2020	Bond Future			13.57653	64.65736	13.66798	64.26463			0.00	0	
ES33	On	04/02/2021	Bond Future			13.84829	65.67454	13.94400	65.27560			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	07/05/2020	Bond Future			13.26440	66.60673	13.34844	66.19012			0.00	0	4,9
ES42	On	06/08/2020	Bond Future			13.49802	67.64490	13.58598	67.22197			0.00	0	
ES42	On	05/11/2020	Bond Future			13.73819	64.43740	13.83037	64.00795			0.00	0	
ES42	On	04/02/2021	Bond Future			13.99020	65.45095	14.08687	65.01471			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,91</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,91</b>
I2025	On	07/05/2020	Bond Future			133.45615	133.45615	133.45083	133.45083			0.00	0	2,08
I2025	On	06/08/2020	Bond Future			134.06077	134.06077	134.05786	134.05786			0.00	0	
I2025	On	05/11/2020	Bond Future			136.18171	136.18171	136.17882	136.17882			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/02/2021	Bond Future			136.82518	136.82518	136.82431	136.82431			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,0€</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>2,0€</b>
I2029	On	07/05/2020	Bond Future			95.74421	95.74421	96.51203	96.51203			0.00	0	2,5€
I2029	On	06/08/2020	Bond Future			97.26004	97.26004	98.04031	98.04031			0.00	0	
I2029	On	05/11/2020	Bond Future			97.65474	97.65474	98.44905	98.44905			0.00	0	
I2029	On	04/02/2021	Bond Future			99.21399	99.21399	100.02083	100.02083			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,5€</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,5€</b>
I2033	On	07/05/2020	Bond Future			93.52438	93.52438	93.52022	93.52022			0.00	0	7,0€
I2033	On	06/08/2020	Bond Future			95.00517	95.00517	95.00123	95.00123			0.00	0	
I2033	On	05/11/2020	Bond Future			95.28679	95.28679	95.28442	95.28442			0.00	0	
I2033	On	04/02/2021	Bond Future			96.80819	96.80819	96.80583	96.80583			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,0€</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,0€</b>
I2038	On	07/05/2020	Bond Future			109.10168	109.10168	109.17214	109.17214			0.00	0	11,9€
I2038	On	06/08/2020	Bond Future			109.13222	109.13222	109.20636	109.20636			0.00	0	
I2038	On	05/11/2020	Bond Future			110.85875	110.85875	110.93424	110.93424			0.00	0	
I2038	On	04/02/2021	Bond Future			110.90657	110.90657	110.98554	110.98554			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,9€</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>11,9€</b>
I2046	On	07/05/2020	Bond Future			94.30447	94.30447	94.30002	94.30002			0.00	0	15,2€
I2046	On	06/08/2020	Bond Future			95.79755	95.79755	95.79317	95.79317			0.00	0	
I2046	On	05/11/2020	Bond Future			95.51564	95.51564	95.51381	95.51381			0.00	0	
I2046	On	04/02/2021	Bond Future			97.04064	97.04064	97.03856	97.03856			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,2€</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>15,2€</b>
I2050	On	07/05/2020	Bond Future			100.49991	100.49991	101.34708	101.34708			0.00	0	15,7€
I2050	On	06/08/2020	Bond Future			100.20942	100.20942	101.07289	101.07289			0.00	0	
I2050	On	05/11/2020	Bond Future			101.79485	101.79485	102.67204	102.67204			0.00	0	
I2050	On	04/02/2021	Bond Future			101.49799	101.49799	102.39183	102.39183			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,7€</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>15,7€</b>
R186	On	07/05/2020	Bond Future			10.43278	104.39488	10.52719	103.95217		7.68	334,063,616.00	3,200	86,3€
R186	On	06/08/2020	Bond Future			10.66289	100.72572	10.76271	100.27641		8.18	271,959,444.00	2,700	4,2€
R186	On	05/11/2020	Bond Future			10.90053	102.29569	11.00617	101.83951		7.98	0.00	0	
R186	On	04/02/2021	Bond Future			11.16465	98.60957	11.27678	98.14616		7.91	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>606,023,060.00</b>	<b>5,900</b>	<b>90,50</b>
R186	On	07/05/2020	Bond Future	8.28	Call			0.00000	0.00000	0,000	7.57	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Call			0.56000	0.00056	0,630	7.57	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Put			7,843.19000	7.84319	7,400,550	7.57	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Put			10,088.13000	10.08813	9,645,420	7.57	115,745.04	12	23,16
R186	On	07/05/2020	Bond Future	7.90	Call			0.00000	0.00000	0,000	7.57	0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Put			13,322.28000	13.32228	12,879,570	7.57	0.00	0	2,50
R186	On	07/05/2020	Bond Future	7.60	Put			14,984.83000	14.98483	14,542,120	7.57	0.00	0	
R186	On	07/05/2020	Bond Future	7.60	Call			0.00000	0.00000	0,000	7.57	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Put			11,260.11000	11.26011	10,817,400	7.57	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Put			12,339.44000	12.33944	11,896,730	7.57	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Call			0.00000	0.00000	0,000	7.57	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Put			12,285.15000	12.28515	11,842,440	7.57	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call			0.00000	0.00000	0,000	7.57	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put			12,393.75000	12.39375	11,951,040	7.57	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Call			0.02000	0.00002	0,020	7.57	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Call			0.00000	0.00000	0,000	7.57	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			11,601.31000	11.60131	11,155,570	8.06	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			12,167.41000	12.16741	11,720,730	8.06	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			17.86000	0.01786	21,540	8.06	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			11,550.10000	11.55010	11,104,470	8.06	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			18.38000	0.01838	22,160	8.06	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			11,498.94000	11.49894	11,053,410	8.06	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			17.36000	0.01736	20,930	8.06	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Call			12.60000	0.01260	15,230	8.06	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			14,964.71000	14.96471	14,512,950	7.76	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			24.31000	0.02431	28,730	7.76	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			117.83000	0.11783	136,650	7.76	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			10,973.94000	10.97394	10,536,580	7.76	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			317.75000	0.31775	362,880	7.76	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			8,221.46000	8.22146	7,810,410	7.76	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.66	Call			119.92000	0.11992	139,040	7.76	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			10,926.79000	10.92679	10,489,730	7.76	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			115.77000	0.11577	134,290	7.76	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			11,021.15000	11.02115	10,583,490	7.76	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Put			12,463.50000	12.46350	12,018,570	7.76	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			66.79000	0.06679	78,040	7.76	0.00	0	3,50
R186	On	04/02/2021	Bond Future	8.16	Call			65.06000	0.06506	76,040	7.38	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			14,074.06000	14.07406	13,621,630	7.38	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/02/2021	Bond Future	8.17	Call			66.17000	0.06617	77,310	7.38	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			14,026.24000	14.02624	13,573,970	7.38	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			63.97000	0.06397	74,780	7.38	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			14,121.92000	14.12192	13,669,320	7.38	0.00	0	
<b>Total R186 Option</b>												<b>115,745.04</b>	<b>12</b>	<b>36,16</b>
<b>Total For R186</b>												<b>606,138,805.04</b>	<b>5,912</b>	<b>126,65</b>
R197	On	07/05/2020	Bond Future			309.23377	309.23377	309.23412	309.23412			0.00	0	2,50
R197	On	06/08/2020	Bond Future			306.33574	306.33574	306.34766	306.34766			0.00	0	
R197	On	05/11/2020	Bond Future			311.18218	311.18218	311.19459	311.19459			0.00	0	
R197	On	04/02/2021	Bond Future			308.15309	308.15309	308.17664	308.17664			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,50</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,50</b>
R202	On	07/05/2020	Bond Future			213.20188	213.20188	210.97867	210.97867			0.00	0	7,98
R202	On	06/08/2020	Bond Future			212.43776	212.43776	210.18554	210.18554			0.00	0	
R202	On	05/11/2020	Bond Future			215.79857	215.79857	213.51095	213.51095			0.00	0	
R202	On	04/02/2021	Bond Future			214.99630	214.99630	212.67782	212.67782			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,98</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>7,98</b>
R2023	On	07/05/2020	Bond Future			7.40414	102.39349	7.45733	102.26045		3.36	0.00	0	57,32
R2023	On	06/08/2020	Bond Future			7.52276	103.98914	7.58165	103.85433		3.25	0.00	0	
R2023	On	05/11/2020	Bond Future			7.66105	101.68733	7.72687	101.55051		3.17	0.00	0	
R2023	On	04/02/2021	Bond Future			7.84340	103.28725	7.91816	103.14824		2.90	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>57,32</b>
R2023	On	07/05/2020	Bond Future	6.90	Call			46.91000	0.04691	51,870	3.40	0.00	0	
R2023	On	07/05/2020	Bond Future	6.90	Put			1,451.78000	1.45178	1,323,700	3.40	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Call			48.79000	0.04879	54,040	3.39	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Put			1,428.23000	1.42823	1,300,440	3.39	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Call			45.05000	0.04505	49,730	3.41	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Put			1,475.34000	1.47534	1,346,980	3.41	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			462.82000	0.46282	504,060	3.16	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			1,178.81000	1.17881	1,085,240	3.16	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			471.89000	0.47189	513,730	3.16	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			1,164.81000	1.16481	1,071,840	3.16	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			453.85000	0.45385	494,510	3.15	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			1,192.92000	1.19292	1,098,770	3.15	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			731.47000	0.73147	783,040	3.15	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			1,287.70000	1.28770	1,202,450	3.15	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			741.52000	0.74152	793,550	3.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/11/2020	Bond Future	7.47	Put			1,276.83000	1.27683	1,192,040	3.16	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			721.49000	0.72149	772,620	3.15	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			1,298.63000	1.29863	1,212,940	3.15	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			161.38000	0.16138	177,080	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			3,169.11000	3.16911	3,045,800	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			163.75000	0.16375	179,650	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			3,152.18000	3.15218	3,029,070	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			159.04000	0.15904	174,540	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			3,186.08000	3.18608	3,062,570	2.72	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>57,32</b>
R2030	On	07/05/2020	Bond Future			11.37586	82.66295	11.46965	82.19524		11.09	182,271,804.75	2,205	102,84
R2030	On	06/08/2020	Bond Future			11.58925	79.94301	11.68731	79.46827		11.82	159,886,020.00	2,000	2,20
R2030	On	05/11/2020	Bond Future			11.79631	81.18921	11.89870	80.70712		11.63	0.00	0	
R2030	On	04/02/2021	Bond Future			12.02435	78.46032	12.13155	77.97065		11.65	0.00	0	
<b>Total R2030 Future</b>												<b>342,157,824.75</b>	<b>4,205</b>	<b>105,04</b>
R2030	On	07/05/2020	Bond Future	8.79	Call			0.00000	0.00000	0,000	10.79	0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Put			14,932.88000	14.93288	14,465,170	10.79	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Call			0.00000	0.00000	0,000	10.79	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Put			14,870.59000	14.87059	14,402,880	10.79	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Call			0.00000	0.00000	0,000	10.79	0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	10.79	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	9.19	Call			0.01000	0.00001	0,000	10.79	0.00	0	
R2030	On	07/05/2020	Bond Future	9.19	Put			12,482.41000	12.48241	12,014,690	10.79	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Put			14,995.22000	14.99522	14,527,510	10.79	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Call			0.00000	0.00000	0,000	10.79	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Put			14,250.60000	14.25060	13,782,890	10.79	0.00	0	5,82
R2030	On	07/05/2020	Bond Future	8.85	Put			14,559.93000	14.55993	14,092,220	10.79	0.00	0	5,82
R2030	On	07/05/2020	Bond Future	8.85	Call			0.00000	0.00000	0,000	10.79	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	8.45	Put			17,082.94000	17.08294	16,615,230	10.79	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			5,507.49000	5.50749	5,111,050	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			548.96000	0.54896	627,260	11.46	0.00	0	47
R2030	On	06/08/2020	Bond Future	10.00	Put			8,871.99000	8.87199	8,421,370	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			145.40000	0.14540	169,520	11.46	0.00	0	47
R2030	On	06/08/2020	Bond Future	9.05	Put			14,217.38000	14.21738	13,745,170	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			13,920.20000	13.92020	13,448,370	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			15.95000	0.01595	18,940	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			13,860.95000	13.86095	13,389,200	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			15.07000	0.01507	17,900	11.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/08/2020	Bond Future	9.09	Put			13,979.52000	13.97952	13,507,610	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			1.49000	0.00149	1,790	11.46	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			15,360.25000	15.36025	14,886,980	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			7.64000	0.00764	9,110	11.46	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			12,055.85000	12.05585	11,587,810	11.46	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			36.96000	0.03696	43,660	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Call			15.50000	0.01550	18,410	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			83.15000	0.08315	97,540	11.46	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put			13,330.47000	13.33047	12,859,550	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	9.20	Call			20.52000	0.02052	24,340	11.46	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.50	Put			17,582.37000	17.58237	17,108,100	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			2.41000	0.00241	2,880	11.46	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.36	Put			18,466.04000	18.46604	17,991,600	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			13.43000	0.01343	15,960	11.46	0.00	0	40
R2030	On	06/08/2020	Bond Future	10.75	Put			5,293.73000	5.29373	4,902,950	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			596.09000	0.59609	680,050	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			8,611.84000	8.61184	8,163,680	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			161.70000	0.16170	188,280	11.46	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Put			10,209.36000	10.20936	9,749,010	11.46	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			266.66000	0.26666	302,660	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			10,653.80000	10.65380	10,207,710	11.19	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.61	Call			179.75000	0.17975	205,100	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			11,962.69000	11.96269	11,505,950	11.19	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.36	Put			19,223.53000	19.22353	18,744,220	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			13,214.61000	13.21461	12,750,410	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			8,177.13000	8.17713	7,762,460	11.19	0.00	0	15,90
R2030	On	05/11/2020	Bond Future	9.39	Call			124.27000	0.12427	142,440	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			13,159.29000	13.15929	12,695,370	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			126.43000	0.12643	144,890	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			13,104.05000	13.10405	12,640,420	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			122.14000	0.12214	140,030	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			9,649.62000	9.64962	9,214,210	11.19	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			18,175.79000	18.17579	17,697,640	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			23.79000	0.02379	27,730	11.19	0.00	0	15,90
R2030	On	05/11/2020	Bond Future	9.03	Put			15,197.98000	15.19798	14,725,920	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			64.85000	0.06485	74,880	11.19	0.00	0	15,90
R2030	On	05/11/2020	Bond Future	10.37	Call			550.91000	0.55091	618,330	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			7,725.75000	7.72575	7,318,910	11.19	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			19,347.92000	19.34792	18,868,490	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			15.75000	0.01575	18,410	11.19	0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	9.04	Put		15,140.10000	15.14010	14,668,210	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call		66.09000	0.06609	76,290	11.19	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call		358.84000	0.35884	405,520	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call		45.82000	0.04582	53,090	11.19	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put		16,965.57000	16.96557	16,489,290	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call		36.04000	0.03604	41,850	11.19	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put		14,053.63000	14.05363	13,585,600	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call		93.75000	0.09375	107,810	11.19	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call		627.62000	0.62762	702,870	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call		16.46000	0.01646	19,240	11.19	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put		16,192.38000	16.19238	15,717,690	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call		46.73000	0.04673	54,130	11.19	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put		20,858.77000	20.85877	20,378,260	11.19	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call		9.12000	0.00912	10,700	11.19	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put		16,251.47000	16.25147	15,776,650	11.19	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Put		19,955.57000	19.95557	19,471,320	10.89	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		34.01000	0.03401	39,430	10.89	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put		15,577.35000	15.57735	15,104,590	10.89	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call		118.23000	0.11823	135,140	10.89	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put		20,016.31000	20.01631	19,531,960	10.89	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put		15,354.27000	15.35427	14,882,460	10.89	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		127.59000	0.12759	145,690	10.89	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		15,298.68000	15.29868	14,827,110	10.89	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		123.77000	0.12377	141,390	10.89	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		15,409.93000	15.40993	14,937,880	10.89	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		33.41000	0.03341	38,730	10.89	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		17,054.18000	17.05418	16,576,180	10.89	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		78.49000	0.07849	90,160	10.89	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		512.13000	0.51213	573,100	10.89	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		9,998.85000	9.99885	9,570,150	10.89	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call		125.67000	0.12567	143,530	10.89	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>143,24</b>
<b>Total For R2030</b>											<b>342,157,824.75</b>	<b>4,205</b>	<b>248,25</b>
R2032	On	07/05/2020	Bond Future			11.78784	78.60653	11.88143	78.11455	12.32	463,778,527.00	5,900	79,00
R2032	On	06/08/2020	Bond Future			11.99413	79.83151	12.09172	79.33208	12.48	0.00	0	30
R2032	On	05/11/2020	Bond Future			12.20305	76.92149	12.30483	76.41435	13.04	0.00	0	
R2032	On	04/02/2021	Bond Future			12.42702	78.13160	12.53333	77.61642	12.50	0.00	0	
<b>Total R2032 Future</b>											<b>463,778,527.00</b>	<b>5,900</b>	<b>79,30</b>
R2032	On	07/05/2020	Bond Future	9.20	Call		0.00000	0.00000	0,000	11.78	0.00	0	7,50



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	07/05/2020	Bond Future	9.30	Put			15,357.96000	15.35796	14,865,980	11.78	0.00	0	
R2032	On	07/05/2020	Bond Future	9.30	Call			0.00000	0.00000	0,000	11.78	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	11.78	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.00	Put			17,409.80000	17.40980	16,917,820	11.78	0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	11.78	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.50	Put			14,023.74000	14.02374	13,531,760	11.78	0.00	0	
R2032	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	11.78	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.20	Put			16,035.09000	16.03509	15,543,110	11.78	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Put			16,103.18000	16.10318	15,611,200	11.78	0.00	0	
R2032	On	07/05/2020	Bond Future	9.17	Call			0.00000	0.00000	0,000	11.78	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.17	Put			16,239.56000	16.23956	15,747,580	11.78	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Call			0.00000	0.00000	0,000	11.78	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Put			13,760.07000	13.76007	13,268,090	11.78	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	8.82	Put			18,670.76000	18.67076	18,178,780	11.78	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	11.78	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Put			16,171.33000	16.17133	15,679,350	11.78	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	11.78	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			11.49000	0.01149	13,720	11.89	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			15,188.88000	15.18888	14,691,680	11.89	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call			10.80000	0.01080	12,910	11.89	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			15,319.39000	15.31939	14,822,070	11.89	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			19,787.00000	19.78700	19,287,800	11.89	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			1.14000	0.00114	1,370	11.89	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put			16,374.02000	16.37402	15,875,880	11.89	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			6.51000	0.00651	7,800	11.89	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call			11.14000	0.01114	13,310	11.89	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			15,254.10000	15.25410	14,756,840	11.89	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Call			40.53000	0.04053	48,040	11.89	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			12,395.30000	12.39530	11,903,380	11.89	0.00	0	80
R2032	On	05/11/2020	Bond Future	9.11	Put			18,514.32000	18.51432	18,012,510	12.41	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			32.55000	0.03255	37,880	12.41	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Call			22.55000	0.02255	26,320	12.41	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put			16,365.74000	16.36574	15,868,540	12.41	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			63.63000	0.06363	73,570	12.41	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			839.47000	0.83947	936,630	12.41	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put			14,369.35000	14.36935	13,879,420	12.41	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			117.87000	0.11787	135,360	12.41	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			14,308.44000	14.30844	13,818,790	12.41	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			113.72000	0.11372	130,650	12.41	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			7,687.56000	7.68756	7,268,980	12.41	0.00	0	3,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	8.94	Put		19,654.57000	19.65457	19,151,200	12.41	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		15,293.99000	15.29399	14,800,240	12.41	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		88.00000	0.08800	101,390	12.41	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		750.42000	0.75042	838,980	12.41	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		14,430.36000	14.43036	13,940,150	12.41	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		7,274.02000	7.27402	6,864,040	12.41	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		115.78000	0.11578	132,990	12.41	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		16,322.60000	16.32260	15,827,260	11.71	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		145.53000	0.14553	165,650	11.71	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		16,261.60000	16.26160	15,766,540	11.71	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		147.77000	0.14777	168,160	11.71	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		16,200.70000	16.20070	15,705,910	11.71	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		9,657.65000	9.65765	9,222,180	11.71	0.00	0	80
R2032	On	04/02/2021	Bond Future	8.79	Put		21,607.20000	21.60720	21,097,670	11.71	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		36.16000	0.03616	41,810	11.71	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		18,319.94000	18.31994	17,817,310	11.71	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		86.29000	0.08629	98,840	11.71	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Call		143.33000	0.14333	163,170	11.71	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Call		710.89000	0.71089	790,600	11.71	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>55,80</b>
<b>Total For R2032</b>											<b>463,778,527.00</b>	<b>5,900</b>	<b>135,13</b>
R2035	On	07/05/2020	Bond Future			12.03018	80.17121	12.10845	79.72728	12.90	48,263,068.42	602	132,45
R2035	On	06/08/2020	Bond Future			12.22869	81.42057	12.31026	80.96992	13.00	0.00	0	4
R2035	On	05/11/2020	Bond Future			12.43134	78.19769	12.51632	77.74016	13.58	0.00	0	
R2035	On	04/02/2021	Bond Future			12.65247	79.42792	12.74125	78.96313	13.06	0.00	0	
<b>Total R2035 Future</b>											<b>48,263,068.42</b>	<b>602</b>	<b>132,90</b>
R2035	On	07/05/2020	Bond Future	9.55	Call		0.00000	0.00000	0,000	12.03	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.85	Put		14,509.03000	14.50903	14,065,100	12.03	0.00	0	
R2035	On	07/05/2020	Bond Future	9.85	Call		0.00000	0.00000	0,000	12.03	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.78	Put		15,020.83000	15.02083	14,576,900	12.03	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Call		0.00000	0.00000	0,000	12.03	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	10.57	Call		0.96000	0.00096	0,960	12.03	0.00	0	
R2035	On	07/05/2020	Bond Future	10.57	Put		9,477.13000	9.47713	9,033,200	12.03	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.11	Put		20,134.61000	20.13461	19,690,680	12.03	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Put		17,337.66000	17.33766	16,893,730	12.03	0.00	0	
R2035	On	07/05/2020	Bond Future	9.55	Put		16,731.81000	16.73181	16,287,880	12.03	0.00	0	
R2035	On	07/05/2020	Bond Future	9.75	Put		15,241.44000	15.24144	14,797,510	12.03	0.00	0	
R2035	On	07/05/2020	Bond Future	9.75	Call		0.00000	0.00000	0,000	12.03	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	10.75	Call		3.35000	0.00335	3,550	12.03	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	07/05/2020	Bond Future	10.75	Put			8,284.44000	8.28444	7,840,710	12.03	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	12.03	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.18	Put			19,581.56000	19.58156	19,137,630	12.03	0.00	0	
R2035	On	07/05/2020	Bond Future	9.48	Call			0.00000	0.00000	0,000	12.03	0.00	0	
R2035	On	07/05/2020	Bond Future	9.48	Put			17,261.62000	17.26162	16,817,690	12.03	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Call			0.00000	0.00000	0,000	12.03	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Put			17,185.67000	17.18567	16,741,740	12.03	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	12.03	0.00	0	
R2035	On	07/05/2020	Bond Future	9.11	Call			0.00000	0.00000	0,000	12.03	0.00	0	5,00
R2035	On	06/08/2020	Bond Future	9.91	Put			15,129.39000	15.12939	14,681,050	12.01	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call			0.17000	0.00017	0,190	12.01	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.92	Call			15.65000	0.01565	18,040	12.01	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put			15,058.12000	15.05812	14,609,860	12.01	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call			16.15000	0.01615	18,620	12.01	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put			14,986.93000	14.98693	14,538,750	12.01	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Call			15.16000	0.01516	17,470	12.01	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call			6.81000	0.00681	7,860	12.01	0.00	0	50
R2035	On	06/08/2020	Bond Future	10.45	Call			73.14000	0.07314	83,800	12.01	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put			11,426.01000	11.42601	10,986,020	12.01	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put			22,000.18000	22.00018	21,549,610	12.01	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call			0.51000	0.00051	0,590	12.01	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put			24,020.91000	24.02091	23,570,280	12.01	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Put			21,286.99000	21.28699	20,836,450	12.01	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call			0.75000	0.00075	0,860	12.01	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.67	Put			16,868.05000	16.86805	16,418,450	12.01	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			190.60000	0.19060	213,000	12.70	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			13,346.19000	13.34619	12,911,060	12.70	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			183.96000	0.18396	205,650	12.70	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			13,475.63000	13.47563	13,039,790	12.70	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			187.25000	0.18725	209,300	12.70	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			13,410.84000	13.41084	12,975,360	12.70	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			16,380.67000	16.38067	15,937,350	12.25	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			15,851.62000	15.85162	15,410,770	12.25	0.00	0	60
R2035	On	04/02/2021	Bond Future	11.14	Call			824.48000	0.82448	899,510	12.25	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			9,921.29000	9.92129	9,531,530	12.25	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call			193.18000	0.19318	214,360	12.25	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			16,447.32000	16.44732	16,003,710	12.25	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call			196.16000	0.19616	217,630	12.25	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			190.24000	0.19024	211,120	12.25	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			16,514.09000	16.51409	16,070,180	12.25	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/02/2021	Bond Future	10.14	Call			221.41000	0.22141	245,350	12.25	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>71,15</b>
<b>Total For R2035</b>												<b>48,263,068.42</b>	<b>602</b>	<b>204,05</b>
R2037	On	07/05/2020	Bond Future			12.10085	76.76724	12.17916	76.32676		13.45	21,187,758.24	276	85,67
R2037	On	06/08/2020	Bond Future			12.29954	73.70495	12.38117	73.25784		14.36	0.00	0	30
R2037	On	05/11/2020	Bond Future			12.48997	74.85396	12.57492	74.39992		14.21	0.00	0	
R2037	On	04/02/2021	Bond Future			12.69713	71.77502	12.78577	71.31379		14.50	0.00	0	
<b>Total R2037 Future</b>												<b>21,187,758.24</b>	<b>276</b>	<b>85,92</b>
R2037	On	07/05/2020	Bond Future	9.60	Call			0.00000	0.00000	0,000	12.61	0.00	0	
R2037	On	07/05/2020	Bond Future	9.60	Put			16,961.39000	16.96139	16,520,910	12.61	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Call			0.00000	0.00000	0,000	12.61	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Put			16,884.60000	16.88460	16,444,120	12.61	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000	12.61	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Put			17,038.27000	17.03827	16,597,790	12.61	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Put			13,964.02000	13.96402	13,523,540	12.61	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Call			0.00000	0.00000	0,000	12.61	0.00	0	7,50
R2037	On	07/05/2020	Bond Future	9.70	Put			16,197.85000	16.19785	15,757,370	12.61	0.00	0	
R2037	On	07/05/2020	Bond Future	9.70	Call			0.00000	0.00000	0,000	12.61	0.00	0	7,50
R2037	On	06/08/2020	Bond Future	9.87	Call			11.87000	0.01187	13,640	13.37	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			15,985.07000	15.98507	15,539,730	13.37	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			12.26000	0.01226	14,090	13.37	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			15,911.64000	15.91164	15,466,360	13.37	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			11.49000	0.01149	13,210	13.37	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			16,058.59000	16.05859	15,613,200	13.37	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			131.88000	0.13188	147,630	13.34	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			14,854.91000	14.85491	14,416,620	13.34	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			134.38000	0.13438	150,400	13.34	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			14,786.70000	14.78670	14,348,680	13.34	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			129.41000	0.12941	144,890	13.34	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			14,923.24000	14.92324	14,484,680	13.34	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put			14,043.50000	14.04350	13,617,830	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			349.13000	0.34913	384,690	13.60	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			6,671.41000	6.67141	6,983,780	15.57	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			2,036.51000	2.03651	1,887,650	15.57	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.97	Put			6,288.05000	6.28805	5,970,310	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			11,804.39000	11.80439	11,397,310	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			263.26000	0.26326	290,950	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			15,331.50000	15.33150	14,897,960	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			6,573.73000	6.57373	6,249,140	13.60	0.00	0	24

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.29	Call		267.10000	0.26710	295,150	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		15,265.86000	15.26586	14,832,680	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		259.47000	0.25947	286,800	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		15,397.28000	15.39728	14,963,380	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		566.28000	0.56628	620,430	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		1,859.91000	1.85991	2,003,400	13.60	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.35	Call		291.10000	0.29110	321,380	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		14,874.71000	14.87471	14,443,760	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		19,717.67000	19.71767	19,267,720	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		97.62000	0.09762	108,900	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call		1,745.73000	1.74573	1,882,370	13.60	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>16,25</b>
<b>Total For R2037</b>											<b>21,187,758.24</b>	<b>276</b>	<b>102,21</b>
R2040	On	07/05/2020	Bond Future			12.11914	79.28067	12.19741	78.81355	13.72	19,820,167.50	250	68,7
R2040	On	06/08/2020	Bond Future			12.31297	76.00705	12.39461	75.53283	14.63	0.00	0	60
R2040	On	05/11/2020	Bond Future			12.49844	77.19195	12.58343	76.71042	14.30	0.00	0	
R2040	On	04/02/2021	Bond Future			12.70009	73.89937	12.78882	73.41021	14.59	0.00	0	
<b>Total R2040 Future</b>											<b>19,820,167.50</b>	<b>250</b>	<b>69,31</b>
R2040	On	07/05/2020	Bond Future	9.74	Call		0.00000	0.00000	0,000	12.61	0.00	0	
R2040	On	07/05/2020	Bond Future	9.74	Put		17,249.16000	17.24916	16,782,040	12.61	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Call		0.00000	0.00000	0,000	12.61	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Put		17,166.68000	17.16668	16,699,560	12.61	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Call		0.00000	0.00000	0,000	12.61	0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Call		0.01000	0.00001	0,010	12.61	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.00	Put		15,141.19000	15.14119	14,674,070	12.61	0.00	0	
R2040	On	07/05/2020	Bond Future	10.00	Call		0.00000	0.00000	0,000	12.61	0.00	0	2,60
R2040	On	07/05/2020	Bond Future	9.50	Put		19,263.60000	19.26360	18,796,480	12.61	0.00	0	
R2040	On	07/05/2020	Bond Future	9.50	Call		0.00000	0.00000	0,000	12.61	0.00	0	2,60
R2040	On	07/05/2020	Bond Future	11.10	Call		14.90000	0.01490	16,730	12.61	0.00	0	40
R2040	On	07/05/2020	Bond Future	12.70	Put		351.97000	0.35197	238,010	14.06	0.00	0	
R2040	On	07/05/2020	Bond Future	12.70	Call		3,241.86000	3.24186	3,595,020	14.06	0.00	0	30
R2040	On	07/05/2020	Bond Future	9.85	Put		16,348.08000	16.34808	15,880,960	12.61	0.00	0	
R2040	On	07/05/2020	Bond Future	9.85	Call		0.00000	0.00000	0,000	12.61	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.15	Put		13,959.00000	13.95900	13,491,880	12.61	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Put		17,331.76000	17.33176	16,864,640	12.61	0.00	0	
R2040	On	07/05/2020	Bond Future	12.20	Put		1,263.82000	1.26382	991,630	13.25	0.00	0	
R2040	On	07/05/2020	Bond Future	12.20	Call		1,279.20000	1.27920	1,474,130	13.25	0.00	0	30
R2040	On	07/05/2020	Bond Future	11.80	Put		2,801.00000	2.80100	2,403,350	12.61	0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Call		379.25000	0.37925	448,720	12.61	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	07/05/2020	Bond Future	11.10	Put		7,022.01000	7.02201	6,556,720	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call		149.60000	0.14960	171,350	13.25	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put		10,032.27000	10.03227	9,579,800	13.25	0.00	0	12,5
R2040	On	06/08/2020	Bond Future	11.26	Call		378.19000	0.37819	428,810	13.25	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put		7,439.46000	7.43946	7,015,860	13.25	0.00	0	5
R2040	On	06/08/2020	Bond Future	10.79	Call		128.80000	0.12880	147,720	13.25	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put		10,437.43000	10.43743	9,982,130	13.25	0.00	0	8
R2040	On	06/08/2020	Bond Future	9.57	Put		19,765.91000	19.76591	19,292,100	13.25	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call		2.53000	0.00253	2,940	13.25	0.00	0	8
R2040	On	06/08/2020	Bond Future	10.07	Put		15,713.41000	15.71341	15,241,700	13.25	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call		15.73000	0.01573	18,240	13.25	0.00	0	8
R2040	On	06/08/2020	Bond Future	10.03	Call		13.75000	0.01375	15,950	13.25	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put		16,026.53000	16.02653	15,554,510	13.25	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call		14.22000	0.01422	16,500	13.25	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put		15,948.06000	15.94806	15,476,120	13.25	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call		13.29000	0.01329	15,420	13.25	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put		16,105.11000	16.10511	15,633,020	13.25	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Put		15,618.52000	15.61852	15,152,110	13.22	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		119.08000	0.11908	134,200	13.22	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	11.70	Call		1,245.41000	1.24541	1,363,250	13.22	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		6,514.71000	6.51471	6,151,020	13.22	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	10.00	Put		17,362.89000	17.36289	16,891,040	13.22	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		73.52000	0.07352	83,200	13.22	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	11.50	Call		966.96000	0.96696	1,062,820	13.22	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		7,514.64000	7.51464	7,128,970	13.22	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	9.73	Put		19,503.01000	19.50301	19,026,930	13.22	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		39.89000	0.03989	45,340	13.22	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	9.50	Put		21,401.83000	21.40183	20,923,500	13.22	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		22.74000	0.02274	25,940	13.22	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	10.31	Call		139.69000	0.13969	157,200	13.22	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		15,029.46000	15.02946	14,565,440	13.22	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		142.46000	0.14246	160,290	13.22	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		14,956.48000	14.95648	14,492,780	13.22	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		136.96000	0.13696	154,160	13.22	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		15,102.58000	15.10258	14,638,250	13.22	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Call		1,273.15000	1.27315	1,383,230	13.70	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		8,496.60000	8.49660	8,117,520	13.70	0.00	0	5
R2040	On	04/02/2021	Bond Future	11.74	Call		1,515.06000	1.51506	1,641,570	13.70	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		7,662.40000	7.66240	7,299,750	13.70	0.00	0	8
R2040	On	04/02/2021	Bond Future	9.49	Put		22,596.79000	22.59679	22,115,360	13.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/02/2021	Bond Future	9.49	Call		62.54000	0.06254	70,270	13.70	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		16,747.73000	16.74773	16,283,780	13.70	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		228.47000	0.22847	253,680	13.70	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		21,935.89000	21.93589	21,455,620	13.70	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		72.73000	0.07273	81,620	13.70	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		18,004.10000	18.00410	17,534,700	13.70	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		174.25000	0.17425	194,010	13.70	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Call		291.47000	0.29147	322,790	13.70	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		15,604.17000	15.60417	15,146,330	13.70	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call		295.83000	0.29583	327,570	13.70	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		15,533.97000	15.53397	15,076,550	13.70	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		300.25000	0.30025	332,400	13.70	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		15,463.93000	15.46393	15,006,920	13.70	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>53,18</b>
<b>Total For R2040</b>											<b>19,820,167.50</b>	<b>250</b>	<b>122,48</b>
R2044	On	07/05/2020	Bond Future			12.14724	76.15842	12.21531	75.75519	14.16	0.00	0	83,19
R2044	On	06/08/2020	Bond Future			12.33570	72.96134	12.40672	72.55207	15.11	0.00	0	3,30
R2044	On	05/11/2020	Bond Future			12.51583	74.09878	12.58980	73.68316	14.79	0.00	0	
R2044	On	04/02/2021	Bond Future			12.71155	70.88275	12.78881	70.46057	15.09	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>86,53</b>
R2044	On	07/05/2020	Bond Future	9.91	Put		16,145.64000	16.14564	15,742,410	13.07	0.00	0	
R2044	On	07/05/2020	Bond Future	9.91	Call		0.00000	0.00000	0,000	13.07	0.00	0	50
R2044	On	07/05/2020	Bond Future	11.02	Call		8.06000	0.00806	8,320	13.07	0.00	0	
R2044	On	07/05/2020	Bond Future	11.02	Put		7,694.31000	7.69431	7,291,340	13.07	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.98	Put		15,569.10000	15.56910	15,165,870	13.07	0.00	0	
R2044	On	07/05/2020	Bond Future	9.98	Call		0.00000	0.00000	0,000	13.07	0.00	0	10
R2044	On	07/05/2020	Bond Future	11.09	Call		12.43000	0.01243	13,050	13.07	0.00	0	
R2044	On	07/05/2020	Bond Future	11.09	Put		7,210.81000	7.21081	6,808,200	13.07	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.26	Put		21,808.16000	21.80816	21,404,930	13.07	0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Call		0.00000	0.00000	0,000	13.07	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.97	Put		15,651.09000	15.65109	15,247,860	13.07	0.00	0	
R2044	On	07/05/2020	Bond Future	9.97	Call		0.00000	0.00000	0,000	13.07	0.00	0	10
R2044	On	07/05/2020	Bond Future	10.81	Call		1.94000	0.00194	1,880	13.07	0.00	0	
R2044	On	07/05/2020	Bond Future	10.81	Put		9,182.47000	9.18247	8,779,180	13.07	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.33	Put		21,170.42000	21.17042	20,767,190	13.07	0.00	0	
R2044	On	07/05/2020	Bond Future	9.33	Call		0.00000	0.00000	0,000	13.07	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.81	Call		0.00000	0.00000	0,000	13.07	0.00	0	
R2044	On	07/05/2020	Bond Future	9.81	Put		16,980.10000	16.98010	16,576,870	13.07	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Call		0.00000	0.00000	0,000	13.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	07/05/2020	Bond Future	9.79	Put		17,148.53000	17.14853	16,745,300	13.07	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Put		20,093.30000	20.09330	19,690,070	13.07	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Call		0.00000	0.00000	0,000	13.07	0.00	0	12
R2044	On	07/05/2020	Bond Future	9.80	Call		0.00000	0.00000	0,000	13.07	0.00	0	
R2044	On	07/05/2020	Bond Future	9.80	Put		17,064.25000	17.06425	16,661,020	13.07	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put		21,972.64000	21.97264	21,563,470	13.75	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		0.89000	0.00089	0,990	13.75	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put		16,666.35000	16.66635	16,258,350	13.75	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		10.47000	0.01047	11,740	13.75	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		253.87000	0.25387	282,520	13.75	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		17,652.36000	17.65236	17,243,910	13.75	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		9,597.28000	9.59728	9,208,190	13.75	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.87	Call		7.03000	0.00703	7,870	13.75	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		17,569.45000	17.56945	17,161,020	13.75	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		7.29000	0.00729	8,170	13.75	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		17,486.67000	17.48667	17,078,280	13.75	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		6.77000	0.00677	7,590	13.75	0.00	0	
R2044	On	06/08/2020	Bond Future	11.09	Put		8,555.77000	8.55577	8,175,150	13.75	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put		25,206.70000	25.20670	24,797,450	13.75	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		0.17000	0.00017	0,190	13.75	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		19,339.24000	19.33924	18,930,340	13.75	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		3.14000	0.00314	3,510	13.75	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		174.63000	0.17463	194,810	13.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		507.74000	0.50774	553,940	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		10,049.20000	10.04920	9,679,780	13.71	0.00	0	52
R2044	On	05/11/2020	Bond Future	10.04	Put		17,263.49000	17.26349	16,855,930	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		75.59000	0.07559	83,650	13.71	0.00	0	52
R2044	On	05/11/2020	Bond Future	9.34	Put		23,172.22000	23.17222	22,758,130	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		14,959.08000	14.95908	14,558,010	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		8,181.81000	8.18181	7,835,580	13.71	0.00	0	56
R2044	On	05/11/2020	Bond Future	10.35	Call		144.85000	0.14485	159,670	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		14,884.75000	14.88475	14,483,950	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		147.75000	0.14775	162,850	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		14,810.57000	14.81057	14,410,050	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		141.98000	0.14198	156,530	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		72.31000	0.07231	80,040	13.71	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.29	Put		23,622.08000	23.62208	23,207,800	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		11.65000	0.01165	12,990	13.71	0.00	0	56
R2044	On	05/11/2020	Bond Future	9.96	Put		17,901.66000	17.90166	17,492,840	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		63.21000	0.06321	70,010	13.71	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	Opt Intere
R2044	On	05/11/2020	Bond Future	11.38	Call		812.10000	0.81210	881,490	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		35.92000	0.03592	39,890	13.71	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put		17,821.35000	17.82135	17,412,680	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		64.65000	0.06465	71,600	13.71	0.00	0	5t
R2044	On	05/11/2020	Bond Future	8.87	Put		27,549.39000	27.54939	27,134,160	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		3.34000	0.00334	3,730	13.71	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put		17,422.11000	17.42211	17,014,220	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		13.39000	0.01339	14,920	13.71	0.00	0	5t
R2044	On	05/11/2020	Bond Future	11.17	Call		600.43000	0.60043	653,920	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		9,383.94000	9.38394	9,021,810	13.71	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call		869.69000	0.86969	943,230	13.71	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		7,909.06000	7.90906	7,566,980	13.71	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put		19,874.15000	19.87415	19,462,500	13.71	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		262.55000	0.26255	286,430	14.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		16,000.07000	16.00007	15,601,770	14.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		266.64000	0.26664	290,860	14.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		15,927.36000	15.92736	15,529,400	14.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		258.51000	0.25851	282,060	14.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		16,072.94000	16.07294	15,674,310	14.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		524.58000	0.52458	568,690	14.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		12,700.98000	12.70098	12,322,910	14.16	0.00	0	4t
R2044	On	04/02/2021	Bond Future	10.29	Call		235.31000	0.23531	256,940	14.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		16,513.64000	16.51364	16,113,090	14.16	0.00	0	4t
R2044	On	04/02/2021	Bond Future	9.66	Put		21,488.99000	21.48899	21,074,730	14.16	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		78.84000	0.07884	86,760	14.16	0.00	0	4t
R2044	On	04/02/2021	Bond Future	10.04	Put		18,412.79000	18.41279	18,005,500	14.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		156.13000	0.15613	171,020	14.16	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>18,1t</b>
<b>Total For R2044</b>											<b>0.00</b>	<b>0</b>	<b>104,6t</b>
R2048	On	07/05/2020	Bond Future			12.09277	75.13337	12.16576	74.69533	14.44	24,042,678.40	320	98,6t
R2048	On	06/08/2020	Bond Future			12.27000	76.30421	12.34612	75.85957	14.50	0.00	0	4t
R2048	On	05/11/2020	Bond Future			12.44993	73.06488	12.52931	72.61336	15.04	0.00	0	
R2048	On	04/02/2021	Bond Future			12.64553	74.21436	12.72854	73.75570	14.41	0.00	0	
<b>Total R2048 Future</b>											<b>24,042,678.40</b>	<b>320</b>	<b>99,0t</b>
R2048	On	07/05/2020	Bond Future	9.78	Call		0.00000	0.00000	0,000	13.28	0.00	0	
R2048	On	07/05/2020	Bond Future	9.78	Put		17,238.72000	17.23872	16,800,680	13.28	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Call		0.00000	0.00000	0,000	13.28	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Put		17,151.75000	17.15175	16,713,710	13.28	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Call		0.00000	0.00000	0,000	13.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	07/05/2020	Bond Future	9.77	Put		17,325.82000	17.32582	16,887,780	13.28	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Call		0.01000	0.00001	0,010	13.28	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Put		13,707.58000	13.70758	13,269,540	13.28	0.00	0	30
R2048	On	07/05/2020	Bond Future	10.70	Call		1.05000	0.00105	1,030	13.28	0.00	0	
R2048	On	07/05/2020	Bond Future	10.70	Put		9,809.12000	9.80912	9,371,060	13.28	0.00	0	30
R2048	On	07/05/2020	Bond Future	9.69	Put		18,027.94000	18.02794	17,589,900	13.28	0.00	0	
R2048	On	07/05/2020	Bond Future	9.69	Call		0.00000	0.00000	0,000	13.28	0.00	0	30
R2048	On	06/08/2020	Bond Future	12.25	Put		2,743.82000	2.74382	2,489,210	13.80	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call		2,181.51000	2.18151	2,371,540	13.80	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put		4,392.48000	4.39248	4,063,060	13.18	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.80	Call		1,087.53000	1.08753	1,202,750	13.18	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put		8,242.58000	8.24258	7,833,320	13.13	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call		279.34000	0.27934	314,720	13.13	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put		1,551.23000	1.55123	1,375,990	14.50	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call		3,828.84000	3.82884	4,098,240	14.50	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put		13,592.39000	13.59239	13,152,910	13.13	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call		36.64000	0.03664	41,800	13.13	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put		4,176.52000	4.17652	3,854,990	13.23	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call		1,185.56000	1.18556	1,308,670	13.23	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put		7,926.08000	7.92608	7,520,640	13.13	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call		312.58000	0.31258	351,780	13.13	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put		9,906.63000	9.90663	9,482,240	13.13	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call		152.83000	0.15283	173,080	13.13	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put		23,099.56000	23.09956	22,654,980	13.13	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call		0.46000	0.00046	0,520	13.13	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put		25,525.19000	25.52519	25,080,560	13.13	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call		0.13000	0.00013	0,140	13.13	0.00	0	3,0
R2048	On	06/08/2020	Bond Future	10.19	Call		21.66000	0.02166	24,750	13.13	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		14,860.21000	14.86021	14,418,660	13.13	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		22.41000	0.02241	25,600	13.13	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		14,779.80000	14.77980	14,338,350	13.13	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		20.94000	0.02094	23,920	13.13	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		14,940.77000	14.94077	14,499,110	13.13	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		77.74000	0.07774	87,100	13.91	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		17,192.04000	17.19204	16,749,880	13.91	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		74.30000	0.07430	83,260	13.91	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		17,355.17000	17.35517	16,912,610	13.91	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		76.00000	0.07600	85,160	13.91	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		17,273.51000	17.27351	16,831,150	13.91	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		318.85000	0.31885	350,380	13.53	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/02/2021	10.48	Put			15.002.03000	15.00203	14,574,900	13.53	0.00	0	
R2048	On	04/02/2021	10.46	Call			309.13000	0.30913	339,800	13.53	0.00	0	
R2048	On	04/02/2021	10.46	Put			15,147.22000	15.14722	14,719,230	13.53	0.00	0	
R2048	On	04/02/2021	10.47	Call			313.96000	0.31396	345,060	13.53	0.00	0	
R2048	On	04/02/2021	10.47	Put			15,074.53000	15.07453	14,646,970	13.53	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>28,38</b>
<b>Total For R2048</b>											<b>24,042,678.40</b>	<b>320</b>	<b>127,40</b>
R208	On	07/05/2020			4.83703	102.40586	4.62348	102.59170		0.62	0.00	0	29,63
R208	On	06/08/2020			4.26592	104.00171	3.96594	104.19072		0.41	0.00	0	
R208	On	05/11/2020			2.91570	102.22362	2.42481	102.41567		0.16	0.00	0	
<b>Total R208 Future</b>											<b>0.00</b>	<b>0</b>	<b>29,63</b>
R208	On	07/05/2020	4.81	Call			186.78000	0.18678	66,100	0.65	0.00	0	
R208	On	07/05/2020	4.81	Put			24.43000	0.02443	89,590	0.65	0.00	0	
R208	On	07/05/2020	4.82	Call			194.12000	0.19412	70,700	0.65	0.00	0	
R208	On	07/05/2020	4.82	Put			23.08000	0.02308	85,500	0.65	0.00	0	
R208	On	07/05/2020	4.80	Call			179.51000	0.17951	61,660	0.64	0.00	0	
R208	On	07/05/2020	4.80	Put			25.86000	0.02586	93,850	0.64	0.00	0	
R208	On	06/08/2020	5.56	Call			997.30000	0.99730	808,570	0.50	0.00	0	
R208	On	06/08/2020	5.56	Put			0.04000	0.00004	0,320	0.50	0.00	0	
R208	On	06/08/2020	5.57	Call			1,003.50000	1.00350	814,750	0.50	0.00	0	
R208	On	06/08/2020	5.57	Put			0.04000	0.00004	0,300	0.50	0.00	0	
R208	On	06/08/2020	5.55	Call			991.10000	0.99110	802,390	0.50	0.00	0	
R208	On	06/08/2020	5.55	Put			0.04000	0.00004	0,340	0.50	0.00	0	
R208	On	05/11/2020	4.78	Call			914.90000	0.91490	722,850	0.23	0.00	0	
R208	On	05/11/2020	4.78	Put			0.00000	0.00000	0,000	0.23	0.00	0	
R208	On	05/11/2020	4.79	Call			918.75000	0.91875	726,700	0.23	0.00	0	
R208	On	05/11/2020	4.79	Put			0.00000	0.00000	0,000	0.23	0.00	0	
R208	On	05/11/2020	4.77	Call			911.05000	0.91105	719,000	0.23	0.00	0	
R208	On	05/11/2020	4.77	Put			0.00000	0.00000	0,000	0.23	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>	<b>29,63</b>
R209	On	07/05/2020			11.98884	60.36301	12.07188	59.96690		15.76	392,359,565.00	6,500	65,50
R209	On	06/08/2020			12.16868	61.30370	12.25492	60.90156		15.97	398,474,050.00	6,500	6,70
R209	On	05/11/2020			12.34920	59.11199	12.43877	58.70359		16.48	0.00	0	
R209	On	04/02/2021			12.54080	60.04190	12.63392	59.62710		15.63	0.00	0	
<b>Total R209 Future</b>											<b>790,833,615.00</b>	<b>13,000</b>	<b>72,20</b>
R209	On	07/05/2020	9.46	Call			0.00000	0.00000	0,000	15.60	0.00	0	
R209	On	07/05/2020	9.46	Put			14,620.54000	14.62054	14,224,430	15.60	0.00	0	
R209	On	07/05/2020	9.47	Call			0.00000	0.00000	0,000	15.60	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	07/05/2020	Bond Future	9.47	Put		14,554.96000	14.55496	14,158,850	15.60	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Call		0.00000	0.00000	0,000	15.60	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Put		14,686.20000	14.68620	14,290,090	15.60	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,000	15.73	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put		48,523.10000	48.52310	48,120,960	15.73	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,000	15.73	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put		48,414.77000	48.41477	48,012,630	15.73	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	15.73	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		48,631.58000	48.63158	48,229,440	15.73	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		183.78000	0.18378	203,760	15.98	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		12,964.94000	12.96494	12,576,520	15.98	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		186.72000	0.18672	206,990	15.98	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		12,907.16000	12.90716	12,519,030	15.98	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		180.88000	0.18088	200,570	15.98	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		13,022.83000	13.02283	12,634,120	15.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		271.89000	0.27189	300,220	14.59	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		13,295.12000	13.29512	12,908,650	14.59	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		275.58000	0.27558	304,250	14.59	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		13,239.06000	13.23906	12,852,930	14.59	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		268.24000	0.26824	296,230	14.59	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		13,351.29000	13.35129	12,964,480	14.59	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>											<b>790,833,615.00</b>	<b>13,000</b>	<b>72,20</b>
R210	On	07/05/2020	Bond Future			173.51658	173.51658	173.50740	173.50740		0.00	0	1,4
R210	On	06/08/2020	Bond Future			176.26382	176.26382	176.25499	176.25499		0.00	0	
R210	On	05/11/2020	Bond Future			176.32746	176.32746	176.32240	176.32240		0.00	0	
R210	On	04/02/2021	Bond Future			179.14273	179.14273	179.13750	179.13750		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,41</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,41</b>
R212	On	07/05/2020	Bond Future			165.02011	165.02011	165.02157	165.02157		0.00	0	6,7
R212	On	06/08/2020	Bond Future			165.33457	165.33457	165.33968	165.33968		0.00	0	
R212	On	05/11/2020	Bond Future			167.95030	167.95030	167.95561	167.95561		0.00	0	
R212	On	04/02/2021	Bond Future			168.29931	168.29931	168.30784	168.30784		0.00	0	
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>6,71</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>6,71</b>
R213	On	07/05/2020	Bond Future			11.61004	73.40541	11.70352	72.95320	12.60	0.00	0	16,7
R213	On	06/08/2020	Bond Future			11.80791	74.54933	11.90530	74.09029	12.77	0.00	0	30
R213	On	05/11/2020	Bond Future			12.01159	72.16834	12.11306	71.70220	13.16	0.00	0	
R213	On	04/02/2021	Bond Future			12.23493	73.30377	12.34091	72.83027	12.51	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	Opt Intere
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>17,07</b>	
R213	On	07/05/2020	Bond Future	9.02	Call		0.00000	0.00000	0,000	12.38		0.00	0	
R213	On	07/05/2020	Bond Future	9.02	Put		14,670.08000	14.67008	14,217,870	12.38		0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Call		0.00000	0.00000	0,000	12.38		0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Put		14,793.80000	14.79380	14,341,590	12.38		0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Call		0.00000	0.00000	0,000	12.38		0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Put		14,731.91000	14.73191	14,279,700	12.38		0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put		13,749.86000	13.74986	13,294,260	12.50		0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call		19.06000	0.01906	22,330	12.50		0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		13,867.76000	13.86776	13,411,990	12.50		0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call		19.58000	0.01958	22,940	12.50		0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		13,808.77000	13.80877	13,353,090	12.50		0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		20.12000	0.02012	23,560	12.50		0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		13,072.54000	13.07254	12,625,730	12.72		0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		143.50000	0.14350	163,120	12.72		0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put		13,017.65000	13.01765	12,571,130	12.72		0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		145.87000	0.14587	165,790	12.72		0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		12,962.84000	12.96284	12,516,620	12.72		0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		141.16000	0.14116	160,490	12.72		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		140.42000	0.14042	159,320	11.68		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		15,101.18000	15.10118	14,646,580	11.68		0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		142.51000	0.14251	161,670	11.68		0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		15,045.74000	15.04574	14,591,400	11.68		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		144.63000	0.14463	164,040	11.68		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		14,990.39000	14.99039	14,536,300	11.68		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>	<b>17,07</b>	
R214	On	07/05/2020	Bond Future			12.04072		59.30388	12.12370	58.90091	16.22	59,303,880.00	1,000	21,6
R214	On	06/08/2020	Bond Future			12.21166		60.22802	12.29792	59.81894	16.41	60,228,020.00	1,000	1,00
R214	On	05/11/2020	Bond Future			12.38496		57.87693	12.47462	57.46149	17.00	0.00	0	
R214	On	04/02/2021	Bond Future			12.57269		58.78747	12.66610	58.36546	16.10	0.00	0	
<b>Total R214 Future</b>											<b>119,531,900.00</b>	<b>2,000</b>	<b>22,61</b>	
R214	On	07/05/2020	Bond Future	9.76	Call		0.01000	0.00001	0,010	16.00		0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put		13,580.97000	13.58097	13,178,000	16.00		0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call		0.01000	0.00001	0,010	16.00		0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put		13,513.04000	13.51304	13,110,070	16.00		0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call		0.01000	0.00001	0,000	16.00		0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put		13,649.00000	13.64900	13,246,020	16.00		0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Put		16,745.95000	16.74595	16,342,980	16.00		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	07/05/2020	Bond Future	9.31	Call		0.00000	0.00000	0,000	16.00	0.00	0	1,21
R214	On	07/05/2020	Bond Future	9.91	Put		12,572.64000	12.57264	12,169,660	16.00	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Call		0.03000	0.00003	0,020	16.00	0.00	0	1,21
R214	On	07/05/2020	Bond Future	10.66	Call		5.03000	0.00503	5,220	16.00	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Put		7,859.07000	7.85907	7,456,290	16.00	0.00	0	1,21
R214	On	06/08/2020	Bond Future	9.98	Call		43.11000	0.04311	48,670	16.12	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		12,975.37000	12.97537	12,571,850	16.12	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		44.23000	0.04423	49,940	16.12	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		12,910.87000	12.91087	12,507,500	16.12	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		42.01000	0.04201	47,430	16.12	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		13,039.99000	13.03999	12,636,330	16.12	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		233.72000	0.23372	258,940	16.45	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		12,249.41000	12.24941	11,859,190	16.45	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		237.45000	0.23745	263,040	16.45	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		12,190.15000	12.19015	11,800,300	16.45	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		230.02000	0.23002	254,890	16.45	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		12,308.80000	12.30880	11,918,230	16.45	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		323.96000	0.32396	357,450	15.04	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		12,765.26000	12.76526	12,376,740	15.04	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		328.40000	0.32840	362,290	15.04	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		12,707.43000	12.70743	12,319,310	15.04	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		319.57000	0.31957	352,660	15.04	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		12,823.22000	12.82322	12,434,300	15.04	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,71</b>
<b>Total For R214</b>											<b>119,531,900.00</b>	<b>2,000</b>	<b>26,31</b>
<b>Total for Bond</b>											<b>2,435,754,344.35</b>	<b>32,465</b>	<b>1,452,21</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total E170 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For E170</b>											<b>0.00</b>	<b>0</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	
GOVI On 07/05/2020 GOVI			620.45900	620.45900	617.15200	617.15200			0.00	0	1,18
GOVI On 06/08/2020 GOVI			630.02000	630.02000	626.66800	626.66800			0.00	0	
GOVI On 05/11/2020 GOVI			639.94300	639.94300	636.53900	636.53900			0.00	0	
GOVI On 04/02/2021 GOVI			650.01400	650.01400	646.55500	646.55500			0.00	0	
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,18</b>
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			1,028,380.00000	102.83800	995,310,000		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			1,028,480.00000	102.84800	995,410,000		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			1,028,280.00000	102.82800	995,210,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.13	Put			1,014,620.00000	101.46200	981,100,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.14	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.14	Put			1,014,720.00000	101.47200	981,200,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.12	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.12	Put			1,014,520.00000	101.45200	981,000,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			1,013,010.00000	101.30100	978,970,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Put			1,013,110.00000	101.31100	979,070,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Put			1,012,910.00000	101.29100	978,870,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			1,043,950.00000	104.39500	1,009,360,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Put			1,044,050.00000	104.40500	1,009,460,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Put			1,043,850.00000	104.38500	1,009,260,000		0.00	0	
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>1,18</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>1,18</b>
AL37 On 07/05/2020 Index Future			632.89700	632.89700	630.10900	630.10900			0.00	0	
AL37 On 06/08/2020 Index Future			642.65100	642.65100	639.82500	639.82500			0.00	0	
AL37 On 05/11/2020 Index Future			652.77200	652.77200	649.90300	649.90300			0.00	0	
AL37 On 04/02/2021 Index Future			663.04500	663.04500	660.13000	660.13000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AL37 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>										<b>0.00</b>	<b>0</b>	
AL7T On 07/05/2020 Index Future			696.11100	696.11100	691.76700	691.76700				0.00	0	
AL7T On 06/08/2020 Index Future			706.83900	706.83900	702.43400	702.43400				0.00	0	
AL7T On 05/11/2020 Index Future			717.97100	717.97100	713.49800	713.49800				0.00	0	
AL7T On 04/02/2021 Index Future			729.27000	729.27000	724.72600	724.72600				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 07/05/2020 Index Future			628.10000	628.10000	624.75900	624.75900				0.00	0	20
ALBI On 06/08/2020 Index Future			637.78000	637.78000	634.39200	634.39200				0.00	0	
ALBI On 05/11/2020 Index Future			647.82400	647.82400	644.38500	644.38500				0.00	0	
ALBI On 04/02/2021 Index Future			658.01900	658.01900	654.52500	654.52500				0.00	0	
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>20</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>20</b>
IGOV On 07/05/2020 Index Future			249.00500	249.00500	248.93200	248.93200				0.00	0	61
IGOV On 06/08/2020 Index Future			252.90300	252.90300	252.83200	252.83200				0.00	0	
IGOV On 05/11/2020 Index Future			256.94700	256.94700	256.87500	256.87500				0.00	0	
IGOV On 04/02/2021 Index Future			261.05000	261.05000	260.97700	260.97700				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>61</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>61</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>82</b>
5Y STN On 21/12/2021 Interest Rate Swap			93.36000	93.36000	93.53000	93.53000				0.00	0	1
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total for Derivatives :</b>										<b>2,435,754,344.35</b>	<b>32,465</b>	<b>1,454,30</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.50712				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			8.18000	101.10084	8.18000	101.07869				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	104.32200	10.00000	104.29400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AB01/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB01/R186</b>										<b>0.00</b>	<b>0</b>	
AB018L On 04/09/2020 Spot Bond			11.37000	101.02494	11.37000	100.99487				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	101.16036	11.81000	101.12882				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	54.32536	100.00000	54.20446				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	42.26165	100.00000	42.16761				0.00	0	
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB035U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB035U</b>										<b>0.00</b>	<b>0</b>	
ABC12L On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200				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			4.75000	4.75000	4.75000	288.56121				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.70312				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	99.77497				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.01654				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
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>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.74359				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.38226				0.00	0	
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.38652				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	101.54214				0.00	0	
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.24739				0.00	10,000,000	10,000,00
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,00</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,00</b>
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.34863				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	101.08100				0.00	0	150,000,00
<b>Total ABFN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For ABFN20</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.88747				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	102.16677				0.00	1,000,000,000	5,295,000,00
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>5,295,000,00</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>5,295,000,00</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.16797				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	100.05162				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	101.19499				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	102.72871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.29361				0.00	0	
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2023 Spot Bond					0.00000	99.80605				0.00	9,900,000,000	9,900,000,000
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>9,900,000,000</b>	<b>9,900,000,000</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>9,900,000,000</b>	<b>9,900,000,000</b>
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.23225				0.00	0	445,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>445,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>445,000,000</b>
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.58950				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	101.16998				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	101.36163				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	101.86570				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	101.49032				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	101.50755				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	101.24653				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.88994				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3! On 23/04/2022 Spot Bond					0.00000	101.65165				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.62104				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	100.48033				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.51167				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 16/09/2029 Spot Bond					0.00000	99.61420				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 14/10/2022 Spot Bond					0.00000	99.89643				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 14/10/2024 Spot Bond					0.00000	99.89412				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 14/10/2026 Spot Bond					0.00000	99.89256				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.15210				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.49483				0.00	0	300,000,00
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ABK6 On 05/06/2020 Spot Bond					0.00000	101.21431				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	100.64765				0.00	0	
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ABK8</b>									<b>0.00</b>	<b>0</b>	
ABKI02 On 05/06/2020 Spot Bond			6.00000	6.00000	6.00000	154.80318			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	107.18084	100.00000	106.91806			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			5.70000	5.70000	5.70000	137.30845			0.00	0	20,000,00
<b>Total ABKI03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For ABKI03</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	38.39069	100.00000	38.30236			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			9.05000	9.05000	9.05000	123.96484			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	12.15547	100.00000	12.12766			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	94.94281			0.00	0	
<b>Total ABKS1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABKS1</b>									<b>0.00</b>	<b>0</b>	
ABN05 On 18/04/2021 Spot Bond			4.06000	206.67715	4.06000	206.63632			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			5.25000	5.25000	5.25000	127.18416			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			5.80000	5.80000	5.80000	160.91022			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			5.20000	5.20000	5.20000	197.15901			0.00	0	
<b>Total ABN63 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>									<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			9.02000	9.02000	9.02000	97.65278			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			11.84500	11.84500	11.84500	96.98653				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			7.68000	7.68000	7.68000	99.28437				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			12.39000	12.39000	12.39000	94.64999				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			7.92500	101.42005	7.92500	101.39851				0.00	0	620,000,00
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
ABS12 On 14/05/2020 Spot Bond			7.61000	103.87202	7.61000	103.85052		450,435,900,000,000.00			59,190,000,000	29,595,000,00
<b>Total ABS12 SPOT</b>								<b>0,435,900,000,000.00</b>			<b>59,190,000,000</b>	<b>29,595,000,00</b>
<b>Total For ABS12</b>								<b>0,435,900,000,000.00</b>			<b>59,190,000,000</b>	<b>29,595,000,00</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.71503	9.20000	103.68913				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			8.38500	106.32511	8.38500	106.30112				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			7.73500	104.70248	7.73500	104.68065				0.00	0	2,172,600,00
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,172,600,00</b>
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	<b>2,172,600,00</b>
ABS15 On 11/11/2022 Spot Bond			8.31000	107.33610	8.31000	107.31209				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			10.59000	103.45722	10.59000	103.42789				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			11.19000	101.57265	11.19000	101.54227				0.00	0	1,500,000,00
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS18 On 26/09/2023 Spot Bond			8.26000	105.04187	8.26000	105.01878			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			6.73000	103.09255	6.73000	103.07372		27,699,334,000,000.00	4,115,800,000	2,057,900,000	
<b>Total ABS6 SPOT</b>								<b>27,699,334,000,000.00</b>	<b>4,115,800,000</b>	<b>2,057,900,000</b>	
<b>Total For ABS6</b>								<b>27,699,334,000,000.00</b>	<b>4,115,800,000</b>	<b>2,057,900,000</b>	
ABS7 On 11/09/2026 Spot Bond			11.12000	90.22792	11.12000	90.20139		0.00	0	8,667,800	
<b>Total ABS7 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>8,667,800</b>	
<b>Total For ABS7</b>								<b>0.00</b>	<b>0</b>	<b>8,667,800</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.88025	100.00000	9.85850		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			3.58000	3.58000	3.58000	299.74826		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			3.00000	162.69541	3.00000	162.66782		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>		
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
<b>Total ABT04U SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ABT04U</b>								<b>0.00</b>	<b>0</b>		
ABX01 On 10/07/2024 Spot Bond			13.29000	13.29000	13.29000	95.14118		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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ACIF1U</b>										<b>0.00</b>	<b>0</b>	
ACL08€ On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200				0.00	0	
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.41668				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.40646				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>	
ACL127 On 20/09/2021 Spot Bond					0.00000	275.42169				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>	
ACL12€ On 20/09/2021 Spot Bond					0.00000	275.54806				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>	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.39389				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>	
ACL14€ On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200				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>	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.39545				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>	
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.68644				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.58375				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>	
ACL18€ On 20/09/2020 Spot Bond					0.00000	100.40403				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>	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.40567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.40567				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	100.41440				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	100.41440				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	184.98913				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	187.28282				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	99.12918				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	100.38933				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	101.44797				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	101.76579				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	100.38724				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	100.37955				0.00	0	
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI01 On 11/09/2021 Spot Bond					0.00000	101.10465				0.00	0	500,000,00
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
AECI02 On 11/09/2023 Spot Bond					0.00000	102.43777				0.00	0	50,000,00
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	101.14953				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	101.15592				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	101.10796				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	96.34496				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.76614				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	97.86459				0.00	15,480,000	353,870,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>15,480,000</b>	<b>353,870,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>15,480,000</b>	<b>353,870,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	97.80212				0.00	20,120,000	5,030,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>20,120,000</b>	<b>5,030,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>20,120,000</b>	<b>5,030,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	94.57525				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.81730				0.00	0	
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.60288				0.00	0	
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	
AHF2C On 18/07/2021 Spot Bond					0.00000	101.79838				0.00	0	
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	
AHF3A On 18/04/2022 Spot Bond					0.00000	101.78497				0.00	0	
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	
AHF3AI On 18/04/2022 Spot Bond					0.00000	101.77417				0.00	0	
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.89293				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	102.01168				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	102.40018				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	102.51885				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	101.86142				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	101.17381				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			9.06000	103.56343	9.06000	103.53822				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	101.21202				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	101.26295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.61874				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.57628				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.72346				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	101.21194				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	101.26285				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.61853				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	
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	
AHL1Al On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AHL1AU SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHL1AU</b>										<b>0.00</b>	<b>0</b>	
AHL1Bl On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AHL1BU SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHL1BU</b>										<b>0.00</b>	<b>0</b>	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,74</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,74</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIG2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIG2U</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR02 On 30/04/2023 Spot Bond			8.64000	113.17510	8.64000	113.14895				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			8.71000	105.17751	8.71000	105.15287				0.00	0	200,000,00
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</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			13.13500	86.29939	13.13500	86.26923				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.00500	165.30591	6.00500	165.26467				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>	
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIRS1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRS1U</b>										<b>0.00</b>	<b>0</b>	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIRT1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRT1U</b>										<b>0.00</b>	<b>0</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	101.93366				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	101.43180				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	101.64316				0.00	0	80,000,00
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
APF07 On 25/06/2023 Spot Bond					0.00000	100.30618				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	101.28612				0.00	0	
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	101.82364				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	100.79575				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	100.63217				0.00	0	
<b>Total APF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF11</b>										<b>0.00</b>	<b>0</b>	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AS266U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS266U</b>										<b>0.00</b>	<b>0</b>	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS288U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS288U</b>										<b>0.00</b>	<b>0</b>	
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS334U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS334U</b>										<b>0.00</b>	<b>0</b>	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS343U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS343U</b>										<b>0.00</b>	<b>0</b>	
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS345U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS345U</b>										<b>0.00</b>	<b>0</b>	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS347U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS347U</b>										<b>0.00</b>	<b>0</b>	
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>	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS391U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS391U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS404U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS404U</b>										<b>0.00</b>	<b>0</b>	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS410U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS410U</b>										<b>0.00</b>	<b>0</b>	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS423U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS423U</b>										<b>0.00</b>	<b>0</b>	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS424U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS424U</b>										<b>0.00</b>	<b>0</b>	
ASN02L On 07/12/2033 Spot Bond			5.45000	214.43883	5.45000	214.38850				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03L On 07/12/2033 Spot Bond			5.46500	191.92154	5.46500	191.87642				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>	
ASN05L On 22/04/2020 Spot Bond					0.00000	101.89105				0.00	0	
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	
ASN05L On 28/04/2020 Spot Bond					0.00000	101.75400				0.00	0	
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	
ASN06L On 30/04/2020 Spot Bond					0.00000	101.68007				0.00	0	
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	
ASN07L On 20/06/2020 Spot Bond					0.00000	100.45046				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>	
ASN08L On 20/09/2020 Spot Bond					0.00000	100.37333				0.00	0	
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	
ASN08: On 20/06/2020 Spot Bond					0.00000	100.59148				0.00	0	156,700,00
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>156,700,00</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	<b>156,700,00</b>
ASN08: On 03/09/2020 Spot Bond					0.00000	101.69076				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	105.56444				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	101.86976				0.00	0	
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	
ASN09: On 10/11/2020 Spot Bond					0.00000	101.44797				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>	
ASN09: On 20/12/2020 Spot Bond					0.00000	95.52564				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>	
ASN11: On 02/12/2020 Spot Bond					0.00000	101.00868				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>	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.84180				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>	
ASN11: 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>	
ASN12: On 20/12/2020 Spot Bond					0.00000	100.51627				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>	
ASN13: On 20/12/2020 Spot Bond					0.00000	100.51119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			3.73000	160.64127	3.73000	160.61086			109,512,800,000.00	29,360,000	7,340,000	
<b>Total ASN137 SPOT</b>									<b>109,512,800,000.00</b>	<b>29,360,000</b>	<b>7,340,000</b>	
<b>Total For ASN137</b>									<b>109,512,800,000.00</b>	<b>29,360,000</b>	<b>7,340,000</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	100.72366			0.00	0		
<b>Total ASN143 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN143</b>									<b>0.00</b>	<b>0</b>		
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0		
<b>Total ASN144 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN144</b>									<b>0.00</b>	<b>0</b>		
ASN144 On 20/06/2021 Spot Bond					0.00000	91.56548			0.00	0		
<b>Total ASN145 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN145</b>									<b>0.00</b>	<b>0</b>		
ASN145 On 04/05/2021 Spot Bond					0.00000	101.59451			0.00	0		
<b>Total ASN146 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN146</b>									<b>0.00</b>	<b>0</b>		
ASN146 On 04/05/2021 Spot Bond					0.00000	101.60541			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>		
ASN147 On 31/01/2022 Spot Bond			3.77500	160.51576	3.77500	160.48518			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>		
ASN149 On 31/05/2021 Spot Bond					0.00000	48.11303			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>		
ASN150 On 02/06/2021 Spot Bond					0.00000	101.02869			0.00	0		
<b>Total ASN152 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN152</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15: On 31/03/2028 Spot Bond			6.44000	153.98109	6.44000	153.94091				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	101.47349				0.00	0	
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.25770				0.00	0	
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.91592				0.00	0	
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.44106				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	100.73859				0.00	536,000,000	268,000,00
<b>Total ASN190 SPOT</b>										<b>0.00</b>	<b>536,000,000</b>	<b>268,000,00</b>
<b>Total For ASN190</b>										<b>0.00</b>	<b>536,000,000</b>	<b>268,000,00</b>
ASN19 On 30/06/2022 Spot Bond					0.00000	100.19720				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			5.20500	97.38655	5.20500	97.36425				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.36321				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.36742				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.38352				0.00	0	65,000,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
ASN20 On 24/08/2021 Spot Bond					0.00000	101.32416				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>	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.43666				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21 On 28/08/2020 Spot Bond					0.00000	101.00861				0.00	378,000,000	189,000,00
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>378,000,000</b>	<b>189,000,00</b>
<b>Total For ASN210</b>										<b>0.00</b>	<b>378,000,000</b>	<b>189,000,00</b>
ASN21 On 29/08/2022 Spot Bond					0.00000	100.99023				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>	
ASN25 On 29/05/2021 Spot Bond					0.00000	101.00528				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.44006				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.36579				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.28777				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	101.25038				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	101.20947				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	100.75446				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	100.30310				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	100.38626				0.00	0	200,000,00
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ASN31 On 20/12/2023 Spot Bond					0.00000	100.47065				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.59959				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	101.69699				0.00	0	14,200,000,00
<b>Total ASN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,00</b>
<b>Total For ASN316</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN318 On 31/03/2029 Spot Bond			5.27500	5.27500	5.27500	89.12672				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN319 On 28/02/2033 Spot Bond			5.55000	5.55000	5.55000	83.38024				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	100.37024				0.00	0	50,000,00
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
ASN328 On 20/06/2024 Spot Bond					0.00000	100.41080				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	101.46388				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	100.37239				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			5.31500	95.95901	5.31500	95.93676				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	100.39134				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	101.47647				0.00	320,000,000	160,000,00
<b>Total ASN342 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,00</b>
<b>Total For ASN342</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,00</b>
ASN344 On 12/02/2021 Spot Bond					0.00000	101.47647				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	100.36316				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.36866				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.37854				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.37854				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.06586				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.43739				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.37287				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.38363				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 29/10/2021 Spot Bond					0.00000	101.69185				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.66598				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.66598				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.43282				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.37543				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 20/11/2020 Spot Bond					0.00000	101.16974				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.64366				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.37338				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.42456				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN415 On 05/12/2020 Spot Bond					0.00000	101.04692				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 29/10/2020 Spot Bond					0.00000	101.00906				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 20/12/2024 Spot Bond					0.00000	100.75869				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN75U 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	101.32501				0.00	0	600,000,00
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
BAW19 On 05/12/2020 Spot Bond			8.71000	103.79985	8.71000	103.77567				0.00	0	2,800,000,00
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
BAW21 On 24/03/2022 Spot Bond			8.14000	102.44758	8.14000	102.42538				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	100.38704	9.30000	100.36225				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW22 On 07/12/2022 Spot Bond					0.00000	101.85078				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW25 On 08/05/2020 Spot Bond					0.00000	101.50587				0.00	0	900,000,00
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For BAW25</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.81113				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	101.12074				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	100.87580				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	100.17417				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	103.46252				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	100.56721				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			11.30500	11.30500	11.30500	103.53832				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	100.23304				0.00	0	
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	
BAYA61 On 30/09/2020 Spot Bond					0.00000	100.21790				0.00	0	
<b>Total BAYA62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA62</b>										<b>0.00</b>	<b>0</b>	
BAYA62 On 30/11/2020 Spot Bond					0.00000	101.85622				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	100.22003				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	100.58127				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	100.21799				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			10.91000	10.91000	10.91000	100.89607				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	100.20410				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	100.20410				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	100.20410				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			13.90000	13.90000	13.90000	93.42507				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.20448				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	100.20120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.19828				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.19834				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	100.20041				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.80128				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.67237				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	100.29496				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>	
BAYB11 On 30/06/2021 Spot Bond					0.00000	100.25229				0.00	0	
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.25665				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.25665				0.00	0	
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.25665				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.26234				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.25738				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.93348				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	100.25738				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>	
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD11</b>										<b>0.00</b>	<b>0</b>	
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD21</b>										<b>0.00</b>	<b>0</b>	
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD31</b>										<b>0.00</b>	<b>0</b>	
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD41</b>										<b>0.00</b>	<b>0</b>	
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD51</b>										<b>0.00</b>	<b>0</b>	
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD61</b>										<b>0.00</b>	<b>0</b>	
BC126 On 29/05/2020 Spot Bond					0.00000	100.84401				0.00	0	
<b>Total BC126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BC126</b>										<b>0.00</b>	<b>0</b>	
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.33768				0.00	0	10,000,000.00
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.78511				0.00	0	
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	
BD030 On 18/04/2028 Spot Bond			10.84500	10.84500	10.84500	85.42090				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BD302L On 18/04/2028 Spot Bond			100.00000	8.09680	100.00000	8.07888				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	101.56671				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	101.44520				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.13594				0.00	0	
<b>Total BDX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX32</b>										<b>0.00</b>	<b>0</b>	
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>	
BGL05 On 04/09/2020 Spot Bond			9.41000	101.79832	9.41000	101.77304				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	102.01913				0.00	3,000,000,000	1,500,000,000
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For BGL06</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
BGL07 On 03/09/2022 Spot Bond			9.71000	105.56583	9.71000	105.53863				0.00	0	200,000,000
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	101.13247				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL09 On 29/09/2020 Spot Bond			9.41000	101.18698	9.41000	101.16201				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	104.35696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			9.61000	108.11673	9.61000	108.08885				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	104.97004				0.00	2,946,000,000	1,478,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>2,946,000,000</b>	<b>1,478,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>2,946,000,000</b>	<b>1,478,000,000</b>
BGL13 On 20/08/2021 Spot Bond			9.09000	104.88695	9.09000	104.86134				0.00	0	500,000,000
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	105.31183				0.00	0	
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.64200				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	101.34352				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.80709				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.79283				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	98.98006				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.71430				0.00	221,000,000	278,206,700
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>221,000,000</b>	<b>278,206,700</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>221,000,000</b>	<b>278,206,700</b>
BID07 On 30/06/2020 Spot Bond					0.00000	100.36758				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID08 On 30/06/2022 Spot Bond					0.00000	101.00470				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	101.27871				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	101.21154				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			8.45000	107.34043	8.45000	107.31603				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	100.72346				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	100.66747				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	101.37834				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	98.71067				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.79534				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	99.89267				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	101.28820				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.04642				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP05 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BPPF06 On 15/09/2020 Spot Bond					0.00000	100.87133				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>	
BPPF04 On 22/03/2021 Spot Bond					0.00000	100.29629				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>	
BPPF08 On 23/07/2021 Spot Bond					0.00000	101.79533				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>	
BPPF11 On 09/10/2023 Spot Bond					0.00000	100.53385				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>	
BPPF13 On 23/07/2020 Spot Bond					0.00000	101.59779				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>	
BPPF16 On 19/11/2020 Spot Bond					0.00000	101.13151				0.00	0	
<b>Total BPPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF18</b>										<b>0.00</b>	<b>0</b>	
BPPF18 On 19/11/2022 Spot Bond					0.00000	101.17634				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF19 On 19/11/2024 Spot Bond					0.00000	101.17786				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF20 On 26/02/2023 Spot Bond					0.00000	101.01749				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BS2A1U 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>	
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	
BS2B1L 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>	
BS2C1L 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>	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.26762				0.00	200,000,000	100,000,000
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.49523				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 01/04/2025 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 01/04/2025 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CBL22 On 06/05/2020 Spot Bond			8.02500	103.63479	8.02500	103.61215			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	102.44965			0.00	0	95,000,00
<b>Total CBL24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>95,000,00</b>
<b>Total For CBL24</b>									<b>0.00</b>	<b>0</b>	<b>95,000,00</b>
CBL26 On 06/05/2021 Spot Bond			8.11000	107.74468	8.11000	107.72115		72,990,000,000.00	9,000,000	2,250,00	
<b>Total CBL26 SPOT</b>								<b>72,990,000,000.00</b>	<b>9,000,000</b>	<b>2,250,00</b>	
<b>Total For CBL26</b>								<b>72,990,000,000.00</b>	<b>9,000,000</b>	<b>2,250,00</b>	
CBL27 On 12/05/2020 Spot Bond					0.00000	101.51536			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	100.22864			0.00	0	55,000,00
<b>Total CBL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>55,000,00</b>
<b>Total For CBL28</b>									<b>0.00</b>	<b>0</b>	<b>55,000,00</b>
CBL29 On 30/04/2024 Spot Bond					0.00000	100.04465			0.00	0	100,000,00
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For CBL29</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CCT01 On 23/06/2023 Spot Bond			10.24000	109.90331	10.24000	109.87333			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			11.59000	103.82010	11.59000	103.78815			0.00	0	300,000,00
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CCT03 On 15/03/2025 Spot Bond			11.38000	99.92690	11.38000	99.89685			0.00	0	26,013,70
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>26,013,70</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>26,013,70</b>
CCT04 On 17/07/2027 Spot Bond			12.39000	91.83868	12.39000	91.80835			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	104.52980	10.00000	104.50250			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	100.36378			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	Opt Intere
<b>Total For CGR21</b>										<b>0.00</b>	<b>0</b>	
CGR24 On 08/02/2021 Spot Bond					0.00000	102.75108				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>	
CGR29 On 08/02/2021 Spot Bond					0.00000	102.29005				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	102.27449				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	100.40830				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	101.68074				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	100.37580				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	102.03597				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.74761				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	100.04934				0.00	0	
<b>Total CGR44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR44</b>										<b>0.00</b>	<b>0</b>	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.96157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR45</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.27589				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.33502				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
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>	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL572U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL572U</b>										<b>0.00</b>	<b>0</b>	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL573U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL573U</b>										<b>0.00</b>	<b>0</b>	
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL574U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL574U</b>										<b>0.00</b>	<b>0</b>	
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL575U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL575U</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL576U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL576U</b>										<b>0.00</b>	<b>0</b>	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLA4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLA4U</b>										<b>0.00</b>	<b>0</b>	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLA5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLA5U</b>										<b>0.00</b>	<b>0</b>	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLA6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLA6U</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>	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLC2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLC2U</b>										<b>0.00</b>	<b>0</b>	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.69093				0.00	0	
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	
CLN19 On 29/08/2021 Spot Bond			3.14000	155.00313	3.14000	154.89911				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			3.70000	3.70000	3.70000	153.09100				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	104.53000	10.00000	104.50200				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	104.53000	10.00000	104.50200				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	104.53000	10.00000	104.50200				0.00	0	
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 14/11/2022 Spot Bond					0.00000	11.00000				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>	
CLN317 On 20/03/2023 Spot Bond			10.82000	98.67227	10.82000	98.64401				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	100.44119				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>	
CLN347 On 20/12/2023 Spot Bond					0.00000	99.81906				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>	
CLN367 On 20/03/2024 Spot Bond			9.48000	104.01674	9.48000	103.99056				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN367 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN367 On 20/03/2024 Spot Bond			11.62000	104.89654	11.62000	104.86435				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>	
CLN367 On 06/08/2023 Spot Bond					0.00000	101.86572				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.83466				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	107.54900				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN376 On 20/03/2021 Spot Bond			8.30500	101.93185	8.30500	101.90931				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	99.21221	10.98000	99.18340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38( On 20/09/2024 Spot Bond			11.00000	100.58366	11.00000	100.55440				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>	
CLN38( On 20/03/2021 Spot Bond					0.00000	99.31967				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>	
CLN38( On 20/09/2024 Spot Bond			11.41000	102.77100	11.41000	102.74002				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>	
CLN38( On 20/09/2024 Spot Bond					0.00000	100.47963				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>	
CLN38( On 20/03/2021 Spot Bond					0.00000	100.38353				0.00	0	
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	
CLN38( On 26/01/2021 Spot Bond					0.00000	101.94245				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>	
CLN39( On 20/09/2022 Spot Bond					0.00000	100.38622				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>	
CLN39( On 20/06/2020 Spot Bond					0.00000	100.58691				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>	
CLN39( On 14/11/2022 Spot Bond					0.00000	101.39133				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>	
CLN39( On 14/11/2022 Spot Bond					0.00000	101.38400				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>	
CLN40( On 20/06/2020 Spot Bond					0.00000	100.38610				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN406 On 20/06/2020 Spot Bond					0.00000	94.46043				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	100.38866				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	99.36438				0.00	0	
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	
CLN410 On 20/09/2020 Spot Bond					0.00000	98.60002				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	100.56995				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	99.93272				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	100.74739				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	100.45509				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	99.69137				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	100.38615				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	100.48063				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	98.96796				0.00	0	
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 26/01/2021 Spot Bond					0.00000	102.42098				0.00	0	
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 20/12/2020 Spot Bond					0.00000	78.16700				0.00	0	
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 20/12/2020 Spot Bond					0.00000	100.47400				0.00	0	
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 20/12/2020 Spot Bond					0.00000	100.24600				0.00	0	
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.13907				0.00	0	
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 20/12/2020 Spot Bond					0.00000	100.64400				0.00	0	
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 20/12/2020 Spot Bond					0.00000	100.58740				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>	
CLN43 On 20/12/2020 Spot Bond					0.00000	153.65000				0.00	0	
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	
CLN43 On 20/12/2020 Spot Bond					0.00000	101.67400				0.00	0	
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	
CLN43 On 20/12/2020 Spot Bond					0.00000	101.02300				0.00	0	
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	
CLN43 On 20/12/2020 Spot Bond					0.00000	69.17400				0.00	0	
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	
CLN43 On 20/12/2020 Spot Bond					0.00000	154.65000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.43216				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>	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.40916				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>	
CLN437 On 03/02/2021 Spot Bond					0.00000	102.07905				0.00	0	
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	
CLN439 On 20/03/2021 Spot Bond					0.00000	156.41000				0.00	0	
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	
CLN440 On 24/05/2021 Spot Bond			8.20500	107.55479	8.20500	107.53104				0.00	0	
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	
CLN445 On 31/01/2022 Spot Bond			3.70000	160.72502	3.70000	160.69474				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2025 Spot Bond			7.50000	115.16335	7.50000	115.12994				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			7.74000	113.95701	7.74000	113.92324				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 20/12/2021 Spot Bond					0.00000	100.49713				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 17/11/2021 Spot Bond					0.00000	101.33643				0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.63428				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46( On 29/11/2021 Spot Bond					0.00000	101.93272				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>	
CLN46 On 15/02/2022 Spot Bond					0.00000	103.61123				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>	
CLN46 On 16/02/2022 Spot Bond			9.47500	104.20472	9.47500	104.17822				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>	
CLN46 On 13/03/2022 Spot Bond			8.91000	102.69458	8.91000	102.67026				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 14/03/2022 Spot Bond					0.00000	100.70009				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 28/03/2022 Spot Bond					0.00000	100.20641				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	101.01640				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	101.40062				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	101.11199				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	100.43723				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	36.60689	100.00000	36.52543				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 20/05/2021 Spot Bond					0.00000	101.29839				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN482 On 20/05/2021 Spot Bond					0.00000	102.36538				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	102.10289				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			8.40500	105.27805	8.40500	105.25438				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	100.80505				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 23/06/2021 Spot Bond			11.91000	105.01283	11.91000	105.56489				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			8.71000	102.68690	8.71000	102.66285				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.01562				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	100.43697				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 29/08/2020 Spot Bond					0.00000	101.02685				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			9.11000	104.38616	9.11000	104.36090				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.08205				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 08/06/2022 Spot Bond					0.00000	102.80867				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>	
CLN498 On 20/05/2021 Spot Bond					0.00000	101.24791				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>	
CLN499 On 10/10/2020 Spot Bond					0.00000	99.96220				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>	
CLN500 On 11/10/2022 Spot Bond					0.00000	99.89750				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.89275				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.89275				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	101.74561				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.79996				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 11/10/2020 Spot Bond					0.00000	99.89941				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.39043				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.66250	9.96000	100.63592				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN517 On 30/10/2022 Spot Bond			10.01000	104.41816	10.01000	104.39030				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	101.19225				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.62133	9.60000	103.32215				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	100.76398				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	100.62893				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	101.06366				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	101.38300				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	100.76058	9.20000	100.73595				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	101.75588				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	102.43933				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	103.08293				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	102.57536				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 29/11/2021 Spot Bond					0.00000	102.70676				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	100.73716				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	100.76398				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	100.41191				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	99.75248				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			12.07000	12.07000	12.07000	95.69280				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	98.00757				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	101.73649				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	101.37120				0.00	0	
<b>Total CLN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN538</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.79452				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	84.16900				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 30/05/2022 Spot Bond					0.00000	101.07679				0.00	0	14,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000.00</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000.00</b>
CLN542 On 07/06/2023 Spot Bond					0.00000	106.90500				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 17/01/2024 Spot Bond					0.00000	99.79815				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			11.54000	94.56947	11.54000	94.54033				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			11.59000	94.66989	11.59000	94.64091				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			11.68000	98.02263	11.68000	97.99206				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			5.53000	5.53000	5.53000	125.60800				0.00	0	
<b>Total CLN549 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN549</b>										<b>0.00</b>	<b>0</b>	
CLN549 On 18/04/2028 Spot Bond					0.00000	245.81903				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 07/12/2025 Spot Bond			5.53000	5.53000	5.53000	125.60800				0.00	0	
<b>Total CLN550 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN550</b>										<b>0.00</b>	<b>0</b>	
CLN550 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 20/12/2020 Spot Bond					0.00000	101.32154				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN556 On 15/11/2023 Spot Bond					0.00000	101.34444				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	101.39602				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	101.16922				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	99.77642				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	143.54100				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.45543				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>	
CLN562 On 12/11/2025 Spot Bond			10.16000	102.71877	10.16000	104.11177				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>	
CLN563 On 12/11/2025 Spot Bond			11.54000	95.47826	11.54000	98.53542				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>	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.45621				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>	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.15459				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>	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.17562				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>	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.96992				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For CLN567</b>									<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.40120			0.00	0	35,000,00
<b>Total CLN568 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
<b>Total For CLN568</b>									<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
CLN568 On 13/05/2021 Spot Bond					0.00000	101.49052			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	102.15210			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			11.77000	93.84164	11.77000	96.84939			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	101.44169			0.00	0	
<b>Total CLN572 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>									<b>0.00</b>	<b>0</b>	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.91284			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	101.40584			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	100.67520			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	106.09465			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	100.44250			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	99.76032			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	100.12992			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN580 On 10/10/2024 Spot Bond					0.00000	99.95134				0.00	0	
<b>Total CLN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN580</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.44802				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 30/05/2022 Spot Bond					0.00000	101.03897				0.00	0	27,500,000.00
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000.00</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000.00</b>
CLN583 On 16/09/2025 Spot Bond					0.00000	100.74485				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2022 Spot Bond					0.00000	99.77821				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2022 Spot Bond					0.00000	101.02268				0.00	600,000,000	300,000,000
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
CLN586 On 16/09/2025 Spot Bond					0.00000	101.37359				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.83003				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.64126				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.63161				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.73686				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	102.72317				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			5.72000	118.68134	5.72000	124.55130				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	101.15733				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	100.87797				0.00	0	200,000,00
<b>Total CLN594 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For CLN594</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CLN59 On 27/06/2022 Spot Bond					0.00000	100.25870				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.15733				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.90684				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.12436				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.78937				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.63161				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.63161				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.93784				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.49243				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	101.46388				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	101.35055				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	102.39910				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	102.01669				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.13869				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	104.11440	9.32000	104.08849				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/07/2022 Spot Bond					0.00000	101.76368				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.38748				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.84184				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.11490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.03886				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>	
CLN614 On 30/09/2020 Spot Bond					0.00000	100.17273				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>	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.47057				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>	
CLN616 On 20/12/2024 Spot Bond					0.00000	100.40922				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.42975				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.02265				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.65130				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.64749				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/04/2021 Spot Bond					0.00000	101.57006				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	100.48581				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.75605				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN625 On 25/01/2023 Spot Bond			8.75000	102.43909	8.75000	102.41499				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.37178				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond					0.00000	101.80378				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 31/07/2034 Spot Bond			13.64500	74.37917	13.64500	74.35220				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 20/11/2021 Spot Bond					0.00000	101.17220				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			12.24000	90.72957	12.24000	90.69996				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.36780				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 21/05/2021 Spot Bond					0.00000	101.16173				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/10/2034 Spot Bond					0.00000	99.97597				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.43241				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.44339				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.17369				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.36382				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/02/2021 Spot Bond					0.00000	101.31731				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN639 On 12/08/2022 Spot Bond					0.00000	101.32772				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.44339				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN641 On 17/10/2023 Spot Bond					0.00000	101.38233				0.00	0	
<b>Total CLN641 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN641</b>										<b>0.00</b>	<b>0</b>	
CLN642 On 21/11/2024 Spot Bond					0.00000	101.17751				0.00	0	
<b>Total CLN642 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN642</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 18/12/2024 Spot Bond					0.00000	100.62539				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 29/01/2022 Spot Bond					0.00000	101.49102				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.62595				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 19/08/2025 Spot Bond					0.00000	101.36382				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 31/05/2026 Spot Bond					0.00000	101.05498				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.41462				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.41462				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.21296				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.18240				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.94681				0.00	0	
<b>Total CLN653 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN653</b>										<b>0.00</b>	<b>0</b>	
CLN653 On 02/04/2026 Spot Bond					0.00000	100.14529				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	100.82181				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.76309				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	99.87243				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.67486				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.27727				0.00	0	
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.28472				0.00	0	
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	
CLN660 On 20/06/2023 Spot Bond					0.00000	100.27727				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN662 On 20/12/2023 Spot Bond					0.00000	100.24587				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2024 Spot Bond					0.00000	100.16907				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond					0.00000	100.16911				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			10.84500	85.44556	10.84500	85.42090				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	100.39122				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	101.32613				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			10.51000	108.62260	10.51000	108.59220				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ07 On 23/03/2021 Spot Bond			8.39500	102.63197	8.39500	102.60904				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			11.89000	101.50033	11.89000	101.46830				0.00	0	12,633,70
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,633,70</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>12,633,70</b>
COJG01 On 09/06/2024 Spot Bond			8.89000	107.78007	8.89000	107.75446				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			9.54500	99.03923	9.54500	99.01400				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			13.10000	86.06322	13.10000	86.03340				0.00	0	100,000,00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
COT03 On 05/06/2028 Spot Bond			13.19000	84.92301	13.19000	84.89339				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			11.58000	11.58000	11.58000	100.73197				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	100.63131				0.00	0	
<b>Total CS002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CS002</b>										<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	100.92162				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>	
CSA04 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>	
CSA05 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>	
CSD04 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>	
CSD05 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	100.33521				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	100.47340				0.00	0	
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.25459				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.65999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.78080				0.00	0	
<b>Total DENG92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG92</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 23/09/2020 Spot Bond					0.00000	100.30942				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	100.25793				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>	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.78082				0.00	0	
<b>Total DENG97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG97</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.61258				0.00	0	
<b>Total DENG98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG98</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.84384				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
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>	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.79252				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	101.16227				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	100.93476				0.00	300,000,000	100,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY02I On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total DSY02U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY02U</b>									<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			11.51000	11.51000	11.51000	100.28613			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>	
DSY03I On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total DSY03U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY03U</b>									<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.42792			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>	
DSY05I On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total DSY05U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY05U</b>									<b>0.00</b>	<b>0</b>	
DSY06I On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total DSY06U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY06U</b>									<b>0.00</b>	<b>0</b>	
DV2021 On 18/06/2021 Spot Bond			8.26000	103.62320	8.26000	103.60028			0.00	0	200,000,00
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
DV23 On 27/02/2023 Spot Bond			8.79000	104.15986	8.79000	104.13525		736,078,116,000.00		83,740,400	1,881,381,30
<b>Total DV23 SPOT</b>								<b>736,078,116,000.00</b>		<b>83,740,400</b>	<b>1,881,381,30</b>
<b>Total For DV23</b>								<b>736,078,116,000.00</b>		<b>83,740,400</b>	<b>1,881,381,30</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	19.65709	100.00000	19.61336			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.65709	100.00000	19.61336			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			8.58000	104.92008	8.58000	104.89586			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	101.33463	9.69000	101.30829			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.33463	9.69000	101.30829			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			13.43000	84.42518	13.43000	84.39504			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.39011	10.10000	101.36267				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.39011	10.10000	101.36267				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>	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.61018				0.00	0	
<b>Total DVC031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVC031</b>										<b>0.00</b>	<b>0</b>	
DVF20 On 31/08/2020 Spot Bond					0.00000	100.99684				0.00	0	
<b>Total DVF20C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF20C</b>										<b>0.00</b>	<b>0</b>	
DVF20 On 23/10/2020 Spot Bond					0.00000	101.78154				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	101.03450				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	100.54742				0.00	0	8,000,000,00
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,00</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,00</b>
DVF22 On 29/08/2022 Spot Bond					0.00000	101.54036				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>	
DVF22 On 24/10/2022 Spot Bond					0.00000	102.02638				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	101.29498				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	100.45710				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	100.77026				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DVF26</b>										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.88432				0.00	0	
<b>Total DVF27 SPOT</b>										0.00	0	
<b>Total For DVF27</b>										0.00	0	
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DVF30U SPOT</b>										0.00	0	
<b>Total For DVF30U</b>										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.95782				0.00	0	
<b>Total DVFB21 SPOT</b>										0.00	0	
<b>Total For DVFB21</b>										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.00643				0.00	0	
<b>Total DVFB25 SPOT</b>										0.00	0	
<b>Total For DVFB25</b>										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.50094				0.00	0	25,000,000,00
<b>Total DVFB26 SPOT</b>										0.00	0	25,000,000,00
<b>Total For DVFB26</b>										0.00	0	25,000,000,00
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.51979				0.00	0	
<b>Total DVFB27 SPOT</b>										0.00	0	
<b>Total For DVFB27</b>										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	101.54755				0.00	0	
<b>Total DVFB28 SPOT</b>										0.00	0	
<b>Total For DVFB28</b>										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.57346				0.00	0	
<b>Total DVFB29 SPOT</b>										0.00	0	
<b>Total For DVFB29</b>										0.00	0	
E170/R On 01/08/2020 Spot Bond			100.00000	81.34395	100.00000	81.17448				0.00	0	
<b>Total E170/R207 SPOT</b>										0.00	0	
<b>Total For E170/R207</b>										0.00	0	
E174 On 01/08/2020 Spot Bond			6.47000	104.63556	6.47000	104.61738				0.00	0	
<b>Total E174 SPOT</b>										0.00	0	
<b>Total For E174</b>										0.00	0	
E175 On 01/08/2021 Spot Bond			7.31000	110.11247	7.31000	110.09075				0.00	0	
<b>Total E175 SPOT</b>										0.00	0	
<b>Total For E175</b>										0.00	0	
ECN22 On 14/03/2022 Spot Bond			8.11500	103.54372	8.11500	103.52134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			9.02000	103.71028	9.02000	103.68542				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.71000	94.86120	5.71000	94.83835				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			5.20500	86.46359	5.20500	86.44381				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	128.47922	2.25000	128.46005				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			5.74000	120.44964	5.74000	120.42035				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			5.68000	105.91254	5.68000	105.88694				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			5.59000	103.45479	5.59000	103.43004				0.00	0	80,000,00
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
EL31 On 02/06/2031 Spot Bond			5.37000	97.33066	5.37000	97.30802				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.17500	88.40509	5.17500	88.38493				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	128.47922	2.25000	128.46005				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN001 On 06/06/2024 Spot Bond					0.00000	116.44774				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	114.59889				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ELN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN005</b>										<b>0.00</b>	<b>0</b>	
EMM01 On 28/07/2020 Spot Bond			8.23500	102.73046	8.23500	102.70785				0.00	0	
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	
EMM02 On 11/03/2021 Spot Bond			7.86000	103.32567	7.86000	103.30403				0.00	0	
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			12.19000	97.60893	12.19000	97.57720				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			13.23000	13.23000	13.23000	91.85079				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			13.28000	13.28000	13.28000	91.29903				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			12.34000	12.34000	12.34000	98.49484				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 17/07/2032 Spot Bond			13.55500	13.55500	13.55500	79.36315				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.29524				0.00	0	
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.22318				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	100.86712				0.00	0	
<b>Total ENX02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX02</b>										<b>0.00</b>	<b>0</b>	
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ENX03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX03U</b>										<b>0.00</b>	<b>0</b>	
ENX04 On 01/05/2020 Spot Bond					0.00000	100.88507				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	101.64698				0.00	0	
<b>Total ENX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX05</b>										<b>0.00</b>	<b>0</b>	
ENX06 On 12/06/2020 Spot Bond					0.00000	100.72406				0.00	0	
<b>Total ENX06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX06</b>										<b>0.00</b>	<b>0</b>	
EPF007 On 02/09/2020 Spot Bond					0.00000	100.96373				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>	
EPF011 On 12/06/2020 Spot Bond					0.00000	100.89268				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	101.82295				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	101.44844				0.00	0	
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.95671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.79728				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	100.80942				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	100.72399				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	100.73852				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>	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.44160				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF04U</b>										<b>0.00</b>	<b>0</b>	
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF05U</b>										<b>0.00</b>	<b>0</b>	
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF08U</b>										<b>0.00</b>	<b>0</b>	
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	
EPF10U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF10U</b>										<b>0.00</b>	<b>0</b>	
EPF11U 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
EPFC4L On 07/11/2020 Spot Bond					0.00000	101.35854				0.00	0	
<b>Total EPFC45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC45</b>										<b>0.00</b>	<b>0</b>	
EPFC4L On 12/03/2021 Spot Bond					0.00000	100.88834				0.00	0	
<b>Total EPFC46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC46</b>										<b>0.00</b>	<b>0</b>	
EQS06 On 09/04/2020 Spot Bond					0.00000	99.97867				0.00	0	
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.38323				0.00	0	
<b>Total EQS10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQS10</b>										<b>0.00</b>	<b>0</b>	
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EQS11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQS11U</b>										<b>0.00</b>	<b>0</b>	
EQT00L On 03/06/2022 Spot Bond					0.00000	100.93405				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>	
EQT00L On 03/06/2024 Spot Bond					0.00000	100.94856				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>	
EQT00L On 16/04/2025 Spot Bond					0.00000	99.84994				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT02L On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EQT02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT02U</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.26740				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ERS3B6</b>									<b>0.00</b>	<b>0</b>	
ERS3B On 17/08/2022 Spot Bond					0.00000	101.23274			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	101.32275			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	101.23966			0.00	0	
<b>Total ERS3C7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>									<b>0.00</b>	<b>0</b>	
ERSA1: On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200			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	101.47008			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	101.23274			0.00	0	
<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	101.27426			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	101.22172			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 17/08/2022 Spot Bond					0.00000	101.20506			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			8.40000	105.94764	8.40000	105.92370		4,823,011,200,000.00	574,168,000	2,123,728,000	
<b>Total ES23 SPOT</b>								<b>4,823,011,200,000.00</b>	<b>574,168,000</b>	<b>2,123,728,000</b>	
<b>Total For ES23</b>								<b>4,823,011,200,000.00</b>	<b>574,168,000</b>	<b>2,123,728,000</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.03093	10.00000	102.00359		0.00	0	0	
<b>Total ES23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			11.48000	84.74479	11.48000	84.71895		3,324,803,160,000.00	289,617,000	9,821,328,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total ES26 SPOT</b>									<b>3,324,803,160,000.00</b>	<b>289,617,000</b>	<b>9,821,328,50</b>
<b>Total For ES26</b>									<b>3,324,803,160,000.00</b>	<b>289,617,000</b>	<b>9,821,328,50</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.14738	7.85000	100.12631			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			12.99500	66.00393	13.07500	65.61434			3,976,264,679,000.00	305,984,200	3,527,109,10
<b>Total ES33 SPOT</b>									<b>3,976,264,679,000.00</b>	<b>305,984,200</b>	<b>3,527,109,10</b>
<b>Total For ES33</b>									<b>3,976,264,679,000.00</b>	<b>305,984,200</b>	<b>3,527,109,10</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.50144	7.50000	100.48134			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			13.26000	70.08803	13.26000	70.06344			7,727,516,940,000.00	582,769,000	10,894,570,10
<b>Total ES42 SPOT</b>									<b>7,727,516,940,000.00</b>	<b>582,769,000</b>	<b>10,894,570,10</b>
<b>Total For ES42</b>									<b>7,727,516,940,000.00</b>	<b>582,769,000</b>	<b>10,894,570,10</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.87132	8.50000	103.84769			0.00	0	
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ESF01U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ESF01U</b>									<b>0.00</b>	<b>0</b>	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ESF02U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ESF02U</b>									<b>0.00</b>	<b>0</b>	
ESFR0 On 20/04/2021 Spot Bond					0.00000	101.84422			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	100.71374			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	100.73045			0.00	0	
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.39129			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FFA1U On 20/11/2026 Spot Bond			100.00000	12.66393	100.00000	12.63258				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	20.54907	100.00000	20.49818				0.00	0	
<b>Total FFB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FFB1U</b>										<b>0.00</b>	<b>0</b>	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF05U</b>										<b>0.00</b>	<b>0</b>	
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF06U</b>										<b>0.00</b>	<b>0</b>	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF07U</b>										<b>0.00</b>	<b>0</b>	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF13U</b>										<b>0.00</b>	<b>0</b>	
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.35308				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	101.44326				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.19566				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	101.24621				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	101.28077				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.67271				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.90490				0.00	500,000,000	250,000,000
<b>Total FIFC33 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For FIFC33</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
FIFC35 On 11/02/2021 Spot Bond					0.00000	101.30840				0.00	0	
<b>Total FIFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC35</b>										<b>0.00</b>	<b>0</b>	
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>	
FNTH1U On 08/04/2020 Spot Bond					0.00000	103.82603				0.00	0	
<b>Total FNTH10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FNTH10</b>										<b>0.00</b>	<b>0</b>	
FNTI10 On 29/05/2020 Spot Bond					0.00000	102.79847				0.00	0	
<b>Total FNTI10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FNTI10</b>										<b>0.00</b>	<b>0</b>	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FPA1U</b>										<b>0.00</b>	<b>0</b>	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.86055				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			8.46000	8.46000	8.46000	105.13030				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>	
FRB16 On 08/07/2020 Spot Bond					0.00000	100.55155				0.00	16,003,400,000	8,201,700,000
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>16,003,400,000</b>	<b>8,201,700,000</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>16,003,400,000</b>	<b>8,201,700,000</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	103.11133				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	102.19623				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			9.61000	102.41837	9.61000	108.55512				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	104.65699				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	104.88814				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	101.41521				0.00	20,000,000	2,530,000,000
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>2,530,000,000</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>20,000,000</b>	<b>2,530,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	99.63830				0.00	800,000,000	200,000,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	98.77910				0.00	1,040,120,000	1,032,530,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>1,040,120,000</b>	<b>1,032,530,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>1,040,120,000</b>	<b>1,032,530,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond					0.00000	96.96738				0.00	10,000,000	242,500,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>242,500,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>10,000,000</b>	<b>242,500,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	96.74005				0.00	0	1,000,000,00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRB27 On 03/06/2026 Spot Bond			12.04000	95.65304	12.04000	95.62249				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			3.10000	162.41202	3.10000	162.38404				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			3.61000	3.61000	3.61000	299.45488				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			5.05000	5.05000	5.05000	128.32382				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			5.60000	163.20064	5.60000	163.16169				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			5.22000	5.22000	5.22000	89.51798				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			5.55000	5.55000	5.55000	190.21912				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			5.65000	79.39538	5.65000	79.37633				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.40500	84.09279	5.40500	84.07308				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			5.92000	5.92000	5.92000	96.13783				0.00	0	
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 28/10/2024 Spot Bond			8.69000	8.69000	8.69000	68.18318				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			8.80000	8.80000	8.80000	67.19459				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			5.90000	5.90000	5.90000	123.55946				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	47.09764				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	104.53000	10.00000	104.50200				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>	
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	101.12647				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 07/05/2020 Spot Bond					0.00000	101.49980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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>	
FRC22: On 31/01/2022 Spot Bond			3.81000	160.41820	3.81000	160.38750				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	101.23492				0.00	0	
<b>Total FRC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC225</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 31/01/2022 Spot Bond			4.67000	158.04548	4.67000	158.01158				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	100.63656				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 19/10/2020 Spot Bond					0.00000	106.14082				0.00	0	
<b>Total FRC237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC237</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 19/10/2020 Spot Bond					0.00000	106.34967				0.00	0	
<b>Total FRC239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC239</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	106.13282				0.00	0	
<b>Total FRC240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC240</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	104.17711				0.00	0	
<b>Total FRC243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC243</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	104.13408				0.00	0	
<b>Total FRC245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC245</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.29443				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC24 On 19/10/2020 Spot Bond					0.00000	105.67714				0.00	0	
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 19/10/2020 Spot Bond					0.00000	103.28366				0.00	0	
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 13/02/2022 Spot Bond					0.00000	101.59148				0.00	0	
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.67226				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 17/07/2027 Spot Bond					0.00000	103.84348				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>	
FRC25 On 08/05/2020 Spot Bond					0.00000	101.48571				0.00	0	
<b>Total FRC258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC258</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 10/10/2020 Spot Bond					0.00000	99.96302				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>	
FRC26 On 13/07/2020 Spot Bond					0.00000	102.04682				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>	
FRC26 On 13/07/2020 Spot Bond					0.00000	102.12742				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	102.19182				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	104.22023				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.69873				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	101.79040				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	104.26775	9.80000	104.24035				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	100.74080				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	100.74226				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	100.90964				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 21/11/2022 Spot Bond					0.00000	101.18010				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.41954				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.41038				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 26/01/2021 Spot Bond					0.00000	102.60961				0.00	0	
<b>Total FRC283 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC283</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.71061				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.45269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.58988				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.37702				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.53401				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC290 On 26/01/2021 Spot Bond					0.00000	101.94245				0.00	0	
<b>Total FRC291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC291</b>										<b>0.00</b>	<b>0</b>	
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.46709				0.00	0	
<b>Total FRC292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC292</b>										<b>0.00</b>	<b>0</b>	
FRC292 On 18/04/2021 Spot Bond					0.00000	101.74712				0.00	0	
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	
FRC293 On 18/04/2021 Spot Bond					0.00000	101.72553				0.00	0	
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	
FRC294 On 14/05/2024 Spot Bond					0.00000	101.36210				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.37676				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.18758				0.00	0	
<b>Total FRC298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC298</b>										<b>0.00</b>	<b>0</b>	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.47058				0.00	104,040,400	154,040,400
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>104,040,400</b>	<b>154,040,400</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>104,040,400</b>	<b>154,040,400</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 25/04/2023 Spot Bond					0.00000	102.96790				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	101.57036				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	101.58386				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.18868				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	100.16985				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	101.69853				0.00	0	500,000,00
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRC30(On 27/02/2023 Spot Bond					0.00000	101.01622				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	101.25162				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	101.40825				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	100.37085				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	100.41331				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	100.33000				0.00	0	
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 23/02/2021 Spot Bond					0.00000	98.42000				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	100.44505				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	105.80000				0.00	0	
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	74.35202				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.69855				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.68992				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	92.27447				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.44493				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC320 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC320</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 24/10/2020 Spot Bond					0.00000	101.80699				0.00	0	
<b>Total FRC321 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC321</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.51027				0.00	400,000,000	400,000,000
<b>Total FRC322 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For FRC322</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
FRC32: On 20/12/2024 Spot Bond					0.00000	100.45316				0.00	65,000,000	65,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>65,000,000</b>	<b>65,000,000</b>
<b>Total For FRC323</b>										<b>0.00</b>	<b>65,000,000</b>	<b>65,000,000</b>
FRC323 On 20/06/2026 Spot Bond					0.00000	100.41676				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.11784				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.44508				0.00	0	100,000,000
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRC326 On 30/09/2022 Spot Bond					0.00000	100.17368				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.03926				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.52271				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.32061				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 02/02/2021 Spot Bond					0.00000	101.00182				0.00	0	
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.00182				0.00	0	
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	
FRC332 On 14/05/2024 Spot Bond					0.00000	101.09205				0.00	0	
<b>Total FRC333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC333</b>										<b>0.00</b>	<b>0</b>	
FRC333 On 05/03/2021 Spot Bond					0.00000	100.84242				0.00	0	
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC333 On 31/05/2024 Spot Bond					0.00000	100.81912				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC336 On 13/09/2021 Spot Bond					0.00000	100.55340				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 25/04/2023 Spot Bond					0.00000	100.40875				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			4.45000	4.45000	4.45000	158.61501				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			4.39000	4.39000	4.39000	158.78009				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			4.37000	4.37000	4.37000	158.83516				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>	
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	
<b>Total FRD25U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRD25U</b>										<b>0.00</b>	<b>0</b>	
FRD261 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>	
FRD271 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>	
FRD281 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>	
FRD291 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>	
FRD301 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>	
FRD331 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>	
FRD351 On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD35U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD35U</b>										<b>0.00</b>	<b>0</b>	
FRD361 On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD36U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD36U</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			6.04500	79.08718	6.04500	79.06750				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			5.10500	98.70683	5.10500	98.68449				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.55261				0.00	0	250,000,00
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.46596				0.00	17,285,000,000	8,642,500,00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>17,285,000,000</b>	<b>8,642,500,000</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>17,285,000,000</b>	<b>8,642,500,000</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.03224				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	101.42895				0.00	9,660,000,000	4,980,000,000
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>9,660,000,000</b>	<b>4,980,000,000</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>9,660,000,000</b>	<b>4,980,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.94153				0.00	6,000,000,000	3,000,000,000
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.96851				0.00	50,000,000	6,010,000,000
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>50,000,000</b>	<b>6,010,000,000</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>50,000,000</b>	<b>6,010,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	100.64479				0.00	600,000,000	3,815,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>3,815,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>600,000,000</b>	<b>3,815,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.86878				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	103.80136				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	100.40671				0.00	0	1,000,000,000
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
FRS01U 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>	
FRS02U 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			4.59300	4.59300	4.59300	108.09038				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 31/01/2038 Spot Bond			5.02500	5.02500	5.02500	99.75640				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.92523				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.66208				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.16500	97.91206	5.16500	97.88976				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			5.40000	193.20090	5.40000	193.15583				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.30500	96.08773	5.30500	96.06547				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	192.56404				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			5.45000	126.08577	5.45000	126.05607				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	119.67111	3.70500	119.64854				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.30500	96.08773	5.30500	96.06547				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.55000	190.26431	5.55000	190.21912				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.60000	189.29769	5.60000	189.25252				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			4.98000	160.55642	4.98000	128.72544				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.63000	188.72064	5.63000	188.67546				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			5.30500	96.08773	5.30500	96.06547				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			6.25000	156.01309	6.25000	155.97317				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			6.05500	86.99402	6.05500	86.97213				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			6.14000	157.20355	6.14000	157.16379				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			6.20000	156.55292	6.20000	156.51307				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			6.14000	179.23693	6.14000	179.19159				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			5.98500	87.79658	5.98500	87.77466				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			5.30500	5.30500	5.30500	96.06547				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.30500	96.08773	5.30500	96.06547				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			6.01000	158.62392	6.01000	158.58434				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.91000	183.43876	5.91000	183.39348				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			6.14000	157.20355	6.14000	157.16379				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			6.14000	157.20355	6.14000	157.16379				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			6.43000	154.08728	6.43000	154.04711				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			5.75000	124.41563	5.75000	124.38532				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2022 Spot Bond			3.51000	161.25677	3.51000	161.22720				0.00	0	
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS147 On 31/03/2028 Spot Bond			6.49000	153.45140	6.49000	153.41116				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			6.53000	153.02916	6.53000	152.98886				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			5.72000	124.58150	5.72000	124.55126				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			5.95000	159.28440	5.95000	159.24493				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			6.54000	6.54000	6.54000	152.88350				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15f On 20/06/2022 Spot Bond					0.00000	16.81689				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>	
FRS15f On 06/06/2023 Spot Bond					0.00000	19.49332				0.00	0	
<b>Total FRS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS159</b>										<b>0.00</b>	<b>0</b>	
FRS15l On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS15U</b>										<b>0.00</b>	<b>0</b>	
FRS16f On 06/06/2024 Spot Bond					0.00000	22.40931				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>	
FRS16f On 06/06/2025 Spot Bond					0.00000	25.70877				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>	
FRS16f On 20/06/2022 Spot Bond					0.00000	15.42864				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>	
FRS16f On 06/06/2023 Spot Bond					0.00000	17.55787				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>	
FRS16f On 06/06/2024 Spot Bond					0.00000	20.12311				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>	
FRS16f On 06/06/2025 Spot Bond					0.00000	22.91314				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>	
FRS16f On 01/08/2022 Spot Bond					0.00000	14.12885				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>	
FRS16f On 01/08/2022 Spot Bond					0.00000	14.08814				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>	
FRS16f On 01/08/2021 Spot Bond					0.00000	12.67274				0.00	0	
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 01/08/2022 Spot Bond					0.00000	17.94282				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	101.94886				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	102.07370				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 13/11/2020 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>	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 26/01/2024 Spot Bond					0.00000	18.13928				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>	
FRS17 On 26/01/2024 Spot Bond					0.00000	18.13926				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>	
FRS17 On 19/07/2024 Spot Bond					0.00000	21.57871				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>	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.62880				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.27868				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 04/10/2021 Spot Bond					0.00000	98.22875				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 16/11/2023 Spot Bond					0.00000	100.41229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 23/01/2024 Spot Bond					0.00000	111.71836				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	122.78681				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	110.35025				0.00	0	
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	
FRS188 On 19/06/2026 Spot Bond					0.00000	32.28569				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	58.10744				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>	
FRS195 On 05/08/2024 Spot Bond					0.00000	101.42101				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 03/08/2020 Spot Bond					0.00000	107.59476				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>	
FRS198 On 05/08/2025 Spot Bond					0.00000	101.54962				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.40374				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.09830				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS204 On 11/09/2020 Spot Bond					0.00000	98.03889				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>	
FRS205 On 15/03/2021 Spot Bond					0.00000	97.57403				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>	
FRS206 On 14/10/2025 Spot Bond					0.00000	102.05728				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>	
FRS207 On 16/11/2020 Spot Bond					0.00000	94.67915				0.00	0	
<b>Total FRS207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS207</b>										<b>0.00</b>	<b>0</b>	
FRS208 On 16/11/2020 Spot Bond					0.00000	98.56584				0.00	0	
<b>Total FRS208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS208</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.23235				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS210 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS210</b>										<b>0.00</b>	<b>0</b>	
FRS211 On 20/12/2020 Spot Bond					0.00000	238.35633				0.00	0	
<b>Total FRS211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS211</b>										<b>0.00</b>	<b>0</b>	
FRS212 On 04/09/2020 Spot Bond					0.00000	96.75702				0.00	0	
<b>Total FRS212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS212</b>										<b>0.00</b>	<b>0</b>	
FRS213 On 03/09/2021 Spot Bond					0.00000	96.01378				0.00	0	
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	
FRS214 On 04/03/2021 Spot Bond					0.00000	96.84830				0.00	0	
<b>Total FRS214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS214</b>										<b>0.00</b>	<b>0</b>	
FRS215 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS215 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS215</b>										<b>0.00</b>	<b>0</b>	
FRS215 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	927,053,90
<b>Total FRS216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>927,053,90</b>
<b>Total For FRS216</b>										<b>0.00</b>	<b>0</b>	<b>927,053,90</b>
FRS36 On 07/12/2023 Spot Bond			3.41000	3.41000	3.41000	301.41741				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			3.30000	3.30000	3.30000	302.50346				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			4.02000	4.02000	4.02000	295.48018				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			3.30000	161.84715	3.30000	161.81838				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	101.68723				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			3.00000	162.69541	3.00000	162.66782				0.00	0	
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.53559				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			5.00500	91.71517	5.00500	91.69466				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.92000	64.85586	4.92000	94.18096				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			4.87000	4.87000	4.87000	129.35950				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			4.94000	4.94000	4.94000	128.95560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			4.21000	4.21000	4.21000	293.66005				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>	
FRX20 On 01/10/2020 Spot Bond			7.40000	100.79872	7.40000	100.77899			6,660,000,000,000.00	900,000,000	450,000,000	
<b>Total FRX20 SPOT</b>									<b>6,660,000,000,000.00</b>	<b>900,000,000</b>	<b>450,000,000</b>	
<b>Total For FRX20</b>									<b>6,660,000,000,000.00</b>	<b>900,000,000</b>	<b>450,000,000</b>	
FRX23 On 28/02/2023 Spot Bond			8.47000	8.47000	8.47000	99.01117			0.00	0		
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>		
FRX24 On 10/12/2024 Spot Bond			10.32000	105.08572	10.32000	105.05684			0.00	0	64,569,700	
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>64,569,700</b>	
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>64,569,700</b>	
FRX25 On 26/07/2025 Spot Bond			10.33000	99.63120	10.33000	99.60364			0.00	0	2,350,000,000	
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,350,000,000</b>	
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	<b>2,350,000,000</b>	
FRX26 On 01/10/2026 Spot Bond			10.79000	94.29906	10.79000	94.27198			0.00	0	1,600,000,000	
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>	
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>	
FRX27 On 07/03/2027 Spot Bond			10.43000	99.73349	10.43000	99.70594			0.00	0	1,120,000,000	
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,120,000,000</b>	
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>1,120,000,000</b>	
FRX28 On 26/07/2028 Spot Bond			10.83000	98.20212	10.83000	98.17367			0.00	0	340,000,000	
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>340,000,000</b>	
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	<b>340,000,000</b>	
FRX30 On 31/01/2030 Spot Bond			11.95000	89.30074	11.95000	89.27227			0.00	0	5,460,000,000	
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,460,000,000</b>	
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>5,460,000,000</b>	
FRX31 On 21/02/2031 Spot Bond			12.23000	85.04727	12.23000	85.01953			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			11.67500	92.90091	11.67500	92.87211			0.00	0	640,000,000	
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>640,000,000</b>	
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	<b>640,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX45 On 14/04/2045 Spot Bond			12.94500	63.35159	12.94500	67.32167				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>	
FS3A5L On 20/08/2039 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>	
FS3B1L On 20/08/2039 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 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	
FS3D1L On 20/08/2039 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 20/09/2039 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 20/09/2039 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 20/09/2039 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 20/09/2039 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 20/09/2039 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.54743				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	101.40331				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	101.15410				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>	
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.08507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.12154				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.14366				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.15017				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
GBL03 On 16/11/2020 Spot Bond					0.00000	102.41671				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	101.46412				0.00	0	
<b>Total GBL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL04</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.85776				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GH2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH2A1U</b>										<b>0.00</b>	<b>0</b>	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GH31U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH31U</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>	
GH5A1 On 25/11/2022 Spot Bond					0.00000	103.09960				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	103.16011				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.96203				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	103.06938				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.80500				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
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>	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB16U</b>										<b>0.00</b>	<b>0</b>	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB17U</b>										<b>0.00</b>	<b>0</b>	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB18U</b>										<b>0.00</b>	<b>0</b>	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB19U</b>										<b>0.00</b>	<b>0</b>	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB21U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB21U</b>										<b>0.00</b>	<b>0</b>	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB22U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB22U</b>										<b>0.00</b>	<b>0</b>	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB23U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB23U</b>										<b>0.00</b>	<b>0</b>	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB24U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For 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	
<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			4.82000	99.43508	4.82000	99.41341				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	103.03215				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT11 On 13/05/2021 Spot Bond					0.00000	102.01169				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	100.44255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	99.88498				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	101.64482				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	99.88168				0.00	1,800,000,000	900,000,000
<b>Total GRT15 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
<b>Total For GRT15</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	100.88319				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			8.48500	104.76177	8.48500	104.73800				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.37212				0.00	0	1,000,000,000
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.04535				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			11.99000	93.31478	11.99000	93.28509				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	99.85439				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.09651				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	101.31806				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	101.18023				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	102.06308				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	100.32692				0.00	0	70,000,00
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
GRT28 On 10/12/2021 Spot Bond					0.00000	100.74960				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	100.76516				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	101.18861				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.99230				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.41672				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	96.74889				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	100.06288				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	98.65691				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	100.15737				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.57887				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.13713				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.34777				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.18535				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.29292				0.00	0	
<b>Total GRT43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT43</b>										<b>0.00</b>	<b>0</b>	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.30106				0.00	0	
<b>Total GRT44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT44</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>	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.96347				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.18263				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H6T4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H6T4U</b>										<b>0.00</b>	<b>0</b>	
H7T6U On 02/10/2020 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	Opt Intere
<b>Total H7T6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H7T6U</b>										<b>0.00</b>	<b>0</b>	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H8T2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H8T2U</b>										<b>0.00</b>	<b>0</b>	
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H9T1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H9T1U</b>										<b>0.00</b>	<b>0</b>	
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.90717				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>	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HIL02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HIL02U</b>										<b>0.00</b>	<b>0</b>	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HIL03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HIL03U</b>										<b>0.00</b>	<b>0</b>	
HILB06 On 11/07/2020 Spot Bond					0.00000	99.90489				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	99.90349				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	100.31434				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	100.18908				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	100.78414				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	100.99246				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB12 On 15/03/2024 Spot Bond					0.00000	100.82147				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200				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>	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.16535				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	100.15767				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.15557				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 31/07/2020 Spot Bond			6.33500	102.85771	6.33500	102.84020				0.00	0	37,600,000.00
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,600,000.00</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>37,600,000.00</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	80.08237	100.00000	79.91519				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			3.92000	296.50114	3.92000	296.44366				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			4.11000	4.11000	4.11000	297.82888				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			5.37500	71.45444	5.37500	87.96630				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			13.10500	77.08563	13.10500	77.05875			6,552,500,000,000.00	500,000,000	850,000,000
<b>Total HWAY34 SPOT</b>									<b>6,552,500,000,000.00</b>	<b>500,000,000</b>	<b>850,000,000</b>
<b>Total For HWAY34</b>									<b>6,552,500,000,000.00</b>	<b>500,000,000</b>	<b>850,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.78785	100.00000	10.76385			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			13.08500	76.62003	13.08500	76.59335			10,468,000,000,000.00	800,000,000	3,420,000,000
<b>Total HWAY35 SPOT</b>									<b>10,468,000,000,000.00</b>	<b>800,000,000</b>	<b>3,420,000,000</b>
<b>Total For HWAY35</b>									<b>10,468,000,000,000.00</b>	<b>800,000,000</b>	<b>3,420,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.78739	100.00000	10.76339			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	100.12212			0.00	0	15,000,000,000
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
<b>Total For HWF11</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.74820			0.00	0	2,500,000,000
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.99774			0.00	0	
<b>Total HWF13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWF13</b>									<b>0.00</b>	<b>0</b>	
HWY02 On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200			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			4.30000	132.72987	4.30000	132.70269			246,573,371,200,000.00	289,900,784,000	259,409,089,800
<b>Total I2025 SPOT</b>									<b>16,573,371,200,000.00</b>	<b>289,900,784,000</b>	<b>259,409,089,800</b>
<b>Total For I2025</b>									<b>16,573,371,200,000.00</b>	<b>289,900,784,000</b>	<b>259,409,089,800</b>
I2029 On 31/03/2029 Spot Bond			4.35000	95.99066	4.35000	95.97095			228,870,900,000,000.00	52,614,000,000	117,118,946,100
<b>Total I2029 SPOT</b>									<b>18,870,900,000,000.00</b>	<b>52,614,000,000</b>	<b>117,118,946,100</b>
<b>Total For I2029</b>									<b>18,870,900,000,000.00</b>	<b>52,614,000,000</b>	<b>117,118,946,100</b>
I2033 On 28/02/2033 Spot Bond			4.54500	93.01543	4.54500	92.99596			119,924,370,000,000.00	26,386,000,000	105,957,874,200
<b>Total I2033 SPOT</b>									<b>19,924,370,000,000.00</b>	<b>26,386,000,000</b>	<b>105,957,874,200</b>
<b>Total For I2033</b>									<b>19,924,370,000,000.00</b>	<b>26,386,000,000</b>	<b>105,957,874,200</b>
I2038 On 31/01/2038 Spot Bond			4.41000	108.50797	4.40500	108.56011			193,669,004,340,000.00	43,915,874,000	191,540,019,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total I2038 SPOT</b>									<b>13,669,004,340,000.00</b>	<b>43,915,874,000</b>	<b>191,540,019,30</b>
<b>Total For I2038</b>									<b>13,669,004,340,000.00</b>	<b>43,915,874,000</b>	<b>191,540,019,30</b>
I2046 On 31/03/2046 Spot Bond			4.65000	93.79129	4.65000	93.77128			22,336,609,800,000.00	4,803,572,000	129,262,991,30
<b>Total I2046 SPOT</b>									<b>22,336,609,800,000.00</b>	<b>4,803,572,000</b>	<b>129,262,991,30</b>
<b>Total For I2046</b>									<b>22,336,609,800,000.00</b>	<b>4,803,572,000</b>	<b>129,262,991,30</b>
I2050 On 31/12/2050 Spot Bond			4.45000	99.95297	4.40500	100.77896			155,288,713,000,000.00	34,896,340,000	231,636,092,82
<b>Total I2050 SPOT</b>									<b>155,288,713,000,000.00</b>	<b>34,896,340,000</b>	<b>231,636,092,82</b>
<b>Total For I2050</b>									<b>155,288,713,000,000.00</b>	<b>34,896,340,000</b>	<b>231,636,092,82</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>	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB139U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB139U</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	101.08013			0.00	26,000,000,000	13,000,000,00
<b>Total IBL100 SPOT</b>									<b>0.00</b>	<b>26,000,000,000</b>	<b>13,000,000,00</b>
<b>Total For IBL100</b>									<b>0.00</b>	<b>26,000,000,000</b>	<b>13,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL101 On 24/05/2022 Spot Bond			8.42500	8.42500	8.42500	104.61461				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	101.39799				0.00	0	80,000,00
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	99.78731				0.00	0	
<b>Total IBL104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL104</b>										<b>0.00</b>	<b>0</b>	
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.56272				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>	
IBL109 On 07/12/2023 Spot Bond			3.87000	296.98401	3.87000	296.92685				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	100.73325				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	101.16874				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	101.11010				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	101.41624				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	101.13938				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	100.34002				0.00	0	
<b>Total IBL116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL116</b>										<b>0.00</b>	<b>0</b>	
IBL118 On 24/07/2020 Spot Bond					0.00000	101.63319				0.00	0	
<b>Total IBL118 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL118</b>										<b>0.00</b>	<b>0</b>	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.21896				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	99.91284				0.00	0	
<b>Total IBL120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL120</b>										<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.37825				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	101.27402				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.91023				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	101.18825				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	101.91199				0.00	0	2,500,000,00
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
IBL131 On 07/08/2020 Spot Bond					0.00000	101.32544				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	101.36570				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	100.70402				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.83931				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.11479				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.07310				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.83768				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.86327				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL140 On 14/02/2021 Spot Bond					0.00000	101.21532				0.00	0	
<b>Total IBL140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL140</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	101.02064				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.12409				0.00	0	
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL142</b>										<b>0.00</b>	<b>0</b>	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.72246				0.00	0	
<b>Total IBL143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL143</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.60666				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			3.03000	3.03000	3.03000	162.58262			4,242,000,000,000.00	1,400,000,000	1,400,000,000	
<b>Total IBL36 SPOT</b>									<b>4,242,000,000,000.00</b>	<b>1,400,000,000</b>	<b>1,400,000,000</b>	
<b>Total For IBL36</b>									<b>4,242,000,000,000.00</b>	<b>1,400,000,000</b>	<b>1,400,000,000</b>	
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200			0.00	0	0	
<b>Total IBL43/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL43/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL50 On 02/08/2020 Spot Bond			8.24500	101.90283	8.24500	101.88040			68,598,400,000.00	8,320,000	2,080,000	
<b>Total IBL50 SPOT</b>									<b>68,598,400,000.00</b>	<b>8,320,000</b>	<b>2,080,000</b>	
<b>Total For IBL50</b>									<b>68,598,400,000.00</b>	<b>8,320,000</b>	<b>2,080,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL60 On 17/02/2024 Spot Bond			9.07000	105.22751	9.07000	105.20186				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.85719				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			3.15000	162.27056	3.15000	162.24238			64,386,000,000.00		20,440,000	5,110,000.00
<b>Total IBL67 SPOT</b>									<b>64,386,000,000.00</b>		<b>20,440,000</b>	<b>5,110,000.00</b>
<b>Total For IBL67</b>									<b>64,386,000,000.00</b>		<b>20,440,000</b>	<b>5,110,000.00</b>
IBL75 On 19/08/2020 Spot Bond					0.00000	101.47979				0.00	0	
<b>Total IBL75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL75</b>										<b>0.00</b>	<b>0</b>	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.54992				0.00	0	1,000,000.00
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
IBL78 On 25/11/2022 Spot Bond			8.91000	106.31232	8.91000	106.28687				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	102.05951				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			8.35000	106.03164	8.35000	106.00782				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	50.50714	100.00000	50.39475				0.00	0	
<b>Total IBL88/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL88/R208</b>										<b>0.00</b>	<b>0</b>	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.13964				0.00	0	
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL89</b>										<b>0.00</b>	<b>0</b>	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.69150				0.00	450,000,000	150,000.00
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>450,000,000</b>	<b>150,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL95</b>										0.00	450,000,000	150,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	101.54917				0.00	0	
<b>Total IBL98 SPOT</b>										0.00	0	
<b>Total For IBL98</b>										0.00	0	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IDC01U SPOT</b>										0.00	0	
<b>Total For IDC01U</b>										0.00	0	
IDC02L On 28/02/2028 Spot Bond			100.00000	10.28607	100.00000	10.26318				0.00	0	
<b>Total IDC02U SPOT</b>										0.00	0	
<b>Total For IDC02U</b>										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			7.90000	104.09477	7.90000	104.07274				0.00	0	
<b>Total IDCG03 SPOT</b>										0.00	0	
<b>Total For IDCG03</b>										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			11.19000	97.77298	11.19000	97.74374				0.00	0	882,995,400
<b>Total IDCG06 SPOT</b>										0.00	0	882,995,400
<b>Total For IDCG06</b>										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.64898				0.00	0	
<b>Total IDCG07 SPOT</b>										0.00	0	
<b>Total For IDCG07</b>										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			12.13000	99.65760	12.13000	99.50262				0.00	0	
<b>Total IDCG08 SPOT</b>										0.00	0	
<b>Total For IDCG08</b>										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.90879				0.00	0	
<b>Total IDCG10 SPOT</b>										0.00	0	
<b>Total For IDCG10</b>										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			11.79000	99.20515	11.79000	99.17411				0.00	0	
<b>Total IDCG11 SPOT</b>										0.00	0	
<b>Total For IDCG11</b>										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.95342				0.00	0	
<b>Total IDCG12 SPOT</b>										0.00	0	
<b>Total For IDCG12</b>										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.33777				0.00	0	
<b>Total IDCG13 SPOT</b>										0.00	0	
<b>Total For IDCG13</b>										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.29725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2023 Spot Bond					0.00000	101.98298				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2025 Spot Bond					0.00000	100.03822				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.39314				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.71307				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2024 Spot Bond					0.00000	101.07446				0.00	0	270,000,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
IDCG19 On 18/12/2020 Spot Bond					0.00000	100.57532				0.00	0	
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG20</b>										<b>0.00</b>	<b>0</b>	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.59216				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.65061				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 29/01/2027 Spot Bond					0.00000	101.67273				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.65137				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>	
IDCP07 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.21092	100.00000	6.19718				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			10.69000	95.76078	10.69000	95.73353				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			8.16500	100.45527	8.16500	100.43332				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>	
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>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IN345U</b>										<b>0.00</b>	<b>0</b>	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN355U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN355U</b>										<b>0.00</b>	<b>0</b>	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN367U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN367U</b>										<b>0.00</b>	<b>0</b>	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN385U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN385U</b>										<b>0.00</b>	<b>0</b>	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN395U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN395U</b>										<b>0.00</b>	<b>0</b>	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN396U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN396U</b>										<b>0.00</b>	<b>0</b>	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN399U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN399U</b>										<b>0.00</b>	<b>0</b>	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IN407U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN407U</b>										<b>0.00</b>	<b>0</b>	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN408U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN408U</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>	
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN418U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN418U</b>										<b>0.00</b>	<b>0</b>	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN419U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN419U</b>										<b>0.00</b>	<b>0</b>	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN420U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN420U</b>										<b>0.00</b>	<b>0</b>	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN421U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN421U</b>										<b>0.00</b>	<b>0</b>	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN422U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN422U</b>										<b>0.00</b>	<b>0</b>	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN425U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN425U</b>										<b>0.00</b>	<b>0</b>	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN426U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN426U</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				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	104.53000	10.00000	104.50200				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING362 On 24/02/2021 Spot Bond					0.00000	100.99444				0.00	0	
<b>Total ING362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING362</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	101.65649				0.00	0	
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	
ING383 On 30/06/2021 Spot Bond					0.00000	101.48443				0.00	0	
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING383</b>										<b>0.00</b>	<b>0</b>	
ING384 On 30/09/2021 Spot Bond					0.00000	89.19781				0.00	0	
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING384</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.09097				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	103.14249				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	102.88142				0.00	0	
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	
INLV04 On 11/02/2021 Spot Bond			9.61000	104.49726	9.61000	104.47031				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	104.73105				0.00	0	50,068,30
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,068,30</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	<b>50,068,30</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200				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	100.92845				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	100.74091				0.00	0	
<b>Total IPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IPF15</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.64900				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	100.30924				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	100.31356				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	100.31787				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.18303				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.65982				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	101.49803				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.97740				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	101.40076				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	101.41627				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.28744				0.00	0	35,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	100.66503				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	100.14199				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.74576				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC29 On 24/04/2020 Spot Bond					0.00000	101.44103				0.00	0	
<b>Total IPFC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC29</b>										<b>0.00</b>	<b>0</b>	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IPL8/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPL8/JIBAR</b>										<b>0.00</b>	<b>0</b>	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.51908	2.75000	100.51154				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			8.10000	137.46440	8.10000	137.42250				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV033 On 11/02/2021 Spot Bond					0.00000	102.37836				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			9.61000	104.21335	9.61000	104.18648				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV035 On 07/04/2022 Spot Bond					0.00000	102.10658				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	105.22370				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	100.42262				0.00	0	
<b>Total IV038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV038</b>										<b>0.00</b>	<b>0</b>	
IV039 On 31/01/2022 Spot Bond			5.25000	5.25000	5.25000	156.43494				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	
IV040 On 29/09/2021 Spot Bond					0.00000	101.96505				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			10.43000	102.39921	10.43000	102.37093				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	105.28509				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			10.44500	10.44500	10.44500	107.73293				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	102.05442				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			3.95000	160.02881	3.95000	159.99758				0.00	0	
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	101.19910				0.00	0	200,000,00
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
IV050 On 26/06/2024 Spot Bond					0.00000	101.55274				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
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>	
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>	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV168U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV168U</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			6.80000	150.21365	6.80000	150.17300				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>	
IVA990 On 09/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.89983				0.00	0	
<b>Total IVA990 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA990</b>										<b>0.00</b>	<b>0</b>	
IVA991 On 16/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.78321				0.00	0	
<b>Total IVA991 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA991</b>										<b>0.00</b>	<b>0</b>	
IVA992 On 23/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.66687				0.00	0	
<b>Total IVA992 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA992</b>										<b>0.00</b>	<b>0</b>	
IVA993 On 30/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.55079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVA993 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA993</b>										<b>0.00</b>	<b>0</b>	
IVA994 On 07/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.43039				0.00	0	
<b>Total IVA994 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA994</b>										<b>0.00</b>	<b>0</b>	
IVA995 On 14/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.31392				0.00	0	
<b>Total IVA995 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA995</b>										<b>0.00</b>	<b>0</b>	
IVA996 On 20/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.21430				0.00	0	
<b>Total IVA996 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA996</b>										<b>0.00</b>	<b>0</b>	
IVA997 On 25/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.13145				0.00	0	
<b>Total IVA997 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA997</b>										<b>0.00</b>	<b>0</b>	
IVA998 On 04/06/2020 Spot Bond			6.20000	6.20000	6.20000	98.95782				0.00	0	
<b>Total IVA998 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA998</b>										<b>0.00</b>	<b>0</b>	
IVA999 On 11/06/2020 Spot Bond			6.20000	6.20000	6.20000	98.84152				0.00	0	
<b>Total IVA999 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA999</b>										<b>0.00</b>	<b>0</b>	
IVC005 On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200				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	100.18632				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			13.61000	97.02115	13.61000	96.98605				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>	
IVC063 On 07/08/2020 Spot Bond					0.00000	101.56610				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>	
IVC094 On 06/12/2021 Spot Bond			8.92500	106.49517	8.92500	106.46976				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC097 On 29/06/2021 Spot Bond					0.00000	100.19893				0.00	0	
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.20256				0.00	0	
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC103</b>										<b>0.00</b>	<b>0</b>	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.20014				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	102.33361				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			8.57500	105.03372	8.57500	105.00949				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	101.19131				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	100.68757				0.00	0	
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2020 Spot Bond					0.00000	101.80484				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 25/07/2020 Spot Bond					0.00000	97.36991				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	101.70239				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	102.14548				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	101.09714				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.73580				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	100.95345				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	100.86105				0.00	700,000,000	350,000,00
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,00</b>
<b>Total For IVC145</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,00</b>
IVC146 On 03/12/2020 Spot Bond					0.00000	100.92139				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	100.30498				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	101.62045				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.53833				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	100.77945				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	101.40385				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	101.73335				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.26077				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	0.00000				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	101.40185				0.00	0	
<b>Total IVC161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC161</b>										<b>0.00</b>	<b>0</b>	
IVC162 On 21/05/2020 Spot Bond					0.00000	101.23965				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	100.65501				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	100.33875				0.00	0	
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.28823				0.00	0	
<b>Total IVC167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC167</b>										<b>0.00</b>	<b>0</b>	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.86255				0.00	0	
<b>Total IVC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC169</b>										<b>0.00</b>	<b>0</b>	
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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	0.00000			0.00	0	
<b>Total IVF407 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVF407</b>									<b>0.00</b>	<b>0</b>	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IVF80U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVF80U</b>									<b>0.00</b>	<b>0</b>	
IVZ001 On 18/06/2020 Spot Bond			6.20000	6.20000	6.20000	98.72549			0.00	0	
<b>Total IVZ001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ001</b>									<b>0.00</b>	<b>0</b>	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total JAS03U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For JAS03U</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	100.44773			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	100.19772			0.00	0	
<b>Total KAP006 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			8.28000	107.40427	8.28000	107.38046				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>	
KAP009 On 24/05/2020 Spot Bond					0.00000	101.14566				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	100.78834				0.00	0	
<b>Total KAP010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP010</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.99660				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.19010				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.80647				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	98.17781				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.04773				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	102.49738				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	102.61936				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			11.78000	107.69935	11.78000	107.66548				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>	
LB41U On 16/03/2021 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	Opt Intere
<b>Total LB41U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LB41U</b>										<b>0.00</b>	<b>0</b>	
LBK15 On 12/10/2021 Spot Bond					0.00000	102.42939				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	102.99171				0.00	0	
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	
LBK20 On 08/06/2022 Spot Bond			8.61000	106.48339	8.61000	106.45888				0.00	0	2,500,000,00
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
LBK22 On 04/09/2020 Spot Bond					0.00000	101.31541				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	102.60251				0.00	0	
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	
LBK24 On 10/10/2024 Spot Bond			9.22000	103.84403	9.22000	103.81846				0.00	0	4,808,716,70
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,808,716,70</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>4,808,716,70</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	100.57072				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	102.12552				0.00	0	
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			12.60000	94.06468	12.60000	94.03310				0.00	0	1,000,000,00
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
LBK29 On 07/06/2023 Spot Bond			8.77000	105.82921	8.77000	105.80439				0.00	0	
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.35033				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK31 On 20/09/2023 Spot Bond					0.00000	100.92127				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	101.43105				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	101.43129				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	100.54791				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	100.27048				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	100.29679				0.00	0	
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	
LBK38 On 16/02/2023 Spot Bond					0.00000	101.21887				0.00	0	
<b>Total LBK38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK38</b>										<b>0.00</b>	<b>0</b>	
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total LBK39U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK39U</b>										<b>0.00</b>	<b>0</b>	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total LBK40U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK40U</b>										<b>0.00</b>	<b>0</b>	
LGL04 On 14/08/2020 Spot Bond			8.06000	101.72956	8.06000	101.70771			59,966,400,000.00	7,440,000	1,860,000	
<b>Total LGL04 SPOT</b>									<b>59,966,400,000.00</b>	<b>7,440,000</b>	<b>1,860,000</b>	
<b>Total For LGL04</b>									<b>59,966,400,000.00</b>	<b>7,440,000</b>	<b>1,860,000</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.63031			0.00	0	0	
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			8.96000	102.84638	8.96000	102.82175			0.00	0	2,500,000.00	
<b>Total LGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For LGL06</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	101.91869			0.00	0	30,000,00
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	102.59808			0.00	0	
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>									<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.01267			0.00	770,000,000	570,000,00
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>770,000,000</b>	<b>570,000,00</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>770,000,000</b>	<b>570,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.99993			0.00	0	
<b>Total LGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>									<b>0.00</b>	<b>0</b>	
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total LHC14U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LHC14U</b>									<b>0.00</b>	<b>0</b>	
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total LHC15U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LHC15U</b>									<b>0.00</b>	<b>0</b>	
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total LHC16U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LHC16U</b>									<b>0.00</b>	<b>0</b>	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.97903			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	101.75516			0.00	0	
<b>Total LHL27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LHL27</b>									<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.96352			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>	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.04318			0.00	0	
<b>Total LHL29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LHL29</b>									<b>0.00</b>	<b>0</b>	
LOM02 On 30/01/2024 Spot Bond					0.00000	102.04633			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LOM02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM02</b>										<b>0.00</b>	<b>0</b>	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.34887				0.00	0	
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM03</b>										<b>0.00</b>	<b>0</b>	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.37218				0.00	0	
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.16314				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.18916				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.20866				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.88373				0.00	0	
<b>Total MAQ182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAQ182</b>										<b>0.00</b>	<b>0</b>	
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.44861				0.00	0	
<b>Total MAQ185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAQ185</b>										<b>0.00</b>	<b>0</b>	
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MBC28U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBC28U</b>										<b>0.00</b>	<b>0</b>	
MBF05 On 28/08/2020 Spot Bond					0.00000	101.15204				0.00	0	5,000,00
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	101.28779				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	101.19767				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 07/06/2020 Spot Bond					0.00000	100.74467				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	100.83743				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	100.20777				0.00	0	
<b>Total MBF064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF064</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 30/09/2022 Spot Bond					0.00000	99.67193				0.00	0	20,800,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,800,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>20,800,000,00</b>
MBP03: On 11/04/2020 Spot Bond					0.00000	99.91281				0.00	0	
<b>Total MBP036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP036</b>										<b>0.00</b>	<b>0</b>	
MBP03: On 26/05/2020 Spot Bond					0.00000	101.01654				0.00	0	20,000,000,00
<b>Total MBP037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For MBP037</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
MBP03: On 02/11/2022 Spot Bond					0.00000	101.47356				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	101.27983				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	101.06819				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	99.91376				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	101.57338				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	101.58516				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.23541				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	100.23865				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	101.01793				0.00	0	100,000,00
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	101.01073				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.23543				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	100.23868				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	101.04085				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>	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.71384				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MIL03 On 28/08/2023 Spot Bond					0.00000	118.63822				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			8.16000	102.30456	8.16000	102.28233				0.00	0	250,000,00
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.23241				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			13.25000	13.25000	13.25000	94.39514				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			9.04000	105.44250	9.04000	105.41688				14,858,144,000,000.00	1,643,600,000	1,460,900,00
<b>Total MMIG05 SPOT</b>										<b>14,858,144,000,000.00</b>	<b>1,643,600,000</b>	<b>1,460,900,00</b>
<b>Total For MMIG05</b>										<b>14,858,144,000,000.00</b>	<b>1,643,600,000</b>	<b>1,460,900,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.54537				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.35115				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	100.80114				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			11.32000	93.71390	11.32000	93.68572				113,652,800,000.00	10,040,000	2,510,00
<b>Total MML02 SPOT</b>										<b>113,652,800,000.00</b>	<b>10,040,000</b>	<b>2,510,00</b>
<b>Total For MML02</b>										<b>113,652,800,000.00</b>	<b>10,040,000</b>	<b>2,510,00</b>
MQB00 On 28/08/2023 Spot Bond					0.00000	118.75925				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	100.18415				0.00	0	
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN06</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.29385				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	100.29033				0.00	0	725,000,00
<b>Total MTN08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>725,000,00</b>
<b>Total For MTN08</b>										<b>0.00</b>	<b>0</b>	<b>725,000,00</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.38688				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	102.05616				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN11 On 04/06/2021 Spot Bond					0.00000	101.45105				0.00	0	
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.54657				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.95866				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	101.36925				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	101.40073				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	101.00437				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	101.03027				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	101.06038				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.81758				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.88595				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	101.31355				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	100.76087				0.00	0	
<b>Total MTNC21 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For 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>	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MWA4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWA4U</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/02/2021 Spot Bond					0.00000	101.14457				0.00	0	
<b>Total MWAR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR02</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2021 Spot Bond					0.00000	101.13272				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2022 Spot Bond					0.00000	101.13272				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
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>	
N6C26 On 21/09/2020 Spot Bond					0.00000	100.44191				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	100.45808				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	100.38864				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	100.47540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.39659				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.34932				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	100.42453				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	100.48832				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	100.54685				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			8.59000	102.45022	8.59000	102.42655				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM02 On 29/06/2020 Spot Bond			7.71000	103.03459	7.71000	103.01319				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			9.01000	104.80445	9.01000	104.77908				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			12.22000	94.55142	12.22000	94.52061				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.96691				0.00	0	130,000,00
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	101.72202				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBG03 On 30/04/2026 Spot Bond					0.00000	101.56908			0.00	0	
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.56947			0.00	0	
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.59499			0.00	0	
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	
NBK11 On 28/11/2020 Spot Bond			8.12500	103.72396	8.12500	103.70126		154,375,000,000.00	19,000,000	4,750,000	
<b>Total NBK11A SPOT</b>								<b>154,375,000,000.00</b>	<b>19,000,000</b>	<b>4,750,000</b>	
<b>Total For NBK11A</b>								<b>154,375,000,000.00</b>	<b>19,000,000</b>	<b>4,750,000</b>	
NBK12 On 19/03/2021 Spot Bond			8.21500	101.56249	8.21500	101.54027		29,902,600,000,000.00	3,640,000,000	1,820,000,000	
<b>Total NBK12A SPOT</b>								<b>29,902,600,000,000.00</b>	<b>3,640,000,000</b>	<b>1,820,000,000</b>	
<b>Total For NBK12A</b>								<b>29,902,600,000,000.00</b>	<b>3,640,000,000</b>	<b>1,820,000,000</b>	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.52447	9.38000	100.49943		0.00	0	0	
<b>Total NBK12A/R208 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK12A/R208</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			8.81000	103.55414	8.81000	103.52988		0.00	0	0	
<b>Total NBK13A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK13A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK14 On 25/06/2021 Spot Bond			7.62500	104.56024	7.62500	104.53887		0.00	0	0	
<b>Total NBK14A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK14A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK15 On 11/02/2022 Spot Bond			7.87500	102.92206	7.87500	102.90022		0.00	0	0	
<b>Total NBK15A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK15A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			10.62000	97.07224	10.62000	97.04466		0.00	0	14,118,600	
<b>Total NBK16A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>14,118,600</b>	
<b>Total For NBK16A</b>								<b>0.00</b>	<b>0</b>	<b>14,118,600</b>	
NBK17 On 22/04/2026 Spot Bond			10.82000	100.82902	10.82000	100.80000		0.00	0	1,220,000,000	
<b>Total NBK17A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>	
<b>Total For NBK17A</b>								<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>	
NBK18 On 01/06/2020 Spot Bond			7.77000	103.46268	7.77000	103.44091		0.00	0	0	
<b>Total NBK18A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK18A</b>										<b>0.00</b>	<b>0</b>	
NBK19 On 01/06/2022 Spot Bond			8.40500	105.78208	8.40500	105.75829				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			10.82000	101.62517	10.82000	101.59592			96,947,200,000.00		8,960,000	7,135,30
<b>Total NBK20A SPOT</b>									<b>96,947,200,000.00</b>		<b>8,960,000</b>	<b>7,135,30</b>
<b>Total For NBK20A</b>									<b>96,947,200,000.00</b>		<b>8,960,000</b>	<b>7,135,30</b>
NBK20I On 25/06/2021 Spot Bond					0.00000	100.64716				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			11.75000	96.88786	11.75000	96.85747				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			8.39000	107.77632	8.39000	107.75199				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			11.51000	100.80072	11.51000	100.76974				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			11.49000	101.47340	11.49000	101.44227				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	101.35486				0.00	0	
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 17/02/2023 Spot Bond			8.71000	8.71000	8.71000	106.31495				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	100.93249				0.00	4,000,000,000	2,000,000,00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,00</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	22.26921	100.00000	22.21965				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.77667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			11.80000	101.83604	11.80000	101.80396				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			8.35000	106.54186	8.35000	106.51793				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>	
NBK28 On 19/11/2020 Spot Bond					0.00000	101.61845				0.00	2,480,000,000	1,240,000,000
<b>Total NBK28B SPOT</b>										<b>0.00</b>	<b>2,480,000,000</b>	<b>1,240,000,000</b>
<b>Total For NBK28B</b>										<b>0.00</b>	<b>2,480,000,000</b>	<b>1,240,000,000</b>
NBK29 On 31/07/2026 Spot Bond			11.35000	98.19877	11.35000	98.16899		11,350,000,000,000.00		1,000,000,000	500,000,000	
<b>Total NBK29A SPOT</b>								<b>11,350,000,000,000.00</b>		<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For NBK29A</b>								<b>11,350,000,000,000.00</b>		<b>1,000,000,000</b>	<b>500,000,000</b>	
NBK30 On 20/02/2024 Spot Bond			8.34500	105.34793	8.34500	105.32427		96,134,400,000.00		11,520,000	2,880,000	
<b>Total NBK30A SPOT</b>								<b>96,134,400,000.00</b>		<b>11,520,000</b>	<b>2,880,000</b>	
<b>Total For NBK30A</b>								<b>96,134,400,000.00</b>		<b>11,520,000</b>	<b>2,880,000</b>	
NBK30 On 18/02/2021 Spot Bond					0.00000	101.57691				0.00	0	2,800,000,000
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,000</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,000</b>
NBK31 On 09/11/2023 Spot Bond			8.41000	106.95477	8.41000	106.93057				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.68421				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK34 On 10/05/2021 Spot Bond					0.00000	102.32482				0.00	0	
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK34B</b>										<b>0.00</b>	<b>0</b>	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.18481				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36 On 10/05/2026 Spot Bond					0.00000	105.94256				0.00	0	30,000,000
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK38I On 02/08/2021 Spot Bond					0.00000	101.79965				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			13.01500	13.01500	13.01500	57.27749				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	105.08911				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.92442				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.72434				0.00	0	10,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	101.39104				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	101.98985				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.32228				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	102.94581				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	101.41107				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	101.34557				0.00	0	1,000,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.32477				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51 On 21/02/2022 Spot Bond					0.00000	101.25367				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52 On 21/02/2024 Spot Bond					0.00000	101.16245				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>	
NBK53 On 21/02/2026 Spot Bond					0.00000	100.82875				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>	
NBK54 On 21/02/2029 Spot Bond					0.00000	101.16983				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	101.96633				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	101.43823				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.46300				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.67300				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	100.79419				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.04945				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.31158				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.01391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.38373				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			12.18500	95.89680	12.18500	95.86598				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	100.38117				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			12.22000	95.26396	12.22000	95.23326				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	100.38373				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	100.38769				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	100.39281				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	100.36873				0.00	0	
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.17678				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For 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>	
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>	
NED12  On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED12U</b>										<b>0.00</b>	<b>0</b>	
NED19 On 01/07/2020 Spot Bond					0.00000	100.71770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			7.91000	103.77833	7.91000	103.75624				0.00	0	3,030,000,00
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,00</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,00</b>
NEDT1. On 21/05/2021 Spot Bond					0.00000	105.53691				0.00	1,000,000,000	500,000,00
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.11764				0.00	14,570,000	7,285,00
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>14,570,000</b>	<b>7,285,00</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>14,570,000</b>	<b>7,285,00</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	101.77128				0.00	0	816,000,00
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>816,000,00</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>816,000,00</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	100.66070				0.00	0	4,860,000,00
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,860,000,00</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>4,860,000,00</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.30616				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	99.28953				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.38306				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	102.13595				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.97940				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	106.47754				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGLT1B On 20/10/2023 Spot Bond					0.00000	99.99518				0.00	13,320,000	3,330,000
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>13,320,000</b>	<b>3,330,000</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>13,320,000</b>	<b>3,330,000</b>
NGT103 On 25/03/2024 Spot Bond					0.00000	96.94312				0.00	0	90,000,000
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
NGT104 On 15/01/2025 Spot Bond					0.00000	99.03256				0.00	16,200,000	504,050,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>16,200,000</b>	<b>504,050,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>16,200,000</b>	<b>504,050,000</b>
NGT105 On 22/05/2025 Spot Bond					0.00000	97.61576				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NHM001 On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200				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>	
NHM002 On 12/05/2021 Spot Bond			13.50000	105.49315	13.50000	105.45529				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>	
NHM006 On 16/04/2021 Spot Bond					0.00000	99.81559				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>	
NHM007 On 16/04/2022 Spot Bond					0.00000	99.80452				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>	
NHM008 On 26/04/2020 Spot Bond					0.00000	101.82460				0.00	0	
<b>Total NHM008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM008</b>										<b>0.00</b>	<b>0</b>	
NHM009 On 26/04/2022 Spot Bond					0.00000	102.08981				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM010 On 24/05/2020 Spot Bond					0.00000	101.19923				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>	
NHM011 On 24/05/2022 Spot Bond					0.00000	101.35996				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.86027				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	100.83471				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>	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.29954				0.00	0	
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.82875				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.60000	5.60000	5.60000	189.25252				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			5.51000	5.51000	5.51000	164.18659				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			5.05500	5.05500	5.05500	128.29518				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			5.19000	5.19000	5.19000	89.73221				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.30500	5.30500	5.30500	96.06547				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			5.16000	5.16000	5.16000	127.69557				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.55000	5.55000	5.55000	125.49631				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			5.65000	5.65000	5.65000	162.59547				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			6.36000	154.83294	6.36000	154.79288				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.27000	96.53989	5.27000	96.51762				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			7.45500	102.45680	7.45500	102.43631				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	100.12519				0.00	0	2,000,000,00
<b>Total NN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For NN010</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
NN011 On 23/06/2021 Spot Bond					0.00000	100.28582				0.00	0	2,500,000,00
<b>Total NN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For NN011</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
NN013 On 09/09/2020 Spot Bond					0.00000	100.33638				0.00	0	
<b>Total NN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN013</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	97.38165				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN015 On 20/09/2020 Spot Bond					0.00000	100.22612				0.00	0	
<b>Total NN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN015</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	99.14600				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN019 On 11/10/2022 Spot Bond					0.00000	99.65256				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	107.13123				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	95.20354				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	95.63393				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NN028U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN028U</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	101.14094				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	93.39196				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	98.60245				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	75.74261				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	90.83134				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	101.14459				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	92.87436				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.75456				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	100.77640				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	99.39651				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>	
NNF01 On 19/01/2021 Spot Bond					0.00000	96.09013				0.00	0	
<b>Total NNF010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF010</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	68.94920				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	68.94920				0.00	0	4,000,000,00
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
NNF04 On 05/08/2024 Spot Bond					0.00000	97.51344				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	94.47715				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	105.16952				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	105.03658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF08</b>										<b>0.00</b>	<b>0</b>	
NNF09 On 03/06/2020 Spot Bond					0.00000	77.65918				0.00	0	
<b>Total NNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF09</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2020 Spot Bond			9.09000	9.09000	9.09000	101.49657				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	101.11623				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	101.12561				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	101.12690				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	101.08500				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			8.28500	8.28500	8.28500	101.64359				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	101.12331				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.17460				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	101.14469				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			8.48500	8.48500	8.48500	101.66883				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.17459				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	101.29375				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			9.06000	112.54436	9.06000	112.51697				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			4.00000	188.63456	4.00000	188.59759				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			12.42000	103.46126	12.42000	103.42720			503,725,392,000.00	40,557,600	6,509,936,700	
<b>Total NRA028 SPOT</b>									<b>503,725,392,000.00</b>	<b>40,557,600</b>	<b>6,509,936,700</b>	
<b>Total For NRA028</b>									<b>503,725,392,000.00</b>	<b>40,557,600</b>	<b>6,509,936,700</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.45472	100.00000	16.41830			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	101.98066			0.00	25,060,000,000	12,530,000,000	
<b>Total NTC19 SPOT</b>									<b>0.00</b>	<b>25,060,000,000</b>	<b>12,530,000,000</b>	
<b>Total For NTC19</b>									<b>0.00</b>	<b>25,060,000,000</b>	<b>12,530,000,000</b>	
NTC20 On 27/07/2020 Spot Bond					0.00000	101.93471			0.00	0		
<b>Total NTC20 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NTC20</b>									<b>0.00</b>	<b>0</b>		
NTC21 On 24/03/2022 Spot Bond					0.00000	101.21476			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	101.58841			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	101.92518			0.00	0		
<b>Total NTC23 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.55487				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	101.02931				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	100.86883				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.71752				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.72253				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.57031				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.15537				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			8.71000	103.39962	8.71000	103.37567				0.00	0	1,500,000,00
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
OML07 On 19/03/2025 Spot Bond			12.47000	95.14078	12.47000	95.10951				0.00	0	1,000,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
OML08 On 14/09/2020 Spot Bond					0.00000	101.25122				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			9.01000	104.79846	9.01000	104.77336				0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
OML10 On 14/09/2025 Spot Bond			12.24000	97.32526	12.24000	97.29385				0.00	0	927,607.40
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>927,607.40</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>927,607.40</b>
OML11 On 11/06/2024 Spot Bond					0.00000	99.43373				0.00	0	500,000.00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000.00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>500,000.00</b>
PBAJ1 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>	
PBAV1 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>	
PBBJ1 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>	
PBDJ1 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>	
PBGJ1 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>	
PBJC1 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>	
PBJJ1 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>	
PBKJ1 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>	
PBKS1 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBLS1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBLS1U</b>										<b>0.00</b>	<b>0</b>	
PBLT11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	
PBUJ11 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>	
PBVJ11 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>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.79496				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.80663				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PMM12 On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200				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	100.75312				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>	
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>	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.04093				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.99997				0.00	0	30,000,00
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
PMM54 On 07/05/2021 Spot Bond					0.00000	101.44169				0.00	0	
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.02757				0.00	0	
<b>Total PMM55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM55</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.16311				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	101.20862				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	101.29957				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	101.31256				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	101.32554				0.00	0	
<b>Total PRE2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2D1</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			10.35000	103.83606	10.44000	103.37898			481,935,379,075,000.00	1,978,930,954,500	1,516,647,678,80	
<b>Total R186 SPOT</b>									<b>1,935,379,075,000.00</b>	<b>978,930,954,500</b>	<b>516,647,678,80</b>	
<b>Total For R186</b>									<b>1,935,379,075,000.00</b>	<b>978,930,954,500</b>	<b>516,647,678,80</b>	
R197 On 07/12/2023 Spot Bond			2.80000	307.55087	2.80000	307.50053			182,708,904,000,000.00	65,253,180,000	53,166,158,10	
<b>Total R197 SPOT</b>									<b>12,708,904,000,000.00</b>	<b>65,253,180,000</b>	<b>53,166,158,10</b>	
<b>Total For R197</b>									<b>12,708,904,000,000.00</b>	<b>65,253,180,000</b>	<b>53,166,158,10</b>	
R202 On 07/12/2033 Spot Bond			4.50000	212.04169	4.60000	209.79583			8,328,924,000,000.00	1,850,872,000	164,698,109,50	
<b>Total R202 SPOT</b>									<b>8,328,924,000,000.00</b>	<b>1,850,872,000</b>	<b>164,698,109,50</b>	
<b>Total For R202</b>									<b>8,328,924,000,000.00</b>	<b>1,850,872,000</b>	<b>164,698,109,50</b>	
R2023 On 28/02/2023 Spot Bond			7.36000	101.84540	7.41000	101.69660			701,114,480,928,000.00	1,725,694,902,300	1,298,534,606,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total R2023 SPOT</b>									<b>11,114,480,928,000.00</b>	<b>725,694,902,300</b>	<b>298,534,606,400</b>
<b>Total For R2023</b>									<b>11,114,480,928,000.00</b>	<b>725,694,902,300</b>	<b>298,534,606,400</b>
R2030 On 31/01/2030 Spot Bond			11.39000	81.76689	11.39000	81.74201			538,922,874,421,000.00	486,297,003,900	876,110,551,200
<b>Total R2030 SPOT</b>									<b>18,922,874,421,000.00</b>	<b>486,297,003,900</b>	<b>876,110,551,200</b>
<b>Total For R2030</b>									<b>18,922,874,421,000.00</b>	<b>486,297,003,900</b>	<b>876,110,551,200</b>
R2032 On 31/03/2032 Spot Bond			11.80500	77.70819	11.80500	77.68384			451,638,164,359,500.00	800,647,027,900	639,488,492,100
<b>Total R2032 SPOT</b>									<b>1,638,164,359,500.00</b>	<b>800,647,027,900</b>	<b>639,488,492,100</b>
<b>Total For R2032</b>									<b>1,638,164,359,500.00</b>	<b>800,647,027,900</b>	<b>639,488,492,100</b>
R2035 On 28/02/2035 Spot Bond			12.03500	79.31273	12.03500	79.28768			481,497,568,948,500.00	40,008,107,100	570,859,272,300
<b>Total R2035 SPOT</b>									<b>1,497,568,948,500.00</b>	<b>40,008,107,100</b>	<b>570,859,272,300</b>
<b>Total For R2035</b>									<b>1,497,568,948,500.00</b>	<b>40,008,107,100</b>	<b>570,859,272,300</b>
R2037 On 31/01/2037 Spot Bond			12.10500	75.93043	12.10500	75.90592			115,744,445,176,500.00	753,056,129,300	669,187,235,400
<b>Total R2037 SPOT</b>									<b>15,744,445,176,500.00</b>	<b>753,056,129,300</b>	<b>669,187,235,400</b>
<b>Total For R2037</b>									<b>15,744,445,176,500.00</b>	<b>753,056,129,300</b>	<b>669,187,235,400</b>
R2040 On 31/01/2040 Spot Bond			12.12500	78.40431	12.12500	78.37896			748,578,526,600,000.00	391,635,342,400	480,180,730,600
<b>Total R2040 SPOT</b>									<b>18,578,526,600,000.00</b>	<b>391,635,342,400</b>	<b>480,180,730,600</b>
<b>Total For R2040</b>									<b>18,578,526,600,000.00</b>	<b>391,635,342,400</b>	<b>480,180,730,600</b>
R2044 On 31/01/2044 Spot Bond			12.14500	75.36187	12.14500	75.33746			043,510,970,090,500.00	1,403,335,608,900	1,524,405,116,600
<b>Total R2044 SPOT</b>									<b>13,510,970,090,500.00</b>	<b>403,335,608,900</b>	<b>524,405,116,600</b>
<b>Total For R2044</b>									<b>13,510,970,090,500.00</b>	<b>403,335,608,900</b>	<b>524,405,116,600</b>
R2048 On 28/02/2048 Spot Bond			12.10000	74.30708	12.10000	74.28349			217,883,733,470,000.00	2,166,767,250,700	2,956,403,819,200
<b>Total R2048 SPOT</b>									<b>17,883,733,470,000.00</b>	<b>166,767,250,700</b>	<b>356,403,819,200</b>
<b>Total For R2048</b>									<b>17,883,733,470,000.00</b>	<b>166,767,250,700</b>	<b>356,403,819,200</b>
R208 On 31/03/2021 Spot Bond			4.95000	101.85772	4.76000	102.02601			583,123,292,430,000.00	723,863,291,400	365,237,300,000
<b>Total R208 SPOT</b>									<b>13,123,292,430,000.00</b>	<b>723,863,291,400</b>	<b>365,237,300,000</b>
<b>Total For R208</b>									<b>13,123,292,430,000.00</b>	<b>723,863,291,400</b>	<b>365,237,300,000</b>
R209 On 31/03/2036 Spot Bond			11.92500	60.03992	12.00500	59.63622			454,865,760,985,000.00	1,212,148,072,200	893,123,612,300
<b>Total R209 SPOT</b>									<b>14,865,760,985,000.00</b>	<b>212,148,072,200</b>	<b>393,123,612,300</b>
<b>Total For R209</b>									<b>14,865,760,985,000.00</b>	<b>212,148,072,200</b>	<b>393,123,612,300</b>
R210 On 31/03/2028 Spot Bond			4.80000	172.57226	4.80000	172.53476			1,115,952,000,000.00	232,490,000	112,312,604,100
<b>Total R210 SPOT</b>									<b>1,115,952,000,000.00</b>	<b>232,490,000</b>	<b>112,312,604,100</b>
<b>Total For R210</b>									<b>1,115,952,000,000.00</b>	<b>232,490,000</b>	<b>112,312,604,100</b>
R212 On 31/01/2022 Spot Bond			2.50000	164.12205	2.50000	164.09644			517,627,800,000,000.00	207,051,120,000	237,138,951,200
<b>Total R212 SPOT</b>									<b>17,627,800,000,000.00</b>	<b>207,051,120,000</b>	<b>237,138,951,200</b>
<b>Total For R212</b>									<b>17,627,800,000,000.00</b>	<b>207,051,120,000</b>	<b>237,138,951,200</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213 On 28/02/2031 Spot Bond			11.54000	73.01250	11.63000	72.55095			178,842,616,696,000.00	188,807,852,400	387,808,271,90
<b>Total R213 SPOT</b>									<b>'8,842,616,696,000.00</b>	<b>188,807,852,400</b>	<b>387,808,271,90</b>
<b>Total For R213</b>									<b>'8,842,616,696,000.00</b>	<b>188,807,852,400</b>	<b>387,808,271,90</b>
R214 On 28/02/2041 Spot Bond			12.06000	58.59464	12.06000	58.57610			911,943,606,804,000.00	324,373,433,400	926,149,113,50
<b>Total R214 SPOT</b>									<b>11,943,606,804,000.00</b>	<b>324,373,433,400</b>	<b>926,149,113,50</b>
<b>Total For R214</b>									<b>11,943,606,804,000.00</b>	<b>324,373,433,400</b>	<b>926,149,113,50</b>
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC001U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC001U</b>									<b>0.00</b>	<b>0</b>	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC002U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC002U</b>									<b>0.00</b>	<b>0</b>	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC003U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC003U</b>									<b>0.00</b>	<b>0</b>	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC004U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC004U</b>									<b>0.00</b>	<b>0</b>	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC005U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC005U</b>									<b>0.00</b>	<b>0</b>	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC006U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC006U</b>									<b>0.00</b>	<b>0</b>	
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC007U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC007U</b>									<b>0.00</b>	<b>0</b>	
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC008U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC008U</b>									<b>0.00</b>	<b>0</b>	
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC009U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC009U</b>									<b>0.00</b>	<b>0</b>	
RC010 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC010U SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RC010U</b>										<b>0.00</b>	<b>0</b>	
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC011U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC011U</b>										<b>0.00</b>	<b>0</b>	
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC013U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC013U</b>										<b>0.00</b>	<b>0</b>	
RC014L On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC014U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC014U</b>										<b>0.00</b>	<b>0</b>	
RC015L On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC015U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC015U</b>										<b>0.00</b>	<b>0</b>	
RC016L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC016U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC016U</b>										<b>0.00</b>	<b>0</b>	
RC017L On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC017U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC017U</b>										<b>0.00</b>	<b>0</b>	
RC018L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC018U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC018U</b>										<b>0.00</b>	<b>0</b>	
RC019L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC019U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC019U</b>										<b>0.00</b>	<b>0</b>	
RC020L On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC020U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC020U</b>										<b>0.00</b>	<b>0</b>	
RDF02L On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	
RDF06L On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF06U</b>										<b>0.00</b>	<b>0</b>	
RDF07L On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	
RDF08I 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>	
RDF09I 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>	
RDF10I 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>	
RDF11I 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>	
RDF12I 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>	
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF16U</b>										<b>0.00</b>	<b>0</b>	
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF17U</b>										<b>0.00</b>	<b>0</b>	
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF18U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF19U</b>										<b>0.00</b>	<b>0</b>	
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF26U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF26U</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.16686				0.00	0	
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.98372				0.00	0	
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.98916				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	101.87636				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	101.01059				0.00	0	
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.73493				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	101.21205				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	101.41953				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	101.42084				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.56792				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.13364				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	100.30711				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	100.31788				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	100.18367				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	101.15400				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	101.28606				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.21133				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.91662				0.00	1,000,000,000	500,000,000
<b>Total RDFC48 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For RDFC48</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.51058				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>	
RDFC5 On 16/11/2020 Spot Bond					0.00000	101.17046				0.00	0	
<b>Total RDFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFC50</b>										<b>0.00</b>	<b>0</b>	
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total REB17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For REB17U</b>										<b>0.00</b>	<b>0</b>	
RED12 On 12/04/2021 Spot Bond					0.00000	99.86212				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	
RED20 On 05/07/2020 Spot Bond					0.00000	100.06289				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	100.82916				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>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.20598				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	103.79870				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	104.63303				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	103.27077				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	100.05745				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	103.75186				0.00	0	
<b>Total RED901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED901</b>										<b>0.00</b>	<b>0</b>	
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	101.61337				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>	
RES38 On 01/08/2020 Spot Bond					0.00000	101.53336				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES40 On 13/10/2022 Spot Bond					0.00000	99.90605				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	101.02805				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>	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES47U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES47U</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW21 On 21/04/2021 Spot Bond			8.20000	106.37116	8.20000	106.34781				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			9.06000	104.49903	9.06000	104.47374				0.00	0	179,077,90
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>179,077,90</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>179,077,90</b>
RW28 On 10/12/2028 Spot Bond			13.25000	88.12822	13.25000	88.09733				0.00	0	3,877,10
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,877,10</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>3,877,10</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200				0.00	0	
<b>Total SBK12/R157 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBK12/R157</b>										<b>0.00</b>	<b>0</b>	
SBK18 On 24/10/2020 Spot Bond					0.00000	102.06590				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>	
SBK22 On 28/05/2020 Spot Bond					0.00000	101.54365				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			8.68000	109.70342	8.68000	109.67782				0.00	0	2,030,000,00
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,00</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,00</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	102.47390				0.00	0	
<b>Total SBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBK25 On 25/04/2021 Spot Bond					0.00000	102.62743				0.00	0	10,000,00
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
SBK26 On 25/04/2021 Spot Bond			8.48000	109.27065	8.48000	109.24586		508,800,000,000.00		60,000,000	30,000,00	
<b>Total SBK26 SPOT</b>								<b>508,800,000,000.00</b>		<b>60,000,000</b>	<b>30,000,00</b>	
<b>Total For SBK26</b>								<b>508,800,000,000.00</b>		<b>60,000,000</b>	<b>30,000,00</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	101.54524				0.00	0	
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.92021				0.00	0	
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	
SBS19 On 23/06/2021 Spot Bond			7.56000	105.94526	7.56000	105.92378				0.00	0	
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			9.83500	104.98068	9.83500	104.95299		65,788,675,400,000.00		6,689,240,000	6,686,907,10	
<b>Total SBS20 SPOT</b>								<b>65,788,675,400,000.00</b>		<b>6,689,240,000</b>	<b>6,686,907,10</b>	
<b>Total For SBS20</b>								<b>65,788,675,400,000.00</b>		<b>6,689,240,000</b>	<b>6,686,907,10</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.93144				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			8.36500	107.07180	8.36500	107.04769				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			10.00500	94.92366	10.00500	94.89821				0.00	0	18,266,50
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,266,50</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>18,266,50</b>
SBS31 On 12/06/2027 Spot Bond			10.42500	99.97507	10.42500	99.94731				0.00	0	5,344,80
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,344,80</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>5,344,80</b>
SBS34 On 19/09/2024 Spot Bond			9.95500	101.07464	9.95500	101.04795		10,203,875,000,000.00		1,025,000,000		4,525,000,00
<b>Total SBS34 SPOT</b>								<b>10,203,875,000,000.00</b>		<b>1,025,000,000</b>		<b>4,525,000,00</b>
<b>Total For SBS34</b>								<b>10,203,875,000,000.00</b>		<b>1,025,000,000</b>		<b>4,525,000,00</b>
SBS38 On 29/01/2025 Spot Bond			9.07500	101.80648	9.07500	101.78166		74,687,250,000,000.00		8,230,000,000		8,230,000,00
<b>Total SBS38 SPOT</b>								<b>74,687,250,000,000.00</b>		<b>8,230,000,000</b>		<b>8,230,000,00</b>
<b>Total For SBS38</b>								<b>74,687,250,000,000.00</b>		<b>8,230,000,000</b>		<b>8,230,000,00</b>
SBS39 On 29/01/2030 Spot Bond			11.44000	91.81998	11.44000	91.79192				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			7.30500	105.33775	7.30500	105.31699				0.00	0	580,000,00
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,00</b>
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	<b>580,000,00</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	101.83067				0.00	0	110,000,00
<b>Total SBS40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For SBS40</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
SBS41 On 12/11/2022 Spot Bond			7.64500	109.46643	7.64500	109.44386				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			9.49000	109.23870	9.49000	109.21088		10,818,600,000,000.00		1,140,000,000		578,017,20
<b>Total SBS42 SPOT</b>								<b>10,818,600,000,000.00</b>		<b>1,140,000,000</b>		<b>578,017,20</b>
<b>Total For SBS42</b>								<b>10,818,600,000,000.00</b>		<b>1,140,000,000</b>		<b>578,017,20</b>
SBS43 On 12/11/2027 Spot Bond			10.49000	106.10654	10.49000	106.07674				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS45 On 15/02/2021 Spot Bond					0.00000	101.71001				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			7.72500	108.91893	7.72500	108.89625				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.36102				0.00	0	250,000,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.31324				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			7.24500	105.46016	7.24500	105.43954				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			11.18500	11.18500	11.18500	97.51320				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	103.14155				0.00	300,000,000	100,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	103.09235				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	100.84561				0.00	17,915,810,000	8,957,905,00
<b>Total SBS54 SPOT</b>										<b>0.00</b>	<b>17,915,810,000</b>	<b>8,957,905,00</b>
<b>Total For SBS54</b>										<b>0.00</b>	<b>17,915,810,000</b>	<b>8,957,905,00</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	100.93677				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			7.45000	105.85255	7.45000	105.83139				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	99.83269				0.00	5,000,000,000	4,300,000,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>4,300,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS57</b>										0.00	5,000,000,000	4,300,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	100.06232				0.00	100,000,000	100,000,000
<b>Total SBS58 SPOT</b>										0.00	100,000,000	100,000,000
<b>Total For SBS58</b>										0.00	100,000,000	100,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.17981				0.00	0	
<b>Total SBS59 SPOT</b>										0.00	0	
<b>Total For SBS59</b>										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.67871				0.00	0	
<b>Total SBS60 SPOT</b>										0.00	0	
<b>Total For SBS60</b>										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	102.03119				0.00	0	
<b>Total SBS62 SPOT</b>										0.00	0	
<b>Total For SBS62</b>										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.42886				0.00	0	
<b>Total SBS63 SPOT</b>										0.00	0	
<b>Total For SBS63</b>										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	98.78293				0.00	0	1,000,000,000
<b>Total SBS64 SPOT</b>										0.00	0	1,000,000,000
<b>Total For SBS64</b>										0.00	0	1,000,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	101.20466				0.00	0	
<b>Total SBS65 SPOT</b>										0.00	0	
<b>Total For SBS65</b>										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	99.80491				0.00	0	
<b>Total SBS66 SPOT</b>										0.00	0	
<b>Total For SBS66</b>										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.00300				0.00	0	
<b>Total SBS67 SPOT</b>										0.00	0	
<b>Total For SBS67</b>										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	99.81320				0.00	0	
<b>Total SBS68 SPOT</b>										0.00	0	
<b>Total For SBS68</b>										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.97367				0.00	0	
<b>Total SBS69 SPOT</b>										0.00	0	
<b>Total For SBS69</b>										0.00	0	
SBS111 On 07/12/2023 Spot Bond			3.70000	298.63298	3.70000	298.57683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			5.55000	5.55000	5.55000	190.21912				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	103.18795				0.00	144,072,000	72,036,00
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>144,072,000</b>	<b>72,036,00</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>144,072,000</b>	<b>72,036,00</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	100.17611				0.00	53,258,400	3,209,729,20
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>53,258,400</b>	<b>3,209,729,20</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>53,258,400</b>	<b>3,209,729,20</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	96.76185				0.00	15,040,000	3,760,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>15,040,000</b>	<b>3,760,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>15,040,000</b>	<b>3,760,00</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	100.65989				0.00	0	300,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	97.05985				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			9.51000	106.28652	9.51000	106.25954				0.00	0	30,000,00
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
SBT204 On 16/04/2024 Spot Bond					0.00000	99.83377				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.20883				0.00	0	1,000,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	99.93152				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	99.94176				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond					0.00000	97.79928				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	104.53000	10.00000	104.50200				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	102.41566				0.00	0	
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.29181				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	101.21349				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	101.26000				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	101.54842				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	101.32641				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	101.32911				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	101.33613				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	101.26698				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.45365				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	101.38858				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	101.41913				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	100.15748				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.01117				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			9.11000	106.76982	9.11000	106.74383				0.00	0	1,550,000,00
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,00</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,00</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	100.98010				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.21142				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.49750				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	101.27541				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	102.08216				0.00	0	2,000,000,00
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.13935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.18016				0.00	0	
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.26607				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.65666				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.74224				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	100.61192				0.00	0	20,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SPG00 On 15/10/2022 Spot Bond					0.00000	99.94253				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	99.98312				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.65908				0.00	0	
<b>Total SPGC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC01</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS053U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS053U</b>										<b>0.00</b>	<b>0</b>	
SSA06 On 16/04/2020 Spot Bond			7.85000	99.84967	7.85000	99.82824				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			8.07500	98.94355	8.07500	98.92216				0.00	0	
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	
SSN00 On 31/03/2021 Spot Bond			8.07500	98.94355	8.07500	98.92216				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			5.71500	5.71500	5.71500	124.57894				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			11.94000	96.60429	11.94000	96.57369				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			13.50000	64.21635	13.50000	64.19368				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	96.90500				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 02/06/2020 Spot Bond					0.00000	100.99576				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	101.30187				0.00	0	
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.04958				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	101.88854				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	99.90471				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			8.81000	102.81535	8.81000	102.79113				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			5.10500	98.70683	5.10500	98.68449				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	99.95431				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	101.72529				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	99.92333				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			3.83000	3.83000	3.83000	297.31407				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	100.24942				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	101.66964				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 26/10/2022 Spot Bond					0.00000	101.70693				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.54961				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>	
SSN055 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>	
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.03331				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			6.02000	6.02000	6.02000	158.47453				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			5.10000	5.10000	5.10000	128.03780				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2038 Spot Bond			5.30500	5.30500	5.30500	96.06547				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			5.19000	5.19000	5.19000	89.73221				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			5.98000	5.98000	5.98000	158.91423				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	101.04972				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN069 On 28/05/2023 Spot Bond					0.00000	101.03782				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>	
SSN070 On 28/02/2022 Spot Bond					0.00000	101.00850				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>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.66841				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>	
SSN074 On 15/06/2023 Spot Bond					0.00000	100.65976				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>	
SSN075 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>	
SSN076 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>	
SSN077 On 19/06/2023 Spot Bond					0.00000	100.59618				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>	
SSN078 On 13/07/2023 Spot Bond					0.00000	99.90303				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>	
SSN079 On 31/07/2021 Spot Bond					0.00000	69.49700				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>	
SSN080 On 16/08/2020 Spot Bond					0.00000	101.88054				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>	
SSN081 On 27/08/2024 Spot Bond					0.00000	101.08590				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>	
SSN082 On 12/09/2025 Spot Bond					0.00000	100.78711				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN082</b>										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.53236				0.00	0	
<b>Total SSN083 SPOT</b>										0.00	0	
<b>Total For SSN083</b>										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.47500	5.47500	5.47500	191.68052				0.00	0	
<b>Total SSN084 SPOT</b>										0.00	0	
<b>Total For SSN084</b>										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN085 SPOT</b>										0.00	0	
<b>Total For SSN085</b>										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN086 SPOT</b>										0.00	0	
<b>Total For SSN086</b>										0.00	0	
SSN08: On 10/04/2020 Spot Bond					0.00000	101.90726				0.00	0	
<b>Total SSN087 SPOT</b>										0.00	0	
<b>Total For SSN087</b>										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.02613				0.00	0	
<b>Total SSN089 SPOT</b>										0.00	0	
<b>Total For SSN089</b>										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.53612				0.00	0	
<b>Total SSN093 SPOT</b>										0.00	0	
<b>Total For SSN093</b>										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.68485				0.00	0	
<b>Total SSN095 SPOT</b>										0.00	0	
<b>Total For SSN095</b>										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.89222				0.00	0	
<b>Total SSN096 SPOT</b>										0.00	0	
<b>Total For SSN096</b>										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.29237				0.00	0	
<b>Total SSN098 SPOT</b>										0.00	0	
<b>Total For SSN098</b>										0.00	0	
SZ25 On 30/09/2025 Spot Bond			11.46000	90.41118	11.46000	90.38366				0.00	0	1,218,50
<b>Total SZ25 SPOT</b>										0.00	0	1,218,50
<b>Total For SZ25</b>										0.00	0	1,218,50
T13A11 On 21/08/2020 Spot Bond					0.00000	101.67007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			7.95500	102.22943	7.95500	102.20778				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	101.19278				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			8.05500	102.13470	8.05500	102.11281			52,518,600,000.00		6,520,000	1,630,00
<b>Total T13A16 SPOT</b>									<b>52,518,600,000.00</b>		<b>6,520,000</b>	<b>1,630,00</b>
<b>Total For T13A16</b>									<b>52,518,600,000.00</b>		<b>6,520,000</b>	<b>1,630,00</b>
T13A19 On 21/08/2020 Spot Bond					0.00000	101.19290				0.00	0	
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	
T13A20 On 21/08/2020 Spot Bond			8.00500	101.87605	8.00500	101.85434				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	101.17783				0.00	0	7,520,10
<b>Total T13A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,520,10</b>
<b>Total For T13A21</b>										<b>0.00</b>	<b>0</b>	<b>7,520,10</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	101.18001				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	104.38987	8.55000	104.36586				0.00	0	
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	
T14A13 On 21/11/2021 Spot Bond					0.00000	101.09724				0.00	0	
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A13</b>										<b>0.00</b>	<b>0</b>	
T15OM On 21/11/2020 Spot Bond					0.00000	101.07046				0.00	0	
<b>Total T15OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T15OM4</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2020 Spot Bond					0.00000	101.06992				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.27626				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>	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.65059				0.00	0	
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.35800				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	100.03921				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>	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.64546				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS149 On 31/10/2021 Spot Bond					0.00000	101.50830				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.96861				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>	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.17591				0.00	0	30,000,0€
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,0€</b>
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	<b>30,000,0€</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	100.29325				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.90725				0.00	0	
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.07718				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	101.18431				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.35056				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	98.99061				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 25/04/2020 Spot Bond					0.00000	101.52893				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	100.96728				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.98391				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.58794				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.67020				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
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	101.23456				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			8.37500	101.53805	8.37500	101.51545				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	101.40804				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			8.04500	101.80809	8.04500	101.78630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	
TH13B On 21/08/2020 Spot Bond					0.00000	101.23747				0.00	0	
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	
TH13B On 21/08/2020 Spot Bond					0.00000	101.23874				0.00	0	
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	
TH13B On 21/08/2020 Spot Bond					0.00000	101.27565				0.00	0	
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	
TH13B On 21/08/2020 Spot Bond					0.00000	101.23695				0.00	0	
<b>Total TH13B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B4</b>										<b>0.00</b>	<b>0</b>	
TH13B On 21/08/2020 Spot Bond					0.00000	101.23365				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	101.32655				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	101.33673				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	101.33927				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	101.36471				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	101.39650				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	101.74557				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13D: On 21/08/2020 Spot Bond					0.00000	101.74557				0.00	0	
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.78358				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	101.76457				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	101.77091				0.00	0	
<b>Total TH13D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13D5</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.19783				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			7.80500	107.28454	7.80500	107.26197				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond					0.00000	102.19711				0.00	0	3,000,000,00
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
TH14A: On 21/11/2021 Spot Bond			7.96500	105.64104	7.96500	105.61837				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	101.27544				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	101.54084				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	101.22201				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	102.09451				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.22264				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	101.29833				0.00	0	
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.71958				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	103.60780				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	103.14058				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	101.16007				0.00	0	30,000,00
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For TH15A1</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	101.16737				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	103.72862				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	101.28068				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	101.01784				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	101.12395				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	101.13679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	101.19538				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	101.65853				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	101.76654				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	101.25521				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	101.94440				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	101.22466				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	103.33148				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	102.13030				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	101.49544				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	101.11767				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	101.14190				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			8.49000	101.10248	8.49000	101.07939				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	101.17247				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	101.21194				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	101.48530				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/R On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200				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	100.90302				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	100.90336				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			8.58000	101.82599	8.58000	101.80275				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			9.34000	101.73399	9.34000	101.70876				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	102.08366				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	102.74796				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For TL27</b>									<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			11.52000	95.86111	11.52000	95.83178			0.00	0	
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.77443			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	100.77847			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	100.79492			0.00	0	
<b>Total TL31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>									<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	101.39280			0.00	0	
<b>Total TL32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.59570			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			8.10500	101.61710	8.10500	101.59533			0.00	0	9,902,600,00
<b>Total TN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,902,600,00</b>
<b>Total For TN20</b>									<b>0.00</b>	<b>0</b>	<b>9,902,600,00</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	73.03469	100.00000	72.89611			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	50.49855	100.00000	50.38618			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			8.81000	110.57428	8.81000	110.54809		542,910,964,000.00		61,624,400	14,555,687,00
<b>Total TN23 SPOT</b>								<b>542,910,964,000.00</b>		<b>61,624,400</b>	<b>14,555,687,00</b>
<b>Total For TN23</b>								<b>542,910,964,000.00</b>		<b>61,624,400</b>	<b>14,555,687,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	20.17017	100.00000	20.12528		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			11.85000	92.14291	11.85000	92.11377		3,211,722,090,000.00		271,031,400	22,468,583,70
<b>Total TN25 SPOT</b>								<b>3,211,722,090,000.00</b>		<b>271,031,400</b>	<b>22,468,583,70</b>
<b>Total For TN25</b>								<b>3,211,722,090,000.00</b>		<b>271,031,400</b>	<b>22,468,583,70</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	11.78897	100.00000	11.76273		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			11.99000	88.44384	11.99000	88.41556		4,796,000,000,000.00		400,000,000	6,100,000,00
<b>Total TN27 SPOT</b>								<b>4,796,000,000,000.00</b>		<b>400,000,000</b>	<b>6,100,000,00</b>
<b>Total For TN27</b>								<b>4,796,000,000,000.00</b>		<b>400,000,000</b>	<b>6,100,000,00</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.54103	100.00000	12.51312		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			12.94000	86.19830	12.94000	86.16877		6,470,000,000,000.00		500,000,000	4,300,000,00
<b>Total TN30 SPOT</b>								<b>6,470,000,000,000.00</b>		<b>500,000,000</b>	<b>4,300,000,00</b>
<b>Total For TN30</b>								<b>6,470,000,000,000.00</b>		<b>500,000,000</b>	<b>4,300,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.53645	8.00000	117.51126		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			13.69000	79.94687	13.69000	79.91795		4,107,000,000,000.00		300,000,000	2,800,000,00
<b>Total TN40 SPOT</b>								<b>4,107,000,000,000.00</b>		<b>300,000,000</b>	<b>2,800,000,00</b>
<b>Total For TN40</b>								<b>4,107,000,000,000.00</b>		<b>300,000,000</b>	<b>2,800,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.00000	10.75000	99.97140		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>	
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	
<b>Total TNF25U SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For TNF25U</b>								<b>0.00</b>		<b>0</b>	
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.53000	10.00000	104.50200		0.00		0	
<b>Total TPDA01/JIBAR SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For TPDA01/JIBAR</b>								<b>0.00</b>		<b>0</b>	
TPDA0i On 30/11/2020 Spot Bond			8.33500	104.11602	8.33500	104.09267		89,684,600,000.00		10,760,000	2,690,00
<b>Total TPDA08 SPOT</b>								<b>89,684,600,000.00</b>		<b>10,760,000</b>	<b>2,690,00</b>
<b>Total For TPDA08</b>								<b>89,684,600,000.00</b>		<b>10,760,000</b>	<b>2,690,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2A: On 14/12/2020 Spot Bond			8.30500	103.95367	8.30500	103.93056				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			8.10500	8.10500	8.10500	104.08178				0.00	0	
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.70304				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	100.71848				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	101.77596				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	100.80787				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	100.96760				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	100.96760				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	101.29447				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	101.32684				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			8.52000	104.79784	8.52000	104.77382				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	101.28714				0.00	0	
<b>Total TRA3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA3A6</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.31511				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	101.53779				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.50704				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	101.83499				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	101.97385				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	102.03951				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			8.81000	101.31807	8.81000	105.86172				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/10/2020 Spot Bond					0.00000	101.83497				0.00	0	
<b>Total TRA4A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A5</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.97385				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	102.03951				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.62000	99.89898	8.62000	104.18981				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.28645				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	102.28645				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRQ111 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>	
TRQ121 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>	
TRQ131 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>	
TRQ141 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>	
TSE031 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>	
TSG011 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG01U</b>										<b>0.00</b>	<b>0</b>	
TSG021 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG02U</b>										<b>0.00</b>	<b>0</b>	
TSG031 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG03U</b>										<b>0.00</b>	<b>0</b>	
TSG041 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG04U</b>										<b>0.00</b>	<b>0</b>	
TSG051 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG05U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total TSG06U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSG06U</b>									<b>0.00</b>	<b>0</b>	
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total TSG07U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSG07U</b>									<b>0.00</b>	<b>0</b>	
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total TSG08U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSG08U</b>									<b>0.00</b>	<b>0</b>	
TSP23 On 09/04/2020 Spot Bond					0.00000	99.97887			0.00	0	
<b>Total TSP230 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP230</b>									<b>0.00</b>	<b>0</b>	
TSP23 On 07/05/2020 Spot Bond					0.00000	99.38646			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>	
TSP23 On 09/07/2020 Spot Bond					0.00000	98.12816			0.00	0	
<b>Total TSP233 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP233</b>									<b>0.00</b>	<b>0</b>	
TSP23 On 13/08/2020 Spot Bond					0.00000	102.23059			0.00	0	400,000,00
<b>Total TSP235 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For TSP235</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
TSP23 On 09/04/2020 Spot Bond					0.00000	99.98010			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>	
TSP23 On 08/10/2020 Spot Bond					0.00000	96.32844			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>	
TSP23 On 14/05/2020 Spot Bond					0.00000	99.28177			0.00	0	
<b>Total TSP239 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP239</b>									<b>0.00</b>	<b>0</b>	
TSP24 On 12/11/2020 Spot Bond					0.00000	95.57854			0.00	0	
<b>Total TSP240 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP240</b>									<b>0.00</b>	<b>0</b>	
TSP24 On 11/06/2020 Spot Bond					0.00000	98.83175			0.00	0	
<b>Total TSP241 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For TSP241</b>										<b>0.00</b>	<b>0</b>	
TSP242 On 10/09/2020 Spot Bond					0.00000	97.07495				0.00	0	
<b>Total TSP242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP242</b>										<b>0.00</b>	<b>0</b>	
TSP243 On 04/03/2021 Spot Bond					0.00000	93.77540				0.00	0	
<b>Total TSP243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP243</b>										<b>0.00</b>	<b>0</b>	
TSP244 On 18/03/2021 Spot Bond					0.00000	93.67302				0.00	0	
<b>Total TSP244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP244</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.69721				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	102.02659				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.09022				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.98103				0.00	0	
<b>Total TUHF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TUHF02</b>										<b>0.00</b>	<b>0</b>	
TWC324 On 06/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC324</b>										<b>0.00</b>	<b>0</b>	
TWC325 On 09/04/2020 Spot Bond					0.00000	101.77025				0.00	0	
<b>Total TWC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC325</b>										<b>0.00</b>	<b>0</b>	
TWC326 On 20/04/2020 Spot Bond					0.00000	101.52632				0.00	0	
<b>Total TWC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC326</b>										<b>0.00</b>	<b>0</b>	
TWC327 On 24/04/2020 Spot Bond					0.00000	101.38635				0.00	0	
<b>Total TWC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC327</b>										<b>0.00</b>	<b>0</b>	
TWC328 On 29/04/2020 Spot Bond					0.00000	101.34956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TWC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC328</b>										<b>0.00</b>	<b>0</b>	
TWC32 On 13/05/2020 Spot Bond					0.00000	101.05751				0.00	0	
<b>Total TWC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC329</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 19/05/2020 Spot Bond					0.00000	100.84287				0.00	0	
<b>Total TWC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC330</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 27/05/2020 Spot Bond					0.00000	100.76252				0.00	0	
<b>Total TWC331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC331</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 04/06/2020 Spot Bond					0.00000	100.66625				0.00	0	
<b>Total TWC332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC332</b>										<b>0.00</b>	<b>0</b>	
UG21 On 02/03/2021 Spot Bond			8.28500	103.13374	8.28500	103.11100				0.00	0	
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			12.34000	96.69272	12.34000	96.66126				0.00	0	14,599,90
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,599,90</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>14,599,90</b>
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA1U</b>										<b>0.00</b>	<b>0</b>	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA2U</b>										<b>0.00</b>	<b>0</b>	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA3U</b>										<b>0.00</b>	<b>0</b>	
VCJA4 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>	
VCJA5 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VCJA6l 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>	
VCJA7l 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>	
VCJA8l 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>	
VCJA9l 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>	
VCJB1l 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>	
VCJB2l 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>	
VCJB3l 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>	
VCJB4l 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>	
VCJB5l 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>	
VCJB6l 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>	
VCJB7l 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>	
VCJB8l 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VCJB8U</b>										<b>0.00</b>	<b>0</b>	
VCJB9 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>	
VCPA1 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>	
VCPA2 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>	
VCPA3 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>	
VCPA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA4U</b>										<b>0.00</b>	<b>0</b>	
VCPA5 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>	
VCPA6 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>	
VCPA7 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>	
VCPA8 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>	
VCPA9 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VCPB2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB2U</b>										<b>0.00</b>	<b>0</b>	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB3U</b>										<b>0.00</b>	<b>0</b>	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB4U</b>										<b>0.00</b>	<b>0</b>	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB5U</b>										<b>0.00</b>	<b>0</b>	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB6U</b>										<b>0.00</b>	<b>0</b>	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB7U</b>										<b>0.00</b>	<b>0</b>	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB8U</b>										<b>0.00</b>	<b>0</b>	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB9U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB9U</b>										<b>0.00</b>	<b>0</b>	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA10U</b>										<b>0.00</b>	<b>0</b>	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA11U</b>										<b>0.00</b>	<b>0</b>	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA12U</b>										<b>0.00</b>	<b>0</b>	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For 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>	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB10U</b>										<b>0.00</b>	<b>0</b>	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB11U</b>										<b>0.00</b>	<b>0</b>	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB12U</b>										<b>0.00</b>	<b>0</b>	
VKE07 On 08/06/2020 Spot Bond					0.00000	100.81345				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	100.12015				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	100.00001				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.83882				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	101.83025				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	101.42270				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	101.18749				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.27548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.30475				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
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>	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA10U</b>										<b>0.00</b>	<b>0</b>	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA11U</b>										<b>0.00</b>	<b>0</b>	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA12U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPB03\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>	
VPB04\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>	
VPB05\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>	
VPB06\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>	
VPB07\On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB07U</b>										<b>0.00</b>	<b>0</b>	
VPB08\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>	
VPB09\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>	
VPB10\On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB10U</b>										<b>0.00</b>	<b>0</b>	
VPB11\On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB11U</b>										<b>0.00</b>	<b>0</b>	
VPB12\On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB12U</b>										<b>0.00</b>	<b>0</b>	
VR862\On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR862U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR862U</b>										<b>0.00</b>	<b>0</b>	
VR863\On 06/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR863U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VR863U</b>										<b>0.00</b>	<b>0</b>	
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR864U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR864U</b>										<b>0.00</b>	<b>0</b>	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR865U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR865U</b>										<b>0.00</b>	<b>0</b>	
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR866U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR866U</b>										<b>0.00</b>	<b>0</b>	
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR867U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR867U</b>										<b>0.00</b>	<b>0</b>	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR868U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR868U</b>										<b>0.00</b>	<b>0</b>	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR869U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR869U</b>										<b>0.00</b>	<b>0</b>	
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,00	
<b>Total VR870U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,00</b>	
<b>Total For VR870U</b>									<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,00</b>	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.21413				0.00	2,140,000,000	2,470,000,00
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>2,140,000,000</b>	<b>2,470,000,00</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>2,140,000,000</b>	<b>2,470,000,00</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.04339				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	99.63232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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>	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL06U</b>										<b>0.00</b>	<b>0</b>	
WRS2L On 25/11/2029 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			7.04500	103.52093	7.04500	103.50114				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			7.33000	105.05942	7.33000	105.03864				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/I On 28/05/2021 Spot Bond			100.00000	48.36570	100.00000	48.25807				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>1.38e+017</b>	<b>227,310,131,200</b>	<b>310,569,137,36</b>
<b>Total for SPOT :</b>										<b>1.38e+017</b>	<b>227,310,131,200</b>	<b>310,569,137,36</b>
<b>Total Futures</b>										<b>1.38e+017</b>	<b>227,310,163,653</b>	<b>310,570,165,54</b>
<b>Total Options</b>										<b>115 745.04</b>	<b>12</b>	<b>426,12</b>
<b>Grand Total:</b>										<b>1.38e+017</b>	<b>227,310,163,665</b>	<b>310,570,591,66</b>