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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 08/06/2020

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	06/08/2020	Bond Future			11.77919	74.83077	11.67393	75.38142			0.00	0	35
ES33	On	05/11/2020	Bond Future			12.02979	71.87923	11.92001	72.43633			0.00	0	
ES33	On	04/02/2021	Bond Future			12.29119	72.72603	12.17653	73.29000			0.00	0	
ES33	On	06/05/2021	Bond Future			12.55482	69.83031	12.43513	70.40125			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	06/08/2020	Bond Future			12.25332	74.18870	12.15810	74.73589			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			12.49813	70.74682	12.39846	71.30050			0.00	0	
ES42	On	04/02/2021	Bond Future			12.74559	71.58108	12.64131	72.14153			0.00	0	
ES42	On	06/05/2021	Bond Future			13.00517	68.19055	12.89587	68.75795			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	06/08/2020	Bond Future			138.57483	138.57483	138.43916	138.43916			0.00	0	4,9
I2025	On	05/11/2020	Bond Future			140.13350	140.13350	139.99708	139.99708			0.00	0	
I2025	On	04/02/2021	Bond Future			140.29263	140.29263	140.15509	140.15509			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	Op Intere
I2025	On	06/05/2021	Bond Future			142.02521	142.02521	141.88626	141.88626				0.00	0	
<b>Total I2025 Future</b>													<b>0.00</b>	<b>0</b>	<b>4,97</b>
<b>Total For I2025</b>													<b>0.00</b>	<b>0</b>	<b>4,97</b>
I2029	On	06/08/2020	Bond Future			100.19416	100.19416	100.18266	100.18266				0.00	0	4,96
I2029	On	05/11/2020	Bond Future			100.18469	100.18469	100.17358	100.17358				0.00	0	
I2029	On	04/02/2021	Bond Future			101.38760	101.38760	101.37673	101.37673				0.00	0	
I2029	On	06/05/2021	Bond Future			101.48855	101.48855	101.47785	101.47785				0.00	0	
<b>Total I2029 Future</b>													<b>0.00</b>	<b>0</b>	<b>4,96</b>
<b>Total For I2029</b>													<b>0.00</b>	<b>0</b>	<b>4,96</b>
I2033	On	06/08/2020	Bond Future			96.47586	96.47586	96.51621	96.51621				0.00	0	12,17
I2033	On	05/11/2020	Bond Future			96.34965	96.34965	96.39100	96.39100				0.00	0	
I2033	On	04/02/2021	Bond Future			97.50642	97.50642	97.54855	97.54855				0.00	0	
I2033	On	06/05/2021	Bond Future			97.48187	97.48187	97.52476	97.52476				0.00	0	
<b>Total I2033 Future</b>													<b>0.00</b>	<b>0</b>	<b>12,17</b>
<b>Total For I2033</b>													<b>0.00</b>	<b>0</b>	<b>12,17</b>
I2038	On	06/08/2020	Bond Future			107.42607	107.42607	106.97065	106.97065				0.00	0	10,45
I2038	On	05/11/2020	Bond Future			108.63460	108.63460	108.17446	108.17446				0.00	0	
I2038	On	04/02/2021	Bond Future			108.22534	108.22534	107.76016	107.76016				0.00	0	
I2038	On	06/05/2021	Bond Future			109.56217	109.56217	109.09159	109.09159				0.00	0	
<b>Total I2038 Future</b>													<b>0.00</b>	<b>0</b>	<b>10,45</b>
<b>Total For I2038</b>													<b>0.00</b>	<b>0</b>	<b>10,45</b>
I2046	On	06/08/2020	Bond Future			97.40542	97.40542	97.14505	97.14505				0.00	0	15,96
I2046	On	05/11/2020	Bond Future			96.71559	96.71559	96.45280	96.45280				0.00	0	
I2046	On	04/02/2021	Bond Future			97.87720	97.87720	97.61146	97.61146				0.00	0	
I2046	On	06/05/2021	Bond Future			97.27758	97.27758	97.00885	97.00885				0.00	0	
<b>Total I2046 Future</b>													<b>0.00</b>	<b>0</b>	<b>15,96</b>
<b>Total For I2046</b>													<b>0.00</b>	<b>0</b>	<b>15,96</b>
I2050	On	06/08/2020	Bond Future			98.23274	98.23274	97.48820	97.48820				0.00	0	16,75
I2050	On	05/11/2020	Bond Future			99.33756	99.33756	98.58533	98.58533				0.00	0	
I2050	On	04/02/2021	Bond Future			98.62055	98.62055	97.85962	97.85962				0.00	0	
I2050	On	06/05/2021	Bond Future			99.83876	99.83876	99.06864	99.06864				0.00	0	
<b>Total I2050 Future</b>													<b>0.00</b>	<b>0</b>	<b>16,75</b>
<b>Total For I2050</b>													<b>0.00</b>	<b>0</b>	<b>16,75</b>
R186	On	06/08/2020	Bond Future			7.66158	115.54943	7.59191	115.92595		9.01		32,007,192.11	277	78,84
R186	On	05/11/2020	Bond Future			7.83211	116.82064	7.75836	117.20228		8.61		0.00	0	
R186	On	04/02/2021	Bond Future			8.00594	112.91242	7.92776	113.29921		8.06		0.00	0	
R186	On	06/05/2021	Bond Future			8.18933	114.28196	8.10633	114.67384		7.98		0.00	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>32,007,192.11</b>	<b>277</b>	<b>78,84</b>
R186	On	06/08/2020	Bond Future	8.37	Call			4,576.77000	4.57677	4,240,000	9.75	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			459.47000	0.45947	499,220	9.75	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			4,619.97000	4.61997	4,282,380	9.76	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			450.99000	0.45099	489,920	9.76	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			4,533.67000	4.53367	4,197,740	9.74	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			3,074.21000	3.07421	2,778,260	9.39	0.00	0	9(
R186	On	06/08/2020	Bond Future	8.25	Call			4,067.50000	4.06750	3,741,680	9.63	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			572.77000	0.57277	623,470	9.63	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			468.08000	0.46808	508,670	9.74	0.00	0	
R186	On	06/08/2020	Bond Future	7.45	Call			1,360.37000	1.36037	1,162,090	8.99	0.00	0	2,5(
R186	On	06/08/2020	Bond Future	7.45	Put			2,132.20000	2.13220	2,310,440	8.99	0.00	0	2,5(
R186	On	06/08/2020	Bond Future	9.00	Put			106.08000	0.10608	113,920	9.88	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			7,419.88000	7.41988	7,051,200	9.88	0.00	0	9(
R186	On	06/08/2020	Bond Future	8.00	Put			890.91000	0.89091	971,480	9.39	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			1,082.35000	1.08235	1,157,750	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			5,625.10000	5.62510	5,318,080	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			1,069.20000	1.06920	1,143,820	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			5,553.02000	5.55302	5,247,560	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			1,095.63000	1.09563	1,171,810	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,873.82000	2.87382	2,647,250	8.80	0.00	0	3,5(
R186	On	05/11/2020	Bond Future	8.34	Put			1,516.74000	1.51674	1,618,500	9.20	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			4,482.80000	4.48280	4,202,920	9.20	0.00	0	3,5(
R186	On	05/11/2020	Bond Future	9.26	Call			7,941.32000	7.94132	7,596,560	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			482.26000	0.48226	519,140	9.34	0.00	0	3,5(
R186	On	05/11/2020	Bond Future	8.65	Call			5,589.01000	5.58901	5,282,770	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			2,106.16000	2.10616	2,242,720	8.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,350.53000	3.35053	3,105,450	8.91	0.00	0	1,2(
R186	On	05/11/2020	Bond Future	7.00	Put			5,085.97000	5.08597	5,345,300	8.43	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			1,065.34000	1.06534	943,030	8.43	0.00	0	1,2(
R186	On	05/11/2020	Bond Future	7.84	Put			2,451.45000	2.45145	2,606,520	8.80	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			3,620.49000	3.62049	3,385,080	8.27	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			2,525.39000	2.52539	2,676,770	8.27	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			3,649.71000	3.64971	3,413,330	8.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			2,505.66000	2.50566	2,656,070	8.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			3,679.04000	3.67904	3,441,690	8.29	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			2,486.06000	2.48606	2,635,500	8.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			12,106.71000	12.10671	11,743,820	8.60	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			401.51000	0.40151	430,500	8.60	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 Intere
R186	On	06/05/2021	Bond Future	10.77	Call			12,143.55000	12.14355	11,780,390	8.60	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			397.30000	0.39730	426,020	8.60	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			12,180.42000	12.18042	11,816,990	8.60	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			393.14000	0.39314	421,590	8.60	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>19,70</b>
<b>Total For R186</b>												<b>32,007,192.11</b>	<b>277</b>	<b>98,54</b>
R197	On	06/08/2020	Bond Future			307.46632	307.46632	307.44220	307.44220			0.00	0	2,54
R197	On	05/11/2020	Bond Future			310.92356	310.92356	310.90099	310.90099			0.00	0	
R197	On	04/02/2021	Bond Future			306.72070	306.72070	306.69889	306.69889			0.00	0	
R197	On	06/05/2021	Bond Future			310.50969	310.50969	310.48827	310.48827			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,54</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,54</b>
R202	On	06/08/2020	Bond Future			214.70107	214.70107	214.67454	214.67454			0.00	0	7,79
R202	On	05/11/2020	Bond Future			217.11512	217.11512	217.08963	217.08963			0.00	0	
R202	On	04/02/2021	Bond Future			215.50660	215.50660	215.48144	215.48144			0.00	0	
R202	On	06/05/2021	Bond Future			218.16820	218.16820	218.14340	218.14340			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,79</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>7,79</b>
R2023	On	06/08/2020	Bond Future			5.18670	109.52499	5.16638	109.57480		2.98	0.00	0	26,87
R2023	On	05/11/2020	Bond Future			5.27018	106.82241	5.24718	106.87341		2.96	0.00	0	
R2023	On	04/02/2021	Bond Future			5.34517	108.08007	5.31889	108.13204		2.50	0.00	0	
R2023	On	06/05/2021	Bond Future			5.40809	105.47907	5.37778	105.53193		2.37	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>26,87</b>
R2023	On	06/08/2020	Bond Future	7.28	Put			0.99000	0.00099	0,830	3.95	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			4,982.49000	4.98249	4,932,510	3.95	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			1.09000	0.00109	0,920	3.95	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			5,005.52000	5.00552	4,955,540	3.95	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			1.04000	0.00104	0,870	3.95	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			5,028.54000	5.02854	4,978,570	3.95	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			4,809.43000	4.80943	4,758,270	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			21.84000	0.02184	21,680	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			4,768.65000	4.76865	4,717,500	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			22.89000	0.02289	22,740	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			4,789.03000	4.78903	4,737,880	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			22.36000	0.02236	22,210	3.58	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			330.43000	0.33043	337,140	2.95	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,321.47000	2.32147	2,276,120	2.95	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			326.10000	0.32610	332,720	2.95	0.00	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
R2023	On	04/02/2021	Bond Future	6.32	Call			2,291.58000	2.29158	2,246,400	2.95	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			334.82000	0.33482	341,610	2.95	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,306.50000	2.30650	2,261,240	2.95	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			3,832.77000	3.83277	3,782,330	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			98.37000	0.09837	100,790	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,848.03000	3.84803	3,797,550	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			97.00000	0.09700	99,380	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,817.53000	3.81753	3,767,120	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			99.76000	0.09976	102,210	2.69	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>26,87</b>
R2030	On	06/08/2020	Bond Future			9.14645	93.09609	9.05594	93.63660		14.12	0.00	0	106,86
R2030	On	05/11/2020	Bond Future			9.32412	94.12149	9.22974	94.66851		13.67	0.00	0	
R2030	On	04/02/2021	Bond Future			9.50795	91.22488	9.40937	91.77868		12.85	0.00	0	
R2030	On	06/05/2021	Bond Future			9.69980	92.33206	9.59678	92.89288		12.83	0.00	0	
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>106,86</b>
R2030	On	06/08/2020	Bond Future	11.47	Call			13,128.59000	13.12859	12,589,370	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Call			10,177.94000	10.17794	9,645,580	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			2,131.80000	2.13180	2,343,770	14.52	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Call			5,766.87000	5.76687	5,288,900	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Put			602.73000	0.60273	665,270	15.56	0.00	0	5,86
R2030	On	06/08/2020	Bond Future	10.40	Call			7,870.51000	7.87051	7,355,670	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			248.92000	0.24892	274,590	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			500.92000	0.50092	553,090	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			17.47000	0.01747	18,760	15.56	0.00	0	68
R2030	On	06/08/2020	Bond Future	11.25	Call			12,053.70000	12.05370	11,515,870	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			32.20000	0.03220	34,880	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			367.54000	0.36754	405,820	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			6,962.71000	6.96271	6,460,480	15.56	0.00	0	68
R2030	On	06/08/2020	Bond Future	9.05	Put			2,243.59000	2.24359	2,465,200	14.46	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			85.45000	0.08545	93,600	15.56	0.00	0	68
R2030	On	06/08/2020	Bond Future	10.00	Put			549.92000	0.54992	607,100	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			5,991.66000	5.99166	5,508,330	15.56	0.00	0	47
R2030	On	06/08/2020	Bond Future	10.75	Put			113.90000	0.11390	125,080	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			9,584.59000	9.58459	9,055,260	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Put			4,957.29000	4.95729	5,350,470	13.74	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			6,219.11000	6.21911	5,730,770	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			128.02000	0.12802	140,700	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			9,337.82000	9.33782	8,809,990	15.56	0.00	0	47

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	06/08/2020	Bond Future	9.75	Put			856.05000	0.85605	943,490	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			4,898.17000	4.89817	4,445,100	15.56	0.00	0	4%
R2030	On	06/08/2020	Bond Future	9.42	Call			3,521.88000	3.52188	3,122,220	15.04	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			2,207.97000	2.20797	1,889,070	14.46	0.00	0	4%
R2030	On	06/08/2020	Bond Future	9.20	Put			1,846.83000	1.84683	2,033,310	14.68	0.00	0	2.5%
R2030	On	06/08/2020	Bond Future	9.20	Call			2,705.21000	2.70521	2,351,180	14.68	0.00	0	3%
R2030	On	06/08/2020	Bond Future	8.50	Put			4,296.16000	4.29616	4,656,040	13.90	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			884.53000	0.88453	703,900	13.90	0.00	0	3%
R2030	On	06/08/2020	Bond Future	9.11	Put			2,077.49000	2.07749	2,284,720	14.55	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			2,335.68000	2.33568	2,007,140	14.52	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			661.07000	0.66107	513,740	13.74	0.00	0	8%
R2030	On	06/08/2020	Bond Future	8.86	Put			2,847.53000	2.84753	3,116,610	14.23	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			1,663.25000	1.66325	1,391,820	14.23	0.00	0	8%
R2030	On	06/08/2020	Bond Future	9.42	Put			1,372.44000	1.37244	1,513,290	15.04	0.00	0	8%
R2030	On	06/08/2020	Bond Future	9.10	Call			2,368.14000	2.36814	2,037,220	14.53	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			2,104.51000	2.10451	2,314,100	14.53	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			2,400.82000	2.40082	2,067,540	14.55	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Call			4,655.08000	4.65508	4,290,790	14.31	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Call			7,948.59000	7.94859	7,491,000	14.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			2,012.10000	2.01210	2,163,590	14.65	0.00	0	14.1%
R2030	On	05/11/2020	Bond Future	8.10	Put			7,824.49000	7.82449	8,238,120	13.02	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			936.23000	0.93623	802,840	13.02	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	8.85	Put			4,596.61000	4.59661	4,894,170	13.57	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			2,352.35000	2.35235	2,102,890	13.57	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	10.06	Call			6,354.18000	6.35418	5,936,400	14.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			2,476.63000	2.47663	2,659,360	14.31	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	8.73	Put			5,039.05000	5.03905	5,355,910	13.49	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			2,070.91000	2.07091	1,840,750	13.49	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	9.23	Put			3,385.68000	3.38568	3,623,220	13.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			3,387.19000	3.38719	3,077,710	13.85	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	10.37	Call			7,547.72000	7.54772	7,099,000	14.85	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			1,085.33000	1.08533	1,174,760	14.85	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	8.34	Put			6,667.95000	6.66795	7,046,610	13.18	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			1,297.17000	1.29717	1,128,810	13.18	0.00	0	1.0%
R2030	On	05/11/2020	Bond Future	9.04	Put			3,954.46000	3.95446	4,221,660	13.70	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			2,841.84000	2.84184	2,562,020	13.70	0.00	0	1.0%
R2030	On	05/11/2020	Bond Future	9.38	Call			3,863.30000	3.86330	3,531,280	14.02	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			1,683.57000	1.68357	1,812,810	14.85	0.00	0	1.0%
R2030	On	05/11/2020	Bond Future	8.53	Put			5,837.07000	5.83707	6,186,010	13.33	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			1,646.46000	1.64646	1,448,380	13.33	0.00	0	15.7%

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	9.03	Put			3,986.29000	3.98629	4,255,070	13.69	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			2,814.55000	2.81455	2,536,310	13.69	0.00	0	15,7
R2030	On	05/11/2020	Bond Future	9.38	Put			2,994.38000	2.99438	3,209,380	14.02	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			1,212.55000	1.21255	1,310,850	14.85	0.00	0	15,7
R2030	On	05/11/2020	Bond Future	9.39	Call			3,896.29000	3.89629	3,562,800	14.03	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			2,969.92000	2.96992	3,183,450	14.03	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			3,929.40000	3.92940	3,594,450	14.04	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			2,945.63000	2.94563	3,157,700	14.04	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put			6,577.12000	6.57712	6,952,710	13.20	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			1,331.44000	1.33144	1,160,010	13.20	0.00	0	14,1
R2030	On	05/11/2020	Bond Future	8.86	Put			4,561.04000	4.56104	4,856,990	13.58	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			2,376.78000	2.37678	2,125,710	13.58	0.00	0	14,1
R2030	On	05/11/2020	Bond Future	9.86	Call			5,586.35000	5.58635	5,190,820	14.65	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			1,475.72000	1.47572	1,311,220	12.26	0.00	0	8
R2030	On	04/02/2021	Bond Future	8.86	Put			5,623.76000	5.62376	5,945,680	12.60	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			2,456.10000	2.45610	2,224,220	12.60	0.00	0	8
R2030	On	04/02/2021	Bond Future	10.20	Call			6,567.09000	6.56709	6,169,690	13.85	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			2,245.78000	2.24578	2,402,180	13.85	0.00	0	1,8
R2030	On	04/02/2021	Bond Future	9.16	Call			3,188.54000	3.18854	2,915,650	12.79	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			7,650.59000	7.65059	8,039,890	12.26	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			4,609.11000	4.60911	4,890,020	12.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			3,214.91000	3.21491	2,940,660	12.80	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			4,577.97000	4.57797	4,857,520	12.80	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			3,162.58000	3.16258	2,891,040	12.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			4,640.71000	4.64071	4,922,970	12.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put			4,736.20000	4.73620	5,022,520	12.77	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			3,085.11000	3.08511	2,817,630	12.77	0.00	0	1,0
R2030	On	04/02/2021	Bond Future	8.37	Put			7,605.66000	7.60566	7,993,670	12.26	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			1,492.13000	1.49213	1,326,340	12.26	0.00	0	1,0
R2030	On	06/05/2021	Bond Future	10.74	Call			8,305.09000	8.30509	7,889,090	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			11,761.22000	11.76122	11,280,070	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			5,717.17000	5.71717	6,009,810	12.81	0.00	0	7
R2030	On	06/05/2021	Bond Future	10.04	Call			6,022.54000	6.02254	5,667,640	13.53	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			3,641.39000	3.64139	3,847,310	13.53	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			5,940.46000	5.94046	6,240,980	12.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			3,455.35000	3.45535	3,195,050	12.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1,107.71000	1.10771	1,187,380	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			2,326.32000	2.32632	2,471,140	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			11,686.58000	11.68658	11,206,530	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1,125.99000	1.12599	1,206,760	13.77	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	11.70	Call			11,723.89000	11.72389	11,243,290	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			1,116.82000	1.11682	1,197,040	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put			10,772.34000	10.77234	11,200,760	12.18	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			1,288.56000	1.28856	1,156,160	12.18	0.00	0	7(
R2030	On	06/05/2021	Bond Future	9.92	Call			5,630.56000	5.63056	5,287,340	13.39	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			3,886.01000	3.88601	4,103,610	13.39	0.00	0	7(
R2030	On	06/05/2021	Bond Future	9.22	Call			3,627.18000	3.62718	3,359,000	12.81	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>133,44</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>240,30</b>
R2032	On	06/08/2020	Bond Future			10.04939	90.81758	9.93856	91.50778		16.26	0.00	0	92,90
R2032	On	05/11/2020	Bond Future			10.24644	87.67169	10.13103	88.37002		16.53	0.00	0	
R2032	On	04/02/2021	Bond Future			10.44724	88.70463	10.32699	89.41149		14.97	0.00	0	
R2032	On	06/05/2021	Bond Future			10.65328	85.63327	10.52792	86.34894		15.67	0.00	0	
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>92,90</b>
R2032	On	06/08/2020	Bond Future	9.91	Call			2,389.85000	2.38985	1,998,820	16.46	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			2,568.92000	2.56892	2,868,090	16.46	0.00	0	8(
R2032	On	06/08/2020	Bond Future	9.45	Call			1,182.21000	1.18221	929,860	15.91	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			4,315.10000	4.31510	4,752,950	15.91	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			7,906.47000	7.90647	8,506,740	15.35	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			296.31000	0.29631	206,380	15.35	0.00	0	8(
R2032	On	06/08/2020	Bond Future	9.29	Put			5,064.70000	5.06470	5,550,040	15.67	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			872.89000	0.87289	668,030	15.67	0.00	0	8(
R2032	On	06/08/2020	Bond Future	9.46	Call			1,203.55000	1.20355	948,160	15.93	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			4,270.81000	4.27081	4,705,620	15.93	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			1,225.13000	1.22513	966,700	15.94	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			4,226.82000	4.22682	4,658,590	15.94	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			7,843.01000	7.84301	8,343,900	15.65	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			1,316.91000	1.31691	1,119,470	15.65	0.00	0	3,0(
R2032	On	05/11/2020	Bond Future	9.61	Put			5,602.03000	5.60203	6,007,990	16.16	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put			6,304.50000	6.30450	6,743,410	15.99	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			1,958.06000	1.95806	1,698,640	15.99	0.00	0	1,0(
R2032	On	05/11/2020	Bond Future	11.08	Call			7,326.33000	7.32633	6,790,020	17.97	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			2,759.50000	2.75950	2,436,150	16.33	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			4,994.40000	4.99440	5,369,380	16.33	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			2,707.09000	2.70709	2,387,580	16.31	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			1,962.26000	1.96226	2,135,700	17.95	0.00	0	3,0(
R2032	On	05/11/2020	Bond Future	8.94	Put			8,736.00000	8.73600	9,265,820	15.54	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			1,059.65000	1.05965	891,140	15.54	0.00	0	1,0(
R2032	On	05/11/2020	Bond Future	9.61	Call			2,351.71000	2.35171	2,059,340	16.16	0.00	0	3,0(

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	10.99	Call		6,980.79000	6.98079	6,455,900	17.95	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		5,068.06000	5.06806	5,446,880	16.31	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		1,805.21000	1.80521	1,967,230	17.97	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		2,733.23000	2.73323	2,411,790	16.32	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		5,031.13000	5.03113	5,408,020	16.32	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		6,833.83000	6.83383	7,262,560	14.68	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		2,530.20000	2.53020	2,255,320	14.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		6,914.40000	6.91440	7,346,380	14.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		1,861.15000	1.86115	1,637,790	14.39	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		6,131.89000	6.13189	5,672,110	15.93	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Put		3,283.58000	3.28358	3,530,660	15.93	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		2,553.16000	2.55316	2,276,650	14.67	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		6,874.16000	6.87416	7,304,510	14.67	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		2,575.97000	2.57597	2,297,840	14.68	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		10,873.26000	10.87326	11,428,380	14.14	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		1,097.29000	1.09729	945,550	14.14	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		8,299.73000	8.29973	8,783,230	14.39	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		10,571.50000	10.57150	10,009,480	16.79	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		2,062.49000	2.06249	2,216,140	16.79	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		10,500.64000	10.50064	9,940,290	16.79	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		2,091.09000	2.09109	2,246,410	16.79	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call		10,536.06000	10.53606	9,974,870	16.79	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		2,076.75000	2.07675	2,231,230	16.79	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>16,80</b>
<b>Total For R2032</b>											<b>0.00</b>	<b>0</b>	<b>109,70</b>
R2035	On	06/08/2020	Bond Future			10.71835	90.53696	10.62816	91.13118	18.04	0.00	0	100,50
R2035	On	05/11/2020	Bond Future			10.92309	87.05825	10.82920	87.65958	18.47	0.00	0	
R2035	On	04/02/2021	Bond Future			11.13618	88.08357	11.03830	88.69230	16.79	0.00	0	
R2035	On	06/05/2021	Bond Future			11.34646	84.67289	11.24453	85.28922	17.65	0.00	0	
<b>Total R2035 Future</b>											<b>0.00</b>	<b>0</b>	<b>100,50</b>
R2035	On	06/08/2020	Bond Future	9.67	Put		7,218.25000	7.21825	7,690,070	16.79	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call		518.27000	0.51827	395,870	16.79	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.93	Put		5,703.29000	5.70329	6,115,920	17.09	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call		893.77000	0.89377	712,180	17.09	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put		5,757.19000	5.75719	6,172,330	17.08	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Call		875.98000	0.87598	696,900	17.08	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put		5,811.40000	5.81140	6,229,040	17.06	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Call		858.43000	0.85843	681,850	17.06	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call		2,155.65000	2.15565	1,837,730	17.97	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/08/2020	Bond Future	10.45	Put			3,347.26000	3.34726	3,623,560	17.97	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.09	Put			11,257.66000	11.25766	11,810,840	16.78	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call			132.68000	0.13268	91,640	16.78	0.00	0	50
R2035	On	06/08/2020	Bond Future	8.75	Call			50.56000	0.05056	32,550	16.78	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	8.75	Put			13,910.04000	13.91004	14,486,250	16.78	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call			104.08000	0.10408	70,620	16.78	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	9.00	Put			11,942.49000	11.94249	12,503,250	16.78	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			2,795.87000	2.79587	2,521,820	18.30	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			6,032.04000	6.03204	6,359,320	18.30	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			2,742.95000	2.74295	2,472,120	18.28	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			6,115.20000	6.11520	6,445,700	18.28	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			2,769.23000	2.76923	2,496,790	18.29	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			6,073.40000	6.07340	6,402,290	18.29	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			5,278.12000	5.27812	4,919,900	17.21	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			4,645.76000	4.64576	4,896,270	17.21	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call			2,269.80000	2.26980	2,055,640	16.12	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			8,725.14000	8.72514	9,119,710	16.12	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			2,226.12000	2.22612	2,014,730	16.09	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			8,820.80000	8.82080	9,218,140	16.09	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			2,448.88000	2.44888	2,223,670	16.20	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			8,349.92000	8.34992	8,733,440	16.20	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call			2,247.90000	2.24790	2,035,120	16.10	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			8,772.87000	8.77287	9,168,820	16.10	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put			9,537.01000	9.53701	9,915,540	17.01	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			3,087.87000	3.08787	2,850,070	17.01	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.35	Call			9,618.12000	9.61812	9,168,030	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			3,276.86000	3.27686	3,443,100	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call			8,514.47000	8.51447	8,091,180	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			3,237.23000	3.23723	3,401,920	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			3,989.19000	3.98919	4,182,230	18.88	0.00	0	70
R2035	On	06/05/2021	Bond Future	11.32	Call			6,057.73000	6.05773	5,699,980	17.94	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			5,600.75000	5.60075	5,859,330	17.94	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call			9,652.31000	9.65231	9,201,440	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			3,257.00000	3.25700	3,422,460	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			9,686.54000	9.68654	9,234,900	18.88	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>32,94</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>133,40</b>
R2037	On	06/08/2020	Bond Future			10.99091	81.49851	10.89048	82.14886		20.38	0.00	0	87,00
R2037	On	05/11/2020	Bond Future			11.19021	82.39632	11.08577	83.05438		19.84	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future			11.39731	79.11161	11.28854	79.77766		18.95	0.00	0	
R2037	On	06/05/2021	Bond Future			11.61018	80.07231	11.49691	80.74664		18.94	0.00	0	
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>87,06</b>
R2037	On	06/08/2020	Bond Future	9.87	Call			503.64000	0.50364	377,460	19.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			7,585.82000	7.58582	8,109,990	19.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			513.84000	0.51384	385,710	19.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			7,522.20000	7.52220	8,044,420	19.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			493.59000	0.49359	369,360	19.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			7,649.67000	7.64967	8,175,790	19.03	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			7,933.91000	7.93391	8,369,690	18.74	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			1,815.53000	1.81553	1,591,500	18.75	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			7,884.10000	7.88410	8,318,130	18.75	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			1,836.66000	1.83666	1,610,880	18.77	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			7,834.52000	7.83452	8,266,800	18.77	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			1,794.54000	1.79454	1,572,260	18.74	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			887.67000	0.88767	956,240	20.50	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			3,708.91000	3.70891	3,392,210	18.81	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			6,483.15000	6.48315	6,832,500	18.81	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call			2,457.59000	2.45759	2,214,020	18.25	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			1,251.76000	1.25176	1,101,470	17.84	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.28	Call			2,303.19000	2.30319	2,069,930	18.17	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			8,907.56000	8.90756	9,340,350	18.17	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			2,324.90000	2.32490	2,090,170	18.18	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			2,759.53000	2.75953	2,496,740	18.41	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			13,986.44000	13.98644	13,388,960	20.50	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put			7,990.03000	7.99003	8,393,290	18.41	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			8,859.79000	8.85979	9,291,110	18.18	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			2,281.60000	2.28160	2,049,810	18.15	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			8,955.54000	8.95554	9,389,800	18.15	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			8,577.33000	8.57733	8,999,810	18.25	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put			12,407.94000	12.40794	12,923,700	17.84	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			3,408.61000	3.40861	3,615,090	20.44	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			7,444.34000	7.44434	6,984,770	20.44	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			7,178.81000	7.17881	6,726,710	20.31	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			3,542.94000	3.54294	3,756,890	20.31	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Put			3,776.42000	3.77642	3,977,780	20.27	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			9,054.93000	9.05493	8,581,090	20.27	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			3,754.84000	3.75484	3,955,330	20.27	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			9,087.22000	9.08722	8,612,520	20.27	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	06/05/2021	Bond Future	12.44	Put			3,733.35000	3.73335	3,932,980	20.27	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			9,022.68000	9.02268	8,549,710	20.27	0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>1,25</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>88,35</b>
R2040	On	06/08/2020	Bond Future			11.18060	83.12858	11.08524	83.77795		20.93	6,567,157.82	79	50,95
R2040	On	05/11/2020	Bond Future			11.37951	84.04447	11.28028	84.70145		20.42	0.00	0	
R2040	On	04/02/2021	Bond Future			11.58640	80.52881	11.48295	81.19389		19.61	0.00	0	
R2040	On	06/05/2021	Bond Future			11.79868	81.50686	11.69086	82.18020		19.58	0.00	0	
<b>Total R2040 Future</b>												<b>6,567,157.82</b>	<b>79</b>	<b>50,95</b>
R2040	On	06/08/2020	Bond Future	10.85	Call			2,129.56000	2.12956	1,797,440	20.67	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put			3,767.11000	3.76711	4,084,360	20.67	0.00	0	12,55
R2040	On	06/08/2020	Bond Future	11.26	Call			3,555.29000	3.55529	3,117,850	21.40	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put			2,371.44000	2.37144	2,583,370	21.40	0.00	0	5
R2040	On	06/08/2020	Bond Future	9.57	Put			11,675.13000	11.67513	12,275,810	19.28	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call			156.87000	0.15687	108,180	19.28	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.07	Put			7,956.41000	7.95641	8,481,370	19.29	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call			503.85000	0.50385	379,440	19.29	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.79	Call			1,952.74000	1.95274	1,637,290	20.57	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put			4,016.25000	4.01625	4,350,170	20.57	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.02	Put			8,299.72000	8.29972	8,834,470	19.28	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Call			462.88000	0.46288	346,340	19.29	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put			8,230.54000	8.23054	8,763,370	19.29	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call			472.83000	0.47283	354,360	19.29	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put			8,161.55000	8.16155	8,692,450	19.29	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call			453.02000	0.45302	338,400	19.28	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put			5,529.03000	5.52903	5,848,740	20.42	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call			3,626.49000	3.62649	3,289,220	20.42	0.00	0	2,25
R2040	On	05/11/2020	Bond Future	9.73	Put			12,321.03000	12.32103	12,852,220	18.86	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Call			6,132.00000	6.13200	5,687,380	21.60	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put			3,410.27000	3.41027	3,622,630	21.60	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put			14,009.41000	14.00941	14,567,830	18.86	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call			621.35000	0.62135	522,790	18.86	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put			10,488.71000	10.48871	10,983,120	18.86	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Call			5,350.16000	5.35016	4,933,600	21.19	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put			3,906.81000	3.90681	4,147,230	21.19	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call			1,793.84000	1.79384	1,577,700	19.40	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put			8,692.58000	8.69258	9,133,420	19.40	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call			1,816.14000	1.81614	1,598,200	19.42	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call			1,623.01000	1.62301	1,421,050	19.26	0.00	0	2,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/11/2020	Bond Future	9.73	Call		848.94000	0.84894	723,150	18.86	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		9,131.42000	9.13142	9,586,440	19.26	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		8,639.13000	8.63913	9,078,170	19.42	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		1,771.88000	1.77188	1,557,530	19.38	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		8,746.47000	8.74647	9,189,100	19.38	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		1,190.37000	1.19037	1,027,800	18.86	0.00	0	2,20
R2040	On	04/02/2021	Bond Future	11.57	Put		4,993.82000	4.99382	5,267,870	19.99	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		15,050.91000	15.05091	15,595,850	18.38	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		971.43000	0.97143	851,290	18.38	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		11,664.44000	11.66444	12,152,090	18.38	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,618.27000	1.61827	1,440,840	18.38	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		6,159.96000	6.15996	5,747,290	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		4,523.62000	4.52362	4,776,030	20.25	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		2,251.28000	2.25128	2,026,990	18.59	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		9,705.74000	9.70574	10,146,530	18.59	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		2,273.50000	2.27350	2,047,720	18.61	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		9,653.50000	9.65350	10,092,800	18.61	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		2,228.95000	2.22895	2,006,170	18.58	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		15,639.79000	15.63979	16,192,790	18.38	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		889.22000	0.88922	777,140	18.38	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		10,630.34000	10.63034	11,096,150	18.38	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1,894.76000	1.89476	1,695,490	18.38	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		5,554.05000	5.55405	5,163,020	19.99	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		9,757.97000	9.75797	10,200,270	18.58	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		4,373.04000	4.37304	4,588,220	20.81	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		8,847.01000	8.84701	8,387,950	20.82	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		4,353.20000	4.35320	4,567,480	20.82	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		8,771.96000	8.77196	8,314,680	20.79	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		4,392.69000	4.39269	4,608,750	20.79	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		8,809.61000	8.80961	8,351,450	20.81	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>33,81</b>
<b>Total For R2040</b>											<b>6,567,157.82</b>	<b>79</b>	<b>84,80</b>
R2044	On	06/08/2020	Bond Future			11.23069	79.88998	11.13523	80.54189	21.97	0.00	0	78,40
R2044	On	05/11/2020	Bond Future			11.42277	80.77015	11.32338	81.42984	21.41	0.00	0	
R2044	On	04/02/2021	Bond Future			11.62241	77.34114	11.51877	78.00886	20.55	0.00	0	
R2044	On	06/05/2021	Bond Future			11.82697	78.28054	11.71892	78.95651	20.51	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>78,40</b>
R2044	On	06/08/2020	Bond Future	9.36	Put		14,058.24000	14.05824	14,683,730	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		76.31000	0.07631	49,890	20.23	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/08/2020	Bond Future	9.98	Put		9,041.90000	9.04190	9,594,780	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		375.84000	0.37584	276,810	20.23	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		2,782.70000	2.78270	2,396,510	22.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		9,941.24000	9.94124	10,513,610	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		285.47000	0.28547	205,930	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		9,788.73000	9.78873	10,358,050	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		299.17000	0.29917	216,580	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		9,864.85000	9.86485	10,435,710	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Put		17,241.97000	17.24197	17,883,850	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Call		2,256.84000	2.25684	1,913,300	21.84	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Call		174.33000	0.17433	121,190	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Put		11,520.61000	11.52061	12,119,380	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		25.26000	0.02526	15,230	20.23	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.87	Call		292.25000	0.29225	211,200	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	11.09	Put		3,094.78000	3.09478	3,360,500	22.14	0.00	0	60
R2044	On	06/08/2020	Bond Future	10.93	Put		3,689.67000	3.68967	3,998,040	21.84	0.00	0	14
R2044	On	05/11/2020	Bond Future	11.06	Call		3,656.81000	3.65681	3,315,510	21.17	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		5,451.59000	5.45159	5,769,980	21.17	0.00	0	50
R2044	On	05/11/2020	Bond Future	11.17	Put		5,043.70000	5.04370	5,343,620	21.31	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	11.43	Call		4,892.07000	4.89207	4,490,710	21.65	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		4,184.76000	4.18476	4,443,090	21.65	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.72	Put		12,882.70000	12.88270	13,423,120	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		1,093.21000	1.09321	940,450	19.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	8.87	Put		20,010.28000	20.01028	20,629,240	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		210.91000	0.21091	170,180	19.75	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	10.02	Put		10,765.61000	10.76561	11,265,320	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		458.15000	0.45815	380,830	19.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	11.17	Call		4,006.87000	4.00687	3,647,100	21.31	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		424.16000	0.42416	351,520	19.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		11,171.49000	11.17149	11,679,840	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		1,079.72000	1.07972	928,380	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		4,716.05000	4.71605	4,322,440	21.58	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		791.15000	0.79115	671,880	19.75	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.97	Put		11,103.23000	11.10323	11,610,160	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		8,725.80000	8.72580	9,172,350	19.93	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		1,754.65000	1.75465	1,539,670	19.95	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		8,670.79000	8.67079	9,115,500	19.95	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		1,710.86000	1.71086	1,499,530	19.92	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		1,162.49000	1.16249	1,002,510	19.75	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.29	Put		16,287.91000	16.28791	16,874,960	19.75	0.00	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
R2044	On	05/11/2020	Bond Future	10.04	Put			10,632.28000	10.63228	11,129,070	19.75		0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			1,191.06000	1.19106	1,028,160	19.75		0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put			15,870.30000	15.87030	16,452,670	19.75		0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			8,781.28000	8.78128	9,229,640	19.92		0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put			4,339.08000	4.33908	4,605,160	21.58		0.00	0	5
R2044	On	05/11/2020	Bond Future	10.35	Call			1,732.58000	1.73258	1,519,440	19.93		0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			1,525.70000	1.52570	1,355,600	19.26		0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Call			1,943.83000	1.94383	1,740,740	19.32		0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			10,673.87000	10.67387	11,138,500	19.32		0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Put			14,891.11000	14.89111	15,432,940	19.26		0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Call			1,029.25000	1.02925	903,360	19.26		0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			12,234.07000	12.23407	12,731,690	19.26		0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call			2,113.16000	2.11316	1,898,080	19.43		0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			10,225.59000	10.22559	10,678,230	19.43		0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			2,070.01000	2.07001	1,857,940	19.40		0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			10,336.15000	10.33615	10,791,800	19.40		0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call			3,259.43000	3.25943	2,973,440	20.08		0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			7,887.54000	7.88754	8,269,270	20.08		0.00	0	4
R2044	On	04/02/2021	Bond Future	10.36	Call			2,091.63000	2.09163	1,878,050	19.42		0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			10,280.86000	10.28086	10,735,000	19.42		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			8,817.30000	8.81730	8,357,360	21.82		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			4,436.61000	4.43661	4,652,640	21.82		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			8,743.24000	8.74324	8,285,080	21.79		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			4,476.57000	4.47657	4,694,380	21.79		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			8,780.26000	8.78026	8,321,200	21.81		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			4,456.54000	4.45654	4,673,450	21.81		0.00	0	
<b>Total R2044 Option</b>													<b>0.00</b>	<b>0</b>	<b>15,75</b>
<b>Total For R2044</b>													<b>0.00</b>	<b>0</b>	<b>94,24</b>
R2048	On	06/08/2020	Bond Future			11.19886	83.13392	11.09296	83.87228		21.38		0.00	0	86,4
R2048	On	05/11/2020	Bond Future			11.38974	79.63681	11.27938	80.38373		21.92		0.00	0	
R2048	On	04/02/2021	Bond Future			11.58820	80.57482	11.47299	81.33088		19.90		0.00	0	
R2048	On	06/05/2021	Bond Future			11.78327	77.13633	11.66316	77.90166		20.94		0.00	0	
<b>Total R2048 Future</b>													<b>0.00</b>	<b>0</b>	<b>86,4</b>
R2048	On	06/08/2020	Bond Future	9.00	Call			24.58000	0.02458	14,240	19.69		0.00	0	3,0
R2048	On	06/08/2020	Bond Future	9.00	Put			17,536.93000	17.53693	18,264,950	19.69		0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call			56.59000	0.05659	34,950	19.69		0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.25	Put			15,142.98000	15.14298	15,859,700	19.69		0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put			7,527.76000	7.52776	8,108,820	19.72		0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call			620.64000	0.62064	463,340	19.72		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/08/2020	Bond Future	12.25	Put		718.97000	0.71897	792,510	23.78	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call		8,169.37000	8.16937	7,504,550	23.78	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put		1,312.13000	1.31213	1,447,180	23.27	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call		6,019.89000	6.01989	5,416,580	23.27	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put		2,946.70000	2.94670	3,243,370	21.56	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call		2,996.17000	2.99617	2,554,480	21.56	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put		324.59000	0.32459	357,450	23.78	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call		10,614.91000	10.61491	9,909,410	23.78	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put		6,432.64000	6.43264	6,966,130	19.96	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call		889.60000	0.88960	684,730	19.96	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put		1,237.31000	1.23731	1,364,180	23.40	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call		6,259.06000	6.25906	5,647,570	23.40	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put		2,782.19000	2.78219	3,064,580	21.65	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call		3,181.40000	3.18140	2,725,430	21.65	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put		3,893.36000	3.89336	4,265,870	21.12	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call		2,152.27000	2.15227	1,786,420	21.12	0.00	0	6
R2048	On	06/08/2020	Bond Future	10.20	Put		7,391.23000	7.39123	7,967,330	19.72	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		646.55000	0.64655	484,290	19.72	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		7,459.29000	7.45929	8,037,890	19.72	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Call		633.45000	0.63345	473,690	19.72	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		5,642.28000	5.64228	6,010,750	21.92	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		3,693.19000	3.69319	3,314,740	21.92	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.00	Put		10,855.09000	10.85509	11,424,600	20.18	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		1,177.48000	1.17748	1,000,070	20.18	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.04	Call		1,249.03000	1.24903	1,063,930	20.26	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		10,592.96000	10.59296	11,154,780	20.26	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		1,212.92000	1.21292	1,031,680	20.22	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		10,723.42000	10.72342	11,289,100	20.22	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		1,230.97000	1.23097	1,047,800	20.24	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		10,658.11000	10.65811	11,221,860	20.24	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		2,431.92000	2.43192	2,170,210	18.94	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		9,539.92000	9.53992	10,034,270	18.94	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		2,383.80000	2.38380	2,125,580	18.91	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		9,646.71000	9.64671	10,144,550	18.91	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		2,407.68000	2.40768	2,147,720	18.93	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		9,593.07000	9.59307	10,089,170	18.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		8,664.17000	8.66417	8,151,730	22.07	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		4,525.47000	4.52547	4,778,360	22.07	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		8,701.79000	8.70179	8,188,320	22.09	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		4,505.00000	4.50500	4,756,860	22.09	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/05/2021	Bond Future	12.36	Call			8,739.15000	8.73915	8,224,650	22.10	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			4,484.36000	4.48436	4,735,190	22.10	0.00	0	
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>29,08</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>115,57</b>
R208	On	06/08/2020	Bond Future			3.33849	104.58811	3.33594	104.58973		0.41	0.00	0	23,35
R208	On	05/11/2020	Bond Future			2.59913	102.34738	2.59341	102.34962		0.23	0.00	0	
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>23,35</b>
R208	On	06/08/2020	Bond Future	5.56	Call			1,396.27000	1.39627	1,394,650	0.47	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	0,000	0.47	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call			1,402.47000	1.40247	1,400,850	0.47	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put			0.00000	0.00000	0,000	0.47	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call			1,390.07000	1.39007	1,388,450	0.47	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put			0.00000	0.00000	0,000	0.47	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call			848.85000	0.84885	846,610	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call			852.70000	0.85270	850,460	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			845.00000	0.84500	842,760	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.30	0.00	0	
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>23,35</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>23,35</b>
R209	On	06/08/2020	Bond Future			10.66393	69.03752	10.55836	69.63523		21.61	49,430,864.32	716	62,48
R209	On	05/11/2020	Bond Future			10.84598	66.65689	10.73648	67.26161		21.86	0.00	0	
R209	On	04/02/2021	Bond Future			11.03048	67.44220	10.91687	68.05427		19.70	0.00	0	
R209	On	06/05/2021	Bond Future			11.21832	65.11838	11.10041	65.73804		20.63	0.00	0	
<b>Total R209 Future</b>												<b>49,430,864.32</b>	<b>716</b>	<b>62,48</b>
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	20.80	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put			39,789.43000	39.78943	40,387,140	20.80	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	20.80	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put			39,681.10000	39.68110	40,278,810	20.80	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	20.80	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put			39,897.91000	39.89791	40,495,620	20.80	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			2,072.22000	2.07222	1,832,000	21.33	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			6,295.36000	6.29536	6,659,860	21.33	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			2,092.76000	2.09276	1,850,980	21.34	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			6,255.18000	6.25518	6,618,120	21.34	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			2,051.97000	2.05197	1,813,280	21.32	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			6,335.90000	6.33590	6,701,930	21.32	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			2,448.06000	2.44806	2,206,610	19.06	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	04/02/2021	Bond Future	10.11	Put		7,044.12000	7.04412	7,414,740	19.06	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		2,468.70000	2.46870	2,225,920	19.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		7,005.01000	7.00501	7,374,300	19.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		2,427.30000	2.42730	2,187,200	19.04	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		7,083.18000	7.08318	7,455,150	19.04	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		8,578.92000	8.57892	8,127,720	22.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		2,979.98000	2.97998	3,148,440	22.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,607.83000	8.60783	8,155,880	22.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		2,962.53000	2.96253	3,130,240	22.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,550.05000	8.55005	8,099,600	22.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		2,997.51000	2.99751	3,166,720	22.16	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>											<b>49,430,864.32</b>	<b>716</b>	<b>62,48</b>
R210	On	06/08/2020	Bond Future			187.21147	187.21147	187.06165	187.06165		0.00	0	1,92
R210	On	05/11/2020	Bond Future			186.61043	186.61043	186.45988	186.45988		0.00	0	
R210	On	04/02/2021	Bond Future			188.85121	188.85121	188.69972	188.69972		0.00	0	
R210	On	06/05/2021	Bond Future			188.44200	188.44200	188.28890	188.28890		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,92</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,92</b>
R212	On	06/08/2020	Bond Future			166.22253	166.22253	166.21127	166.21127		0.00	0	6,74
R212	On	05/11/2020	Bond Future			168.09229	168.09229	168.08187	168.08187		0.00	0	
R212	On	04/02/2021	Bond Future			167.78953	167.78953	167.77958	167.77958		0.00	0	
R212	On	06/05/2021	Bond Future			169.86198	169.86198	169.85229	169.85229		0.00	0	
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>6,74</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>6,74</b>
R213	On	06/08/2020	Bond Future			9.62928	85.95028	9.53891	86.47394	15.80	0.00	0	17,32
R213	On	05/11/2020	Bond Future			9.81355	83.36645	9.71950	83.89644	15.93	0.00	0	
R213	On	04/02/2021	Bond Future			10.00465	84.34810	9.90665	84.88459	14.36	0.00	0	
R213	On	06/05/2021	Bond Future			10.19382	81.83808	10.09177	82.38129	14.95	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>17,32</b>
R213	On	06/08/2020	Bond Future	9.31	Put		3,009.71000	3.00971	3,270,680	15.87	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call		1,613.89000	1.61389	1,355,910	15.85	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		3,078.94000	3.07894	3,344,620	15.85	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call		1,638.65000	1.63865	1,378,310	15.86	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		3,044.19000	3.04419	3,307,510	15.86	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		1,663.62000	1.66362	1,400,930	15.87	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		3,864.60000	3.86460	4,109,100	16.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		3,155.00000	3.15500	2,868,070	16.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/11/2020	Bond Future	9.60	Put		3,834.91000	3.83491	4,077,970	16.02	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		3,182.67000	3.18267	2,894,300	16.03	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		3,805.40000	3.80540	4,047,020	16.03	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		3,127.46000	3.12746	2,841,970	16.01	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		2,682.14000	2.68214	2,446,400	14.10	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		5,588.58000	5.58858	5,889,330	14.10	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		2,705.26000	2.70526	2,468,250	14.10	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		5,554.17000	5.55417	5,853,650	14.10	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		2,728.21000	2.72821	2,489,930	14.11	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		5,519.65000	5.51965	5,817,860	14.11	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		10,493.24000	10.49324	10,048,590	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		1,584.03000	1.58403	1,682,590	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		10,527.53000	10.52753	10,082,290	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		1,572.50000	1.57250	1,670,470	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		10,561.84000	10.56184	10,116,020	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		1,561.03000	1.56103	1,658,420	16.06	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>17,33</b>
R214	On	06/08/2020	Bond Future			11.01276	66.45671	10.91731	66.99970	23.40	0.00	0	21,2
R214	On	05/11/2020	Bond Future			11.19460	63.91058	11.09549	64.45990	23.75	0.00	0	
R214	On	04/02/2021	Bond Future			11.38279	64.66327	11.27973	65.21932	21.37	0.00	0	
R214	On	06/05/2021	Bond Future			11.56735	62.16717	11.46032	62.73006	22.45	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>21,22</b>
R214	On	06/08/2020	Bond Future	9.98	Call		657.65000	0.65765	517,750	22.42	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		6,409.15000	6.40915	6,812,240	22.42	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		668.86000	0.66886	527,200	22.41	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		6,354.74000	6.35474	6,756,070	22.41	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		646.59000	0.64659	508,420	22.42	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		6,463.81000	6.46381	6,868,630	22.42	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		1,933.77000	1.93377	1,723,950	22.84	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		6,951.05000	6.95105	7,290,550	22.84	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		1,953.50000	1.95350	1,742,270	22.85	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		6,907.79000	6.90779	7,245,880	22.85	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		1,914.92000	1.91492	1,706,460	22.83	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		6,995.29000	6.99529	7,336,150	22.83	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		2,308.02000	2.30802	2,098,000	20.63	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		7,895.46000	7.89546	8,241,490	20.63	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		2,327.91000	2.32791	2,116,690	20.64	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		7,853.08000	7.85308	8,197,910	20.64	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/02/2021	Bond Future	10.31	Call			2,288.23000	2.28823	2,079,400	20.62	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			7,938.02000	7.93802	8,285,240	20.62	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			7,817.14000	7.81714	7,427,860	24.12	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			3,805.38000	3.80538	3,978,990	24.12	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			7,844.10000	7.84410	7,454,120	24.12	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,784.90000	3.78490	3,957,810	24.12	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			7,790.20000	7.79020	7,401,620	24.12	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,825.95000	3.82595	4,000,260	24.12	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>21,22</b>
<b>Total for Bond</b>												<b>88,005,214.25</b>	<b>1,072</b>	<b>1,205,9€</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>												<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>												<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R204 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>									<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R208 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>									<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R210 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	
GOVI On 06/08/2020 GOVI			702.14200	702.14200	706.02800	706.02800			7,021,420.00	1	1,03
GOVI On 05/11/2020 GOVI			709.93600	709.93600	713.87800	713.87800			0.00	0	
GOVI On 04/02/2021 GOVI			718.28200	718.28200	722.27800	722.27800			0.00	0	
GOVI On 06/05/2021 GOVI			726.97600	726.97600	731.02500	731.02500			0.00	0	
<b>Total GOVI Future</b>									<b>7,021,420.00</b>	<b>1</b>	<b>1,03</b>
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			221,020.00000	22.10200	259,880,000		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			221,120.00000	22.11200	259,980,000		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			220,920.00000	22.09200	259,780,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	05/11/2020	GOVI	737.84	Put		239,620.00000	23.96200	279,040,000		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		239,720.00000	23.97200	279,140,000		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		239,520.00000	23.95200	278,940,000		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		286,720.00000	28.67200	326,680,000		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		286,820.00000	28.68200	326,780,000		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		286,620.00000	28.66200	326,580,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		523,550.00000	52.35500	483,060,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Call		523,450.00000	52.34500	482,960,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Call		523,350.00000	52.33500	482,860,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put		0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>7,021,420.00</b>	<b>1</b>	<b>1,03</b>
<b>Total for GOVI</b>											<b>7,021,420.00</b>	<b>1</b>	<b>1,03</b>
AL37	On	06/08/2020	Index Future			730.72400	730.72400	732.87800	732.87800		0.00	0	
AL37	On	05/11/2020	Index Future			738.83500	738.83500	741.02700	741.02700		0.00	0	
AL37	On	04/02/2021	Index Future			747.52100	747.52100	749.74600	749.74600		0.00	0	
AL37	On	06/05/2021	Index Future			756.56900	756.56900	758.82600	758.82600		0.00	0	
<b>Total AL37 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>											<b>0.00</b>	<b>0</b>	
AL7T	On	06/08/2020	Index Future			812.92600	812.92600	817.76500	817.76500		0.00	0	
AL7T	On	05/11/2020	Index Future			821.95100	821.95100	826.85700	826.85700		0.00	0	
AL7T	On	04/02/2021	Index Future			831.61300	831.61300	836.58600	836.58600		0.00	0	
AL7T	On	06/05/2021	Index Future			841.67900	841.67900	846.71800	846.71800		0.00	0	
<b>Total AL7T Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>											<b>0.00</b>	<b>0</b>	
ALBI	On	06/08/2020	Index Future			710.02900	710.02900	713.99200	713.99200		0.00	0	2'
ALBI	On	05/11/2020	Index Future			717.91100	717.91100	721.93100	721.93100		0.00	0	
ALBI	On	04/02/2021	Index Future			726.35000	726.35000	730.42500	730.42500		0.00	0	
ALBI	On	06/05/2021	Index Future			735.14200	735.14200	739.27100	739.27100		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>21</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	06/08/2020	Index Future			255.88800	255.88800	255.42200	255.42200			0.00	0	1,11
IGOV	On	05/11/2020	Index Future			258.79100	258.79100	258.32400	258.32400			0.00	0	4
IGOV	On	04/02/2021	Index Future			261.89500	261.89500	261.42600	261.42600			0.00	0	
IGOV	On	06/05/2021	Index Future			265.12700	265.12700	264.65300	264.65300			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,17</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>1,17</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>1,35</b>
5Y STN	On	21/12/2021	Interest Rate Swap			91.01000	91.01000	90.96000	90.96000			0.00	0	5
<b>Total 5Y STND Future</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>												<b>95,026,634.25</b>	<b>1,073</b>	<b>1,208,46</b>
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	100.64698			0.00	0	706,686,70
<b>Total AA06 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>706,686,70</b>
<b>Total For AA06</b>												<b>0.00</b>	<b>0</b>	<b>706,686,70</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			5.86500	104.40728	5.86500	104.39079			0.00	0	827,816,40
<b>Total AA07 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>827,816,40</b>
<b>Total For AA07</b>												<b>0.00</b>	<b>0</b>	<b>827,816,40</b>
AB01/R	On	24/11/2020	Spot Bond			10.00000	105.93200	10.00000	105.90500			0.00	0	
<b>Total AB01/R186 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AB01/R186</b>												<b>0.00</b>	<b>0</b>	
AB018L	On	04/09/2020	Spot Bond			11.37000	102.95641	11.37000	102.92517			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	103.16718	11.81000	103.13502			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>	

Contract Details	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 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	55.71218	100.00000	55.58954				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	48.62965	100.00000	48.52144				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>	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AB035U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB035U</b>										<b>0.00</b>	<b>0</b>	
ABC12: On 25/11/2020 Spot Bond			10.00000	106.14400	10.00000	106.11600				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			4.74500	4.74500	4.74500	286.94653			94,900,000,000.00	20,000,000	10,000,000	
<b>Total ABCPI3 SPOT</b>									<b>94,900,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
<b>Total For ABCPI3</b>									<b>94,900,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>	
ABF001: On 13/09/2026 Spot Bond					0.00000	99.92960			0.00	0	0	
<b>Total ABF001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABF001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABF003: On 18/07/2024 Spot Bond					0.00000	102.06830			0.00	0	0	
<b>Total ABF003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABF003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABF007: On 01/12/2030 Spot Bond					0.00000	100.16142			0.00	0	0	
<b>Total ABF007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABF007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABF19U: On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total ABF19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABF19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABFN09: On 17/03/2026 Spot Bond					0.00000	99.89269			0.00	0	0	
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABFN14: On 14/05/2022 Spot Bond					0.00000	101.32060			0.00	0	0	
<b>Total ABFN14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABFN14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABFN15: On 11/11/2020 Spot Bond					0.00000	100.73877			0.00	0	0	
<b>Total ABFN15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABFN15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABFN16: On 11/11/2022 Spot Bond					0.00000	100.90259			0.00	0	0	569,908,700
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>569,908,700</b>
<b>Total For ABFN16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>569,908,700</b>
ABFN18: On 26/09/2023 Spot Bond					0.00000	103.68258			0.00	0	0	
<b>Total ABFN18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABFN18</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
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.55002				0.00	0	151,975,50
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>151,975,50</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>151,975,50</b>
ABFN2 On 30/05/2024 Spot Bond					0.00000	100.37976				0.00	0	285,000,00
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>285,000,00</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>285,000,00</b>
ABFN2 On 25/05/2027 Spot Bond					0.00000	101.05182				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	101.05576				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	102.37262				0.00	0	569,908,70
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>569,908,70</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>569,908,70</b>
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.18785				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.29850				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	100.04218				0.00	0	1,709,726,00
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,709,726,00</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>1,709,726,00</b>
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.42609				0.00	0	1,899,695,50
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,899,695,50</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>1,899,695,50</b>
ABFN3 On 29/08/2028 Spot Bond					0.00000	98.98338				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.49869				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	100.29911				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.42285				0.00	0	645,896,50
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>645,896,50</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>645,896,50</b>
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.74065				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	99.99059				0.00	0	569,908,70
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>569,908,70</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>569,908,70</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.47887				0.00	0	1,139,817,30
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,139,817,30</b>
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	<b>1,139,817,30</b>
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.61397				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.83540				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	99.25035				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	99.19314				0.00	0	1,890,701,90
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,890,701,90</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>1,890,701,90</b>
ABFN4: On 16/09/2026 Spot Bond					0.00000	98.73336				0.00	0	650,393,40
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>650,393,40</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>650,393,40</b>
ABFN4: On 16/09/2029 Spot Bond					0.00000	98.79346				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.20675				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.22842				0.00	0	2,264,973,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,264,973,90</b>
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	<b>2,264,973,90</b>
ABFN44 On 14/10/2026 Spot Bond					0.00000	101.24395				0.00	0	2,009,603,90
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,009,603,90</b>
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	<b>2,009,603,90</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.15499				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.56137				0.00	0	
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.77574				0.00	0	
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			5.57000	5.57000	5.57000	140.64282				0.00	0	442,000,00
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>442,000,00</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>442,000,00</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	44.70489	100.00000	44.60078				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			8.45000	8.45000	8.45000	129.94903				0.00	0	1,238,000,00
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,238,000,00</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>1,238,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.14397	100.00000	14.11120				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	98.06791				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			4.05500	210.77668	4.05500	210.72919				0.00	0	
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			4.65000	4.65000	4.65000	133.35864				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN62 On 31/03/2028 Spot Bond			5.03000	5.03000	5.03000	173.41699				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			5.06000	5.06000	5.06000	200.22626				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			6.70500	6.70500	6.70500	104.70243				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.87500	8.87500	8.87500	112.85255				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABN80 On 31/03/2021 Spot Bond			5.36500	5.36500	5.36500	102.37727				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			9.42000	9.42000	9.42000	110.10724				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			5.19500	104.99838	5.19500	104.98367				0.00	0	721,812,50
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>721,812,50</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>721,812,50</b>
ABS13 On 14/05/2022 Spot Bond			6.00500	107.30243	6.00500	107.28518				0.00	0	456,101,70
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>456,101,70</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>456,101,70</b>
ABS14 On 11/11/2020 Spot Bond			5.42000	102.32522	5.42000	102.31037				0.00	0	
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.52500	110.28032	5.52500	110.26398				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			7.87000	111.82375	7.87000	111.80029				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.22000	114.09440	8.22000	114.06942				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>



Contract Details	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 ABS17</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABS18 On 26/09/2023 Spot Bond			5.94500	113.52921	5.94500	113.51114			0.00	0	
<b>Total ABS18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>									<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			8.57000	103.27225	8.57000	103.24870			0.00	0	128,099,50
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>128,099,50</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>128,099,50</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.35168	100.00000	11.32669			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>	
ABS12 On 07/12/2023 Spot Bond			3.49500	3.49500	3.49500	298.52526		34,950,000,000.00		10,000,000	5,274,140,00
<b>Total ABS12 SPOT</b>								<b>34,950,000,000.00</b>		<b>10,000,000</b>	<b>5,274,140,00</b>
<b>Total For ABSI2</b>								<b>34,950,000,000.00</b>		<b>10,000,000</b>	<b>5,274,140,00</b>
ABS14 On 31/01/2022 Spot Bond			2.85000	166.01459	2.85000	165.98251		342,000,000,000.00		120,000,000	60,000,00
<b>Total ABS14 SPOT</b>								<b>342,000,000,000.00</b>		<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For ABSI4</b>								<b>342,000,000,000.00</b>		<b>120,000,000</b>	<b>60,000,00</b>
ABT01 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>	
ABT02 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>	
ABT03 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>	
ABT04 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			10.32000	10.32000	10.32000	106.53638		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>	
ACIF1 On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	
<b>Total ACIF1U SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For ACIF1U</b>								<b>0.00</b>		<b>0</b>	
ACL08 On 25/11/2020 Spot Bond			10.00000	106.14400	10.00000	106.11600		0.00		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 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	99.79185				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.79832				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>	
ACL128 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>	
ACL129 On 20/09/2021 Spot Bond					0.00000	99.80661				0.00	0	
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	
ACL142 On 25/11/2020 Spot Bond			10.00000	106.14400	10.00000	106.11600				0.00	0	
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.80566				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.13459				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	99.92089				0.00	0	
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	
ACL188 On 20/09/2020 Spot Bond					0.00000	99.80008				0.00	0	
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.79918				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL194 On 20/09/2022 Spot Bond					0.00000	99.79918				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	99.79373				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	99.79373				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	99.02942				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	99.80954				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>	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.87469				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	99.81081				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	99.81566				0.00	0	
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.28900				0.00	0	
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.61778				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.37611				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.37881				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.22421				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	98.10585				0.00	0	3,039,512,70
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,039,512,70</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>3,039,512,70</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	93.81927				0.00	100,000,000	3,231,238,80
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>3,231,238,80</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>100,000,000</b>	<b>3,231,238,80</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	99.63531				0.00	160,000,000	80,000,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	96.81793				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	93.35404				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	100.94889				0.00	0	3,338,524,70
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,338,524,70</b>
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	<b>3,338,524,70</b>
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.76794				0.00	0	225,683,80
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>225,683,80</b>
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	<b>225,683,80</b>
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.89371				0.00	0	235,942,10
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>235,942,10</b>
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	<b>235,942,10</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.92811				0.00	0	623,100,00

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 AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>623,100,00</b>
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	<b>623,100,00</b>
AHF3A On 18/04/2022 Spot Bond					0.00000	100.92117				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	100.99748				0.00	0	68,389,10
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,389,10</b>
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	<b>68,389,10</b>
AHF3B On 18/04/2022 Spot Bond					0.00000	101.07375				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	101.32307				0.00	0	68,389,10
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,389,10</b>
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	<b>68,389,10</b>
AHF3C On 18/04/2022 Spot Bond					0.00000	101.39916				0.00	0	
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.62809				0.00	0	
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.38642				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			6.74500	111.81423	6.74500	111.79385				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.40261				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	100.42420				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.57475				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A On 21/08/2022 Spot Bond					0.00000	100.78635				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.93978				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.40255				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.42411				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.57455				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>	
AHL1A 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>	
AHL1B 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>	
AIR02 On 30/04/2023 Spot Bond			6.82500	113.84572	6.82500	113.82484				0.00	0	79,269,50
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>79,269,50</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>79,269,50</b>
AIR04 On 29/05/2024 Spot Bond			6.39500	110.18239	6.39500	110.16355				0.00	0	11,719,20
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,719,20</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>11,719,20</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>	

Contract Details	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 AIR04U</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			11.16500	93.44425	11.16500	93.41667				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.46000	171.67064	5.46000	171.62553				0.00	0	1,181,679,50
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,181,679,50</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>1,181,679,50</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	101.02174				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	100.44485				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	100.73945				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.70984				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	100.47828				0.00	0	
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.94027				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	99.98468				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	99.90495				0.00	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 APF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF11</b>										<b>0.00</b>	<b>0</b>	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS248U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS248U</b>										<b>0.00</b>	<b>0</b>	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS249U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS249U</b>										<b>0.00</b>	<b>0</b>	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS266U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS266U</b>										<b>0.00</b>	<b>0</b>	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS288U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS288U</b>										<b>0.00</b>	<b>0</b>	
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	



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

Contract Details	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 AS424U</b>										<b>0.00</b>	<b>0</b>	
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS430U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS430U</b>										<b>0.00</b>	<b>0</b>	
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS433U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS433U</b>										<b>0.00</b>	<b>0</b>	
AS441L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS441U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS441U</b>										<b>0.00</b>	<b>0</b>	
AS442L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS442U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS442U</b>										<b>0.00</b>	<b>0</b>	
ASN02L On 07/12/2033 Spot Bond			5.31000	216.93327	5.31000	216.87712				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			5.32500	194.87261	5.32500	194.82211				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>	
ASN07L On 20/06/2020 Spot Bond					0.00000	99.77069				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	99.81948				0.00	0	
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	
ASN08L On 20/06/2020 Spot Bond					0.00000	99.82594				0.00	0	
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN083</b>										<b>0.00</b>	<b>0</b>	
ASN08L On 03/09/2020 Spot Bond					0.00000	100.49665				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>	
ASN08L On 01/10/2020 Spot Bond					0.00000	129.89814				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>	
ASN09L On 16/10/2020 Spot Bond					0.00000	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 ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	
ASN091 On 21/10/2020 Spot Bond					0.00000	100.98100				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>	
ASN092 On 10/11/2020 Spot Bond					0.00000	100.63800				0.00	0	
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	
ASN096 On 20/12/2020 Spot Bond					0.00000	97.41053				0.00	0	
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	
ASN111 On 02/12/2020 Spot Bond					0.00000	100.13994				0.00	0	
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	
ASN111 On 07/03/2021 Spot Bond					0.00000	100.03058				0.00	0	
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	
ASN115 On 20/12/2020 Spot Bond					0.00000	99.72928				0.00	0	
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	
ASN121 On 20/12/2020 Spot Bond					0.00000	99.73249				0.00	0	
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	
ASN135 On 31/01/2022 Spot Bond			3.58000	164.12088	3.58000	164.08593				0.00	0	
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	
ASN137 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14: On 20/06/2020 Spot Bond					0.00000	99.84701				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>	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	
ASN14: On 20/06/2021 Spot Bond					0.00000	94.43097				0.00	0	
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.76629				0.00	0	
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.77735				0.00	0	
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	
ASN14: On 31/01/2022 Spot Bond			3.62500	164.00509	3.62500	163.96995				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 31/05/2021 Spot Bond					0.00000	53.10429				0.00	0	
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.14429				0.00	0	
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 31/03/2028 Spot Bond			5.67000	166.07195	5.67000	166.02736				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>	

Contract Details	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 ASN159</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.71225				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	100.47299				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	100.22998				0.00	0	
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18: On 20/06/2022 Spot Bond					0.00000	99.77703				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	99.97118				0.00	0	
<b>Total ASN190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN190</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.64967				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			5.40000	96.97436	5.40000	96.94895				0.00	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 ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN195 On 20/06/2022 Spot Bond					0.00000	99.82604				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN200 On 20/06/2022 Spot Bond					0.00000	99.82339				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN203 On 20/06/2022 Spot Bond					0.00000	99.79275				0.00	100,000,000	50,000,000
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
ASN204 On 24/08/2021 Spot Bond					0.00000	100.35148				0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN208 On 24/08/2025 Spot Bond					0.00000	100.39206				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN210 On 28/08/2020 Spot Bond					0.00000	100.21516				0.00	0	
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	
ASN210 On 29/08/2022 Spot Bond					0.00000	100.20972				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.19345				0.00	0	
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	
ASN255 On 20/06/2023 Spot Bond					0.00000	99.77768				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN264 On 20/06/2023 Spot Bond					0.00000	99.82443				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.55843				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/08/2048 Spot Bond					0.00000	100.45498				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	100.40154				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	99.91952				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	101.69297				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	99.81148				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 20/12/2023 Spot Bond					0.00000	99.75834				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	100.04660				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 31/03/2029 Spot Bond			5.07500	5.07500	5.07500	92.50655				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 28/02/2033 Spot Bond			5.46000	5.46000	5.46000	86.05095				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.82153				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.79595				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.64621				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.82017				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.51000	95.57875	5.51000	95.55341				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.80822				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.70677				0.00	0	
<b>Total ASN342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN342</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.70677				0.00	0	
<b>Total ASN344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN344</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.82599				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.79382				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.81629				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	99.81629				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	100.15692				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	99.77919				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	99.81982				0.00	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 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	99.81303				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	100.84248				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	99.92426				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	99.92426				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	99.78213				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	99.81821				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	100.41990				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 17/12/2025 Spot Bond					0.00000	99.89524				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40 On 20/12/2024 Spot Bond					0.00000	99.81950				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 20/12/2024 Spot Bond					0.00000	99.78720				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 05/12/2020 Spot Bond					0.00000	100.02378				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42( On 29/10/2020 Spot Bond					0.00000	100.86527				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42( On 20/12/2024 Spot Bond					0.00000	99.77334				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>	
ASN75( 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	100.33785				0.00	0	516,170,90
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>516,170,90</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>516,170,90</b>
BAW19 On 05/12/2020 Spot Bond			5.99500	101.81993	5.99500	101.80368				0.00	0	1,103,918,80
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,103,918,80</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,103,918,80</b>
BAW21 On 24/03/2022 Spot Bond			5.82500	107.78307	5.82500	107.76626				0.00	0	191,111,60
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>191,111,60</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>191,111,60</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	101.96149	9.30000	101.93631				0.00	0	
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.42253				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>	
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	100.87351				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.33419				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.01893				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	101.46305				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>	
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAW32U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW32U</b>										<b>0.00</b>	<b>0</b>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.26539				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	102.25774				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			8.99000	8.99000	8.99000	105.67942				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	102.17537				0.00	0	
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.03990				0.00	0	
<b>Total BAYA62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA62</b>										<b>0.00</b>	<b>0</b>	
BAYA63 On 30/11/2020 Spot Bond					0.00000	103.07341				0.00	0	
<b>Total BAYA63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA63</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	102.05922				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.20377				0.00	0	
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	
BAYA66 On 31/03/2021 Spot Bond					0.00000	102.03997				0.00	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 BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			8.59500	8.59500	8.59500	108.53150				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.91427				0.00	0	
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.91427				0.00	0	
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.91427				0.00	0	
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			10.93000	10.93000	10.93000	107.59549				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	103.35257				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	105.07383				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	103.49586				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	103.49593				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	103.71001				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.10760				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.08835				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYB08 On 30/09/2020 Spot Bond					0.00000	103.63074				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>	
BAYB11 On 30/06/2020 Spot Bond					0.00000	102.73568				0.00	0	
<b>Total BAYB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB11</b>										<b>0.00</b>	<b>0</b>	
BAYB12 On 30/06/2021 Spot Bond					0.00000	102.34934				0.00	0	
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.39679				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.39679				0.00	0	
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.39679				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.44538				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.39744				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	102.39744				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	106.29472				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAYD1U</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 BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD2U</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 BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD3U</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 BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD4U</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 BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD5U</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 BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	
BC127 On 08/05/2021 Spot Bond					0.00000	100.65994				0.00	0	
<b>Total BC127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BC127</b>										<b>0.00</b>	<b>0</b>	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.58123				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	100.02673				0.00	0	569,908.70
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>569,908.70</b>
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	<b>569,908.70</b>
BD0302 On 18/04/2028 Spot Bond			7.87500	7.87500	7.87500	102.57491				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>	
BD3021 On 18/04/2028 Spot Bond			100.00000	9.30969	100.00000	9.28909				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>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.75056				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.52956				0.00	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 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	101.46349				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			6.09500	104.20345	6.09500	104.18629				0.00	0	125,000,00
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>125,000,00</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>125,000,00</b>
BGL06 On 04/09/2020 Spot Bond					0.00000	100.66446				0.00	0	
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.39500	112.10185	7.39500	112.07972				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.15103				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			6.09500	103.79347	6.09500	103.77645				0.00	0	345,000,00
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>345,000,00</b>
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	<b>345,000,00</b>
BGL10 On 05/05/2021 Spot Bond					0.00000	103.03496				0.00	0	
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	
BGL11 On 05/05/2021 Spot Bond			7.29500	105.62532	7.29500	105.60475				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	103.64900				0.00	0	
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	
BGL13 On 20/08/2021 Spot Bond			6.77500	109.18565	6.77500	109.16567				0.00	0	
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL14 On 03/11/2021 Spot Bond					0.00000	104.00891				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	103.47249				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	100.36862				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.81586				0.00	0	417,933,00
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>417,933,00</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>417,933,00</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	104.28925				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	100.62219				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	101.67416				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID07 On 30/06/2020 Spot Bond					0.00000	101.53163				0.00	0	626,899,60
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>626,899,60</b>
<b>Total For BID07</b>										<b>0.00</b>	<b>0</b>	<b>626,899,60</b>
BID08 On 30/06/2022 Spot Bond					0.00000	102.04437				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond					0.00000	100.24023				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	100.51977				0.00	0	326,995,40
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>326,995,40</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>326,995,40</b>
BID11 On 15/11/2023 Spot Bond			6.13500	111.25874	6.13500	111.24048				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.02877				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	99.13374				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	99.59319				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	98.13277				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	100.91223				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.44724				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	100.43482				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	101.74066				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	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>	
BPPF0 On 15/09/2020 Spot Bond					0.00000	99.90736				0.00	0	
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.54687				0.00	0	
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.94964				0.00	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 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	101.86933				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	100.80155				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	100.42332				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	100.44881				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	100.43726				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	100.23610				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>	
BS2A11 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>	
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	
BS2B11 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>	
BS2C11 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	101.91514				0.00	0	
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.66231				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>	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.34447				0.00	0	258,358,80
<b>Total CBL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>258,358,80</b>
<b>Total For CBL24</b>										<b>0.00</b>	<b>0</b>	<b>258,358,80</b>
CBL26 On 06/05/2021 Spot Bond			5.01500	106.38743	5.01500	106.37311				0.00	0	
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL26</b>										<b>0.00</b>	<b>0</b>	
CBL28 On 21/05/2021 Spot Bond					0.00000	99.58422				0.00	0	265,957,30
<b>Total CBL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>265,957,30</b>
<b>Total For CBL28</b>										<b>0.00</b>	<b>0</b>	<b>265,957,30</b>
CBL29 On 30/04/2024 Spot Bond					0.00000	99.22965				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CBL29</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			7.27000	120.06183	7.27000	120.03841				0.00	0	15,402,358,00
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,402,358,00</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>15,402,358,00</b>
CCT02 On 12/06/2024 Spot Bond			8.85000	109.12100	8.85000	109.09519				0.00	0	3,824,696,10
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,824,696,10</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>3,824,696,10</b>
CCT03 On 15/03/2025 Spot Bond			8.69500	112.08417	8.69500	112.05824				0.00	0	384,453,10
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>384,453,10</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>384,453,10</b>
CCT04 On 17/07/2027 Spot Bond			9.65000	106.68861	9.65000	106.66099				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	106.14360	10.00000	106.11580				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	102.05924				0.00	0	
<b>Total CGR21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR21</b>										<b>0.00</b>	<b>0</b>	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.63624				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	101.28922				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	101.23898				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	102.10797				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	100.74932				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.09871				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	101.00607				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	100.86720				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	101.82069				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	100.99390				0.00	0	
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR45</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.29896				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.31797				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>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
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	104.45893				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	157.82541	3.14000	157.71513				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			3.55000	3.55000	3.55000	156.30078				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	106.14400	10.00000	106.11600				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	106.14400	10.00000	106.11600				0.00	0	
<b>Total CLN231/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 CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN29 On 25/11/2020 Spot Bond			10.00000	106.14400	10.00000	106.11600				0.00	0	
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN31 On 20/03/2023 Spot Bond			8.50500	106.02871	8.50500	106.00472				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN31 On 20/03/2023 Spot Bond					0.00000	99.77713				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>	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.18440				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 20/03/2024 Spot Bond			7.16500	113.38019	7.16500	113.35850				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 06/08/2023 Spot Bond					0.00000	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>	
CLN36 On 20/03/2024 Spot Bond			9.30500	114.36693	9.30500	114.33866				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.91140				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.91565				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>	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.82095				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>	
CLN37 On 20/03/2021 Spot Bond			5.99000	105.11191	5.99000	105.09506				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>	
CLN37 On 20/03/2024 Spot Bond			10.98000	101.04445	10.98000	101.01511				0.00	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	102.44456	11.00000	102.41475				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	98.92878				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			9.09500	112.90465	9.09500	112.87736				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	99.75237				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	99.81298				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	100.97966				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	99.81145				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	99.71634				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	100.59062				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	100.58698				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	99.81138				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	102.02050				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	99.80976				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	100.34053				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	102.01629				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	99.86218				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	101.29934				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	99.98281				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	99.76782				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	101.30204				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	102.00455				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	99.75176				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	102.97294				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	101.26366				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	103.79000				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	103.90300				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	104.38900				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	100.28280				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	103.27900				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	99.68444				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	157.95000				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	104.96700				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	105.48600				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	105.01900				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	158.98000				0.00	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	99.78235				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	99.79687				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	101.12384				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	161.23000				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			5.89000	105.52234	5.89000	105.50570				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			3.55000	164.19813	3.55000	164.16330				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			6.90000	121.16711	6.90000	121.13052				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			7.14000	119.94113	7.14000	119.90414				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	99.74163				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	100.51642				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	100.71115				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	100.98995				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	0.00000				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 13/03/2022 Spot Bond			6.59500	108.06990	6.59500	108.05084				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	99.91694				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	101.71425				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	102.40961				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	100.53664				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	100.04879				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	99.77910				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	37.28327	100.00000	37.20120				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN48 On 20/05/2021 Spot Bond					0.00000	100.96772				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.39048				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	101.13176				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			6.09000	105.19978	6.09000	105.18254				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	100.17892				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			9.59500	102.94448	9.59500	105.50522				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			6.39500	108.78342	6.39500	108.76461				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	102.40016				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	99.77961				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	100.19989				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			6.79500	114.55759	6.79500	114.53679				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	102.20508				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.45396				0.00	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 CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN50( On 10/10/2020 Spot Bond					0.00000	101.28660				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>	
CLN50 On 11/10/2022 Spot Bond					0.00000	101.39311				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.44727				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.44727				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 24/10/2020 Spot Bond					0.00000	100.89159				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.12093				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 11/10/2020 Spot Bond					0.00000	101.36980				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>	
CLN511 On 14/11/2022 Spot Bond					0.00000	93.96707				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 15/09/2022 Spot Bond			9.96000	102.35156	9.96000	102.32453				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 30/10/2022 Spot Bond			10.01000	101.12718	10.01000	101.10019				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 25/11/2022 Spot Bond					0.00000	100.31242				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN519 On 30/06/2022 Spot Bond			9.60000	104.29110	9.60000	104.44197				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	99.96925				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	99.89998				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	100.24668				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	100.59884				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	102.32415	9.20000	102.29914				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	100.89800				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.53179				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	102.23393				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	101.61802				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.13359				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	99.97130				0.00	0	
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 12/03/2023 Spot Bond					0.00000	99.96925				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 20/06/2023 Spot Bond					0.00000	99.79539				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond					0.00000	101.03906				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond			9.10000	9.10000	9.10000	109.09012				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.29534				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.85724				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.21497				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond					0.00000	116.85900				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.15947				0.00	0	14,273,495.00
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495.00</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495.00</b>
CLN54 On 17/01/2024 Spot Bond					0.00000	101.19297				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			8.57000	109.88956	8.57000	109.86424				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			8.62000	107.60134	8.62000	107.57666				0.00	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 CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			8.71000	106.97237	8.71000	106.94759				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 18/04/2028 Spot Bond					0.00000	286.10090				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<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	100.40428				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>	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.58714				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>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.61744				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>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.29511				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>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.32492				0.00	0	4,000,000.00
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	137.68200				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>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.65401				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.19000	100.37702	10.19000	100.66135				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			8.57000	107.22219	8.57000	107.56772				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	100.70246				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	100.37823				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	102.76034				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	100.10688				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.62561				0.00	100,000,000	50,000,000
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For CLN568</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
CLN569 On 13/05/2021 Spot Bond					0.00000	100.65328				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>	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.21404				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>	
CLN571 On 12/11/2025 Spot Bond			8.80000	105.46193	8.80000	105.77436				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>	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.64097				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>	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.43822				0.00	0	
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN573</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.62804				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>	
CLN575 On 15/03/2024 Spot Bond					0.00000	99.92219				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>	
CLN576 On 25/04/2023 Spot Bond					0.00000	96.19900				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>	
CLN577 On 20/06/2024 Spot Bond					0.00000	99.77597				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.00422				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.60814				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN580 On 10/05/2024 Spot Bond					0.00000	100.63801				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.15093				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	99.87032				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	100.92811				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.14723				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	100.51365				0.00	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 CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	99.99999				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>	
CLN587 On 14/06/2022 Spot Bond					0.00000	99.92967				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>	
CLN588 On 18/06/2024 Spot Bond					0.00000	99.87600				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>	
CLN589 On 16/09/2025 Spot Bond					0.00000	99.87277				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>	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.80726				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>	
CLN591 On 05/12/2026 Spot Bond			5.12000	125.49442	5.12000	102.95455				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.29079				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.62463				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.29079				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.41461				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.54238				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>	

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 10/12/2024 Spot Bond					0.00000	99.99992				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	101.98635				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	101.98635				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	100.10139				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.00713				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>	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.69203				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>	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.59406				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>	
CLN60 On 14/04/2026 Spot Bond					0.00000	101.55984				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>	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.08292				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>	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.34193				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>	
CLN60 On 30/04/2023 Spot Bond			9.32000	101.05082	9.32000	101.02567				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>	
CLN61 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>	

Contract Details	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 CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.90584				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	101.55210				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	100.03062				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.33172				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.15085				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	101.45127				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	102.13680				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	101.86788				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	101.95758				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	100.14720				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	100.82016				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	100.81788				0.00	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 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	100.77120				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	102.20389				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	100.86891				0.00	0	480,000,00
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
CLN624 On 25/01/2023 Spot Bond			6.66500	108.92970	6.66500	108.91008				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.52389				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.91736				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.07000	84.41984	12.07000	84.39266				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.42092				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			9.27000	103.85462	9.27000	103.82876				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.52211				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.38130				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 09/10/2034 Spot Bond					0.00000	101.70204				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>	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.63003				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>	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.55584				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>	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.38631				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.52034				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>	
CLN63 On 19/02/2021 Spot Bond					0.00000	100.49957				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>	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.58230				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>	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.55584				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>	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.97723				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>	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.38793				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>	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.96106				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>	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.84800				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.96336				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.52034				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.15442				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.52034				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.44313				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	100.52034				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	100.43980				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	101.78679				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	102.77017				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	102.36505				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	101.67925				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	102.08557				0.00	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 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	101.69445				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	101.74156				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	85.72300				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>	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.97099				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>	
CLN662 On 20/12/2024 Spot Bond					0.00000	89.73800				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>	
CLN663 On 20/12/2023 Spot Bond					0.00000	105.87600				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>	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.27268				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.06277				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.59838				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.22139				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.70795				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67( On 27/02/2023 Spot Bond					0.00000	100.26214				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 19/08/2025 Spot Bond					0.00000	100.83601				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 09/03/2022 Spot Bond					0.00000	100.01501				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 31/01/2025 Spot Bond				148.57169	0.00000	102.71269				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 31/01/2025 Spot Bond				148.57169	0.00000	102.71336				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 18/06/2021 Spot Bond					0.00000	100.37767				0.00	0	
<b>Total CLN675 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN675</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 19/08/2025 Spot Bond					0.00000	100.29090				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 19/08/2025 Spot Bond					0.00000	100.18724				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 02/06/2021 Spot Bond					0.00000	100.22384				0.00	0	
<b>Total CLN678 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN678</b>										<b>0.00</b>	<b>0</b>	
CLN67( On 21/12/2026 Spot Bond					0.00000	100.09071				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN68( On 28/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			355,000,000,000.00	13,550,000,000	13,550,000,000	
<b>Total CLN680 SPOT</b>									<b>5,000,000,000,000.00</b>	<b>13,550,000,000</b>	<b>13,550,000,000</b>	
<b>Total For CLN680</b>									<b>5,000,000,000,000.00</b>	<b>13,550,000,000</b>	<b>13,550,000,000</b>	
CLN68( On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			950,000,000,000.00	29,500,000,000	29,500,000,000	
<b>Total CLN681 SPOT</b>									<b>0,000,000,000,000.00</b>	<b>29,500,000,000</b>	<b>29,500,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For CLN681</b>									50,000,000,000.00	29,500,000,000	29,500,000,000
CLN81 On 18/04/2028 Spot Bond			7.87500	102.59656	7.87500	102.57491			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	99.80814			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	100.51182			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			7.99500	111.17838	7.99500	111.15457			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			6.14500	105.81293	6.14500	105.79554			0.00	0	407,289,800
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>407,289,800</b>
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	<b>407,289,800</b>
COJ08 On 22/06/2026 Spot Bond			9.27000	115.29862	9.27000	115.27008			0.00	0	186,711,500
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>186,711,500</b>
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	<b>186,711,500</b>
COJG0 On 09/06/2024 Spot Bond			6.57500	112.54071	6.57500	112.52082			0.00	0	807,040,300
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>807,040,300</b>
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	<b>807,040,300</b>
COT01 On 03/04/2023 Spot Bond			7.23000	106.40521	7.23000	106.38457			0.00	0	1,723,330,500
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,723,330,500</b>
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	<b>1,723,330,500</b>
COT02 On 03/04/2028 Spot Bond			10.13000	102.26510	10.13000	102.23749			0.00	0	100,000,000
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.22000	96.07056	10.22000	96.04440			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			9.49500	9.49500	9.49500	110.73674			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	99.89924			0.00	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 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	100.20799				0.00	0	
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CSA04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSA04U</b>										<b>0.00</b>	<b>0</b>	
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CSA05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSA05U</b>										<b>0.00</b>	<b>0</b>	
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CSD04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSD04U</b>										<b>0.00</b>	<b>0</b>	
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CSD05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSD05U</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.74122				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	101.88459				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	102.78377				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	99.90731				0.00	0	
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 11/09/2020 Spot Bond					0.00000	99.98530				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	101.63966				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 27/09/2020 Spot Bond					0.00000	101.62044				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	99.98531				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	100.80136				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	100.94000				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	99.55623				0.00	0	
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.38150				0.00	0	421,980,20
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>421,980,20</b>
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	<b>421,980,20</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	99.25154				0.00	0	1,136,017,70
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,136,017,70</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>1,136,017,70</b>
DSY02 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			9.02000	9.02000	9.02000	105.73695				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>	
DSY03 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>	

Contract Details	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 DSY03U</b>									<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.64291			0.00	0	
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	
DSY05 On 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>	
DSY06 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			6.32500	102.45979	6.32500	102.44235		2,998,050,000,000.00	474,000,000	566,235,00	
<b>Total DV2021 SPOT</b>								<b>2,998,050,000,000.00</b>	<b>474,000,000</b>	<b>566,235,00</b>	
<b>Total For DV2021</b>								<b>2,998,050,000,000.00</b>	<b>474,000,000</b>	<b>566,235,00</b>	
DV23 On 27/02/2023 Spot Bond			6.77500	110.73203	6.77500	110.71177		131,575,920,000.00	19,420,800	18,459,526,90	
<b>Total DV23 SPOT</b>								<b>131,575,920,000.00</b>	<b>19,420,800</b>	<b>18,459,526,90</b>	
<b>Total For DV23</b>								<b>131,575,920,000.00</b>	<b>19,420,800</b>	<b>18,459,526,90</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	22.61903	100.00000	22.56871		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	22.61903	100.00000	22.56871		0.00	0		
<b>Total DV23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For DV23/R2023</b>								<b>0.00</b>	<b>0</b>		
DV24 On 18/02/2024 Spot Bond			6.26500	114.13832	6.26500	114.11897		0.00	0	75,407,10	
<b>Total DV24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>75,407,10</b>	
<b>Total For DV24</b>								<b>0.00</b>	<b>0</b>	<b>75,407,10</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.00791	9.69000	102.98113		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	103.00791	9.69000	102.98113		0.00	0		
<b>Total DV24/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For DV24/R2023</b>								<b>0.00</b>	<b>0</b>		
DV29 On 18/02/2029 Spot Bond			11.31000	96.54612	11.31000	96.51695		0.00	0		
<b>Total DV29 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For DV29</b>								<b>0.00</b>	<b>0</b>		
DV29/R On 18/02/2029 Spot Bond			10.10000	103.13401	10.10000	103.10610		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	103.13401	10.10000	103.10610		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	99.92783		0.00	0		
<b>Total DVC031 SPOT</b>								<b>0.00</b>	<b>0</b>		

Contract Details	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 DVC031</b>										<b>0.00</b>	<b>0</b>	
DVF20 On 31/08/2020 Spot Bond					0.00000	100.17987				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	100.92384				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	100.20222				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	101.04269				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 29/08/2022 Spot Bond					0.00000	99.76199				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	101.17518				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	99.41113				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	101.78875				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	102.14896				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.80836				0.00	0	487,795,00
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>487,795,00</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>487,795,00</b>
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DVF30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF30U</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.13260				0.00	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 DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	
DVFB21 On 31/05/2024 Spot Bond					0.00000	100.14353				0.00	0	2,050,559,10
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,050,559,10</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>2,050,559,10</b>
DVFB25 On 31/05/2026 Spot Bond					0.00000	100.63962				0.00	0	26,469,484,10
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,469,484,10</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>26,469,484,10</b>
DVFB26 On 31/01/2023 Spot Bond					0.00000	100.74564				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB27 On 31/01/2025 Spot Bond					0.00000	100.76228				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.77781				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
E170/R On 01/08/2020 Spot Bond			100.00000	93.66287	100.00000	93.43825				0.00	0	
<b>Total E170/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For E170/R207</b>										<b>0.00</b>	<b>0</b>	
E174 On 01/08/2020 Spot Bond			4.65000	106.06090	4.65000	106.04747				0.00	0	
<b>Total E174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For E174</b>										<b>0.00</b>	<b>0</b>	
E175 On 01/08/2021 Spot Bond			5.50000	113.56509	5.50000	113.54816				0.00	0	
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			5.80000	108.85369	5.80000	108.83677				0.00	0	
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			6.70500	113.01018	6.70500	112.98993				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			5.57000	98.28269	5.57000	98.25665				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.40000	86.18674	5.40000	86.16415				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	130.62373	2.25000	130.60060				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			5.07000	126.97413	5.08000	126.85436				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			4.91000	113.96104	4.91000	113.93283				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.82000	113.01702	4.82000	112.98916				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.23000	99.36193	5.23000	99.33645				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			5.37000	88.21171	5.37000	88.18867				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	130.62373	2.25000	130.60060				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	128.90104				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	126.85925				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN003 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>	
ELN004 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>	
ELN005 On 09/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	22,500,000,000	22,500,000,000	
<b>Total ELN006 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>22,500,000,000</b>	<b>22,500,000,000</b>	
<b>Total For ELN006</b>									<b>50,000,000,000,000.00</b>	<b>22,500,000,000</b>	<b>22,500,000,000</b>	
EMM01 On 28/07/2020 Spot Bond			6.15500	104.45215	6.15500	104.43468			0.00	0	0	
<b>Total EMM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM02 On 11/03/2021 Spot Bond			6.00500	106.06821	6.00500	106.05116			0.00	0	10,000,000,000	
<b>Total EMM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>	
<b>Total For EMM02</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>	
EMM03 On 04/05/2024 Spot Bond			9.29000	103.45722	9.29000	103.43170			0.00	0	18,100,000,000	
<b>Total EMM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>18,100,000,000</b>	
<b>Total For EMM03</b>									<b>0.00</b>	<b>0</b>	<b>18,100,000,000</b>	
EMM04 On 16/05/2028 Spot Bond			11.01000	11.01000	11.01000	94.80966			0.00	0	0	
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			11.36000	11.36000	11.36000	99.22529			0.00	0	666,666,666	
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>666,666,666</b>	
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>666,666,666</b>	
EMM06 On 23/06/2025 Spot Bond			9.37000	9.37000	9.37000	106.63440			0.00	0	14,380,700	
<b>Total EMM06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>14,380,700</b>	
<b>Total For EMM06</b>									<b>0.00</b>	<b>0</b>	<b>14,380,700</b>	
EMM07 On 10/07/2027 Spot Bond			9.37000	9.37000	9.37000	107.59464			0.00	0	0	
<b>Total EMM07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM07P On 17/07/2032 Spot Bond			11.55000	11.55000	11.55000	85.60735			0.00	0	0	
<b>Total EMM07P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM07P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ENX01 On 23/04/2021 Spot Bond					0.00000	99.85358			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.79138				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	99.99972				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 01/05/2022 Spot Bond					0.00000	101.54741				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>	
ENX06 On 12/06/2020 Spot Bond					0.00000	99.97226				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>	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.69351				0.00	0	
<b>Total ENX07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX07</b>										<b>0.00</b>	<b>0</b>	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.77435				0.00	0	
<b>Total ENX08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX08</b>										<b>0.00</b>	<b>0</b>	
EPF007 On 02/09/2020 Spot Bond					0.00000	100.13021				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	99.97361				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	100.93398				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	100.57915				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF015 On 04/06/2023 Spot Bond					0.00000	100.10462				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.02757				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	100.02838				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	99.92548				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	99.97112				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	100.66913				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>	

Contract Details	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 EPF11U</b>										<b>0.00</b>	<b>0</b>	
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF12U</b>										<b>0.00</b>	<b>0</b>	
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF13U</b>										<b>0.00</b>	<b>0</b>	
EPF14L On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF14U</b>										<b>0.00</b>	<b>0</b>	
EPFC4L On 07/11/2020 Spot Bond					0.00000	100.62303				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	99.97416				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>	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.30129				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	100.11274				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	100.11553				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	101.01020				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	100.48547				0.00	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 ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.46989				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	100.51032				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	100.47300				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	106.14400	10.00000	106.11600				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	100.59081				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	100.46991				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	100.48853				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	100.46496				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	100.45746				0.00	0	482,522,60
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>482,522,60</b>
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	<b>482,522,60</b>
ES23 On 25/01/2023 Spot Bond			6.31500	112.55123	6.31500	112.53201		261,321,015,000.00		41,381,000	5,208,787,40	
<b>Total ES23 SPOT</b>								<b>261,321,015,000.00</b>		<b>41,381,000</b>	<b>5,208,787,40</b>	
<b>Total For ES23</b>								<b>261,321,015,000.00</b>		<b>41,381,000</b>	<b>5,208,787,40</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.76875	10.00000	103.74094			0.00	0		
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES26 On 02/04/2026 Spot Bond			8.51000	98.50591	8.51000	98.48348			585,578,206,000.00	68,810,600	10,401,255,00
<b>Total ES26 SPOT</b>									<b>585,578,206,000.00</b>	<b>68,810,600</b>	<b>10,401,255,00</b>
<b>Total For ES26</b>									<b>585,578,206,000.00</b>	<b>68,810,600</b>	<b>10,401,255,00</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.48355	7.85000	101.46220			0.00	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.60500	74.31931	11.50000	74.85792			838,161,841,000.00	72,224,200	11,965,302,10
<b>Total ES33 SPOT</b>									<b>838,161,841,000.00</b>	<b>72,224,200</b>	<b>11,965,302,10</b>
<b>Total For ES33</b>									<b>838,161,841,000.00</b>	<b>72,224,200</b>	<b>11,965,302,10</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.77626	7.50000	101.75590			0.00	0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.99000	74.24048	11.99000	74.21687			525,373,024,000.00	43,817,600	9,960,000,00
<b>Total ES42 SPOT</b>									<b>525,373,024,000.00</b>	<b>43,817,600</b>	<b>9,960,000,00</b>
<b>Total For ES42</b>									<b>525,373,024,000.00</b>	<b>43,817,600</b>	<b>9,960,000,00</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.07471	8.50000	101.05172			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>	
ESF01 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>	
ESF02 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	100.97819			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	99.92770			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	98.25014			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	99.80819			0.00	0	
<b>Total FBJ22Z SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	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 FBJ22Z</b>										<b>0.00</b>	<b>0</b>	
FFA1U On 20/11/2026 Spot Bond			100.00000	11.95756	100.00000	11.92860				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	19.31334	100.00000	19.26656				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>	
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>	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF14U</b>										<b>0.00</b>	<b>0</b>	
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF15U</b>										<b>0.00</b>	<b>0</b>	
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF16U</b>										<b>0.00</b>	<b>0</b>	
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.58369				0.00	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 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	99.60036				0.00	0	393,335,50
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>393,335,50</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	<b>393,335,50</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.43114				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.53736				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.55486				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.83104				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>	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.57706				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>	
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	100.85597				0.00	0	
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	
FRB14 On 02/06/2021 Spot Bond			6.14500	6.14500	6.14500	103.82160				0.00	0	43,125,30
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>43,125,30</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>43,125,30</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB16 On 08/07/2020 Spot Bond					0.00000	101.87114				0.00	100,000,000	106,231,00
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>106,231,00</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>100,000,000</b>	<b>106,231,00</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	104.59025				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB18 On 13/04/2021 Spot Bond					0.00000	103.60254				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			7.06500	106.17465	7.06500	106.15451				0.00	0	490,000,00
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	103.19335				0.00	0	
<b>Total FRB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB20</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.57329				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	100.44594				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.47425				0.00	0	2,465,501,40
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,465,501,40</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>2,465,501,40</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	98.74259				0.00	0	
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	
FRB25 On 19/09/2024 Spot Bond					0.00000	96.78567				0.00	0	500,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	95.85240				0.00	0	1,899,695,50
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,899,695,50</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	<b>1,899,695,50</b>
FRB27 On 03/06/2026 Spot Bond			9.07000	105.30016	9.07000	105.27464			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			2.95000	165.75346	2.95000	165.72098			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			3.60500	3.60500	3.60500	297.48405		216,300,000,000.00		60,000,000	30,000,00
<b>Total FRBI23 SPOT</b>								<b>216,300,000,000.00</b>		<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For FRBI23</b>								<b>216,300,000,000.00</b>		<b>60,000,000</b>	<b>30,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			4.45000	4.45000	4.45000	134.51268			0.00	0	1,221,728,40
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,221,728,40</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>1,221,728,40</b>
FRBI28 On 31/03/2028 Spot Bond			5.08000	172.86998	5.08000	172.82628		101,600,000,000.00		20,000,000	65,000,00
<b>Total FRBI28 SPOT</b>								<b>101,600,000,000.00</b>		<b>20,000,000</b>	<b>65,000,00</b>
<b>Total For FRBI28</b>								<b>101,600,000,000.00</b>		<b>20,000,000</b>	<b>65,000,00</b>
FRBI29 On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	92.90488			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			5.64000	5.64000	5.64000	188.62696		225,600,000,000.00		40,000,000	40,000,00
<b>Total FRBI33 SPOT</b>								<b>225,600,000,000.00</b>		<b>40,000,000</b>	<b>40,000,00</b>
<b>Total For FRBI33</b>								<b>225,600,000,000.00</b>		<b>40,000,000</b>	<b>40,000,00</b>
FRBI46 On 31/03/2046 Spot Bond			5.60500	81.77211	5.60500	81.75030			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			5.63000	82.70290	5.63000	82.68073			0.00	0	
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>	
FRBZ01 On 30/11/2020 Spot Bond			4.40000	4.40000	4.40000	97.91246			0.00	0	
<b>Total FRBZ01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ01</b>									<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			6.39000	6.39000	6.39000	76.32357			0.00	0	
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			6.48000	6.48000	6.48000	75.30056			0.00	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 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			5.30000	5.30000	5.30000	129.68584				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	77.34660				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	106.14400	10.00000	106.11600				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	102.57542				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 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			3.66000	163.91510	3.66000	163.87984				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC23: On 31/01/2022 Spot Bond			4.52000	161.72452	4.52000	161.68599				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	102.86868				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	96.58293				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	96.95908				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	97.71433				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	102.45899				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	102.43156				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	101.89558				0.00	0	
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC246</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	97.11650				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	101.88869				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	100.70424				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	99.92298				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 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	103.01026				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 10/10/2020 Spot Bond					0.00000	101.26334				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	101.30779				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	101.33451				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	103.68923				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	103.26336				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.83863				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	103.45309				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	101.04537	9.80000	101.01910				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	99.97104				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	99.97093				0.00	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 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	100.09661				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	100.38906				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	101.91277				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	108.42741				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	101.45348				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	100.78746				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	101.81023				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.54159				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.72675				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2022 Spot Bond					0.00000	103.01898				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>	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.97966				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.88148				0.00	0	
<b>Total FRC292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC292</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.90378				0.00	0	
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.88990				0.00	0	
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.57610				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.58339				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.56818				0.00	0	
<b>Total FRC298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC298</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.13676				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.97446				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	101.53697				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	100.72120				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.24826				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	101.41944				0.00	0	
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</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 FRC304</b>										<b>0.00</b>	<b>0</b>	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.81765				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.23053				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 12/08/2020 Spot Bond					0.00000	100.54308				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>	
FRC307 On 31/05/2024 Spot Bond					0.00000	100.48205				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.69984				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.88580				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 23/02/2021 Spot Bond					0.00000	99.84000				0.00	0	
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	
FRC311 On 23/02/2021 Spot Bond					0.00000	98.54000				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>	
FRC312 On 20/06/2024 Spot Bond					0.00000	102.02475				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>	
FRC313 On 23/02/2021 Spot Bond					0.00000	108.19000				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>	
FRC314 On 13/10/2026 Spot Bond					0.00000	88.53230				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	102.11240				0.00	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 FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.84911				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	96.27854				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	102.02464				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 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>	
FRC320 On 24/10/2020 Spot Bond					0.00000	100.92986				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>	
FRC321 On 20/12/2024 Spot Bond					0.00000	102.31138				0.00	0	
<b>Total FRC322 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC322</b>										<b>0.00</b>	<b>0</b>	
FRC322 On 20/12/2024 Spot Bond					0.00000	102.06054				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.90135				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	101.46708				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	102.02479				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.45912				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 27/12/2022 Spot Bond					0.00000	100.23837				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>	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.68162				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	101.01976				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>	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.75586				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>	
FRC332 On 02/02/2021 Spot Bond					0.00000	100.75586				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>	
FRC333 On 05/03/2021 Spot Bond					0.00000	100.01404				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>	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.22892				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>	
FRC335 On 13/09/2021 Spot Bond					0.00000	101.79856				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>	
FRC336 On 25/04/2023 Spot Bond					0.00000	101.03822				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>	
FRC337 On 09/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000,000.00	7,500,000,000	7,500,000,000	
<b>Total FRC338 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>7,500,000,000</b>	<b>7,500,000,000</b>	
<b>Total For FRC338</b>									<b>50,000,000,000,000.00</b>	<b>7,500,000,000</b>	<b>7,500,000,000</b>	
FRC338 On 07/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			041,250,470,000,000.00	10,412,504,700	10,412,504,700	
<b>Total FRC339 SPOT</b>									<b>11,250,470,000,000.00</b>	<b>10,412,504,700</b>	<b>10,412,504,700</b>	
<b>Total For FRC339</b>									<b>11,250,470,000,000.00</b>	<b>10,412,504,700</b>	<b>10,412,504,700</b>	
FRC66 On 31/01/2022 Spot Bond			4.30000	4.30000	4.30000	162.24347			0.00	0		
<b>Total FRC66 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	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 FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			4.24000	4.24000	4.24000	162.39595				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			4.22000	4.22000	4.22000	162.44682				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>	
FRD17 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>	
FRD19 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>	
FRD20 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>	
FRD23 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>	
FRD24 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>	
FRD26 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>	
FRD27 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>	
FRD28 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>	
FRD29 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>	
FRD30 On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.95500	81.68295	5.95500	81.66055				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			5.30000	98.26490	5.30000	98.23941				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	100.76067				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.66851				0.00	0	
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.30015				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	100.60761				0.00	0	189,969,60
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>189,969,60</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>189,969,60</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.05465				0.00	0	949,847,70
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>949,847,70</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>949,847,70</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.19874				0.00	0	451,002,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>451,002,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>451,002,00</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
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.73235				0.00	0	33,975,572,90
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>33,975,572,90</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>33,975,572,90</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.39356				0.00	0	569,908,70
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>569,908,70</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>569,908,70</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.02023				0.00	0	570,381,10
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,381,10</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>570,381,10</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	97.96913				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS01U</b>										<b>0.00</b>	<b>0</b>	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.81800	4.81800	4.81800	110.11610				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			5.22000	5.22000	5.22000	99.28696				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.16912				0.00	0	25,456,00
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,456,00</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>25,456,00</b>
FRS104 On 23/01/2024 Spot Bond					0.00000	100.84197				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 31/01/2038 Spot Bond			5.36000	97.48806	5.36000	97.46262				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 07/12/2033 Spot Bond			5.26000	196.18160	5.26000	196.13110				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS109</b>									<b>0.00</b>	<b>0</b>	
FRS110 On 31/01/2038 Spot Bond			5.50000	95.70460	5.50000	95.67926			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>	
FRS111 On 07/12/2033 Spot Bond			5.29000	5.29000	5.29000	195.52563			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>	
FRS113 On 31/01/2025 Spot Bond			4.85000	132.24864	4.85000	132.21594			0.00	0	
<b>Total FRS114 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>									<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2038 Spot Bond			3.70500	121.97088	3.70500	121.94448			0.00	0	
<b>Total FRS115 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>									<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			5.50000	95.70460	5.50000	95.67926			0.00	0	475,713,70
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>475,713,70</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>	<b>475,713,70</b>
FRS120 On 07/12/2033 Spot Bond			5.41000	193.17684	5.41000	193.12633			0.00	0	
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			5.46000	192.18768	5.46000	192.13719			0.00	0	
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			4.38000	168.28386	4.38000	134.91931			0.00	0	
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.49000	191.59715	5.49000	191.54666			0.00	0	
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.50000	95.70460	5.50000	95.67926			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>	
FRS125 On 31/03/2028 Spot Bond			5.48000	168.22707	5.48000	168.18276			0.00	0	
<b>Total FRS126 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			6.25000	86.80778	6.25000	86.78305			0.00	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 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			5.37000	169.48946	5.37000	169.44531				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			5.43000	168.79954	5.43000	168.75531				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			6.00000	181.88866	6.00000	181.83827				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			6.18000	87.59344	6.18000	87.56865				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			5.50000	5.50000	5.50000	95.67926				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			5.50000	94.04557	5.50000	95.67926				0.00	0	689,498,10
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>689,498,10</b>
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	<b>689,498,10</b>
FRS136 On 31/03/2028 Spot Bond			5.24000	170.99539	5.24000	170.95144				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.77000	186.19080	5.77000	186.14034				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			5.37000	169.48946	5.37000	169.44531				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			5.37000	169.48946	5.37000	169.44531				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.66000	166.18458	5.66000	166.14002				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			5.15000	130.55629	5.15000	130.52297				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>	
FRS147 On 31/01/2022 Spot Bond			3.36000	164.68855	3.36000	164.65445				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>	
FRS149 On 31/03/2028 Spot Bond			5.72000	165.51009	5.72000	165.46545				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>	
FRS150 On 31/03/2028 Spot Bond			5.76000	165.06217	5.76000	165.01747				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>	
FRS151 On 31/01/2025 Spot Bond			5.12000	130.72440	5.12000	130.69113				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>	
FRS152 On 31/03/2028 Spot Bond			5.18000	171.69562	5.18000	171.65177				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>	
FRS153 On 31/03/2028 Spot Bond			5.77000	5.77000	5.77000	164.90569				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>	
FRS158 On 20/06/2022 Spot Bond					0.00000	15.77991				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>	
FRS159 On 06/06/2023 Spot Bond					0.00000	17.41612				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>	
FRS15U 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>	
FRS160 On 06/06/2024 Spot Bond					0.00000	19.79658				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>	
FRS161 On 06/06/2025 Spot Bond					0.00000	22.22226				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 20/06/2022 Spot Bond					0.00000	14.60415				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>	
FRS162 On 06/06/2023 Spot Bond					0.00000	15.89023				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>	
FRS163 On 06/06/2024 Spot Bond					0.00000	17.95696				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>	
FRS164 On 06/06/2025 Spot Bond					0.00000	20.04001				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>	
FRS165 On 01/08/2022 Spot Bond					0.00000	13.45480				0.00	0	
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	
FRS167 On 01/08/2022 Spot Bond					0.00000	13.41596				0.00	0	
<b>Total FRS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS168</b>										<b>0.00</b>	<b>0</b>	
FRS168 On 01/08/2021 Spot Bond					0.00000	12.14332				0.00	0	
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	
FRS169 On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS16U</b>										<b>0.00</b>	<b>0</b>	
FRS16U On 01/08/2022 Spot Bond					0.00000	15.48226				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.00714				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.08943				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS173</b>										<b>0.00</b>	<b>0</b>	
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	
FRS174 On 26/01/2024 Spot Bond					0.00000	16.20502				0.00	0	
<b>Total FRS175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS175</b>										<b>0.00</b>	<b>0</b>	
FRS175 On 26/01/2024 Spot Bond					0.00000	16.20501				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS176 On 19/07/2024 Spot Bond					0.00000	18.99090				0.00	0	
<b>Total FRS177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS177</b>										<b>0.00</b>	<b>0</b>	
FRS177 On 18/09/2023 Spot Bond					0.00000	101.97488				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.75326				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS182 On 04/10/2021 Spot Bond					0.00000	112.41346				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS183 On 16/11/2023 Spot Bond					0.00000	120.95873				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 23/01/2024 Spot Bond					0.00000	123.87095				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	141.24035				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	125.11662				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	22.37347				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS195 On 19/06/2026 Spot Bond					0.00000	48.77758				0.00	0	
<b>Total FRS195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS195</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.66764				0.00	100,000,000,000	100,000,000,000
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>100,000,000,000</b>	<b>100,000,000,000</b>
<b>Total For FRS197</b>										<b>0.00</b>	<b>100,000,000,000</b>	<b>100,000,000,000</b>
FRS198 On 03/08/2020 Spot Bond					0.00000	122.64913				0.00	0	
<b>Total FRS198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS198</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.74079				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.62146				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>	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.26495				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>	
FRS202 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>	
FRS204 On 11/09/2020 Spot Bond					0.00000	100.91984				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	103.79043				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	101.33224				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	109.85702				0.00	0	
<b>Total FRS207 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS207</b>										<b>0.00</b>	<b>0</b>	
FRS207 On 16/11/2020 Spot Bond					0.00000	117.58958				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>	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.48074				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>	
FRS209 On 20/12/2020 Spot Bond					0.00000	144.25612				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>	
FRS211 On 04/09/2020 Spot Bond					0.00000	111.65798				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>	
FRS212 On 03/09/2021 Spot Bond					0.00000	110.76487				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>	
FRS213 On 04/03/2021 Spot Bond					0.00000	102.08680				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>	
FRS214 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>	
<b>Total For FRS215</b>										<b>0.00</b>	<b>0</b>	
FRS215 On 20/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS216</b>										<b>0.00</b>	<b>0</b>	
FRS216 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	16,600,000.00
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,600,000.00</b>
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	<b>16,600,000.00</b>
FRS36 On 07/12/2023 Spot Bond			3.40500	3.40500	3.40500	299.38043				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			3.29500	300.49116	3.29500	300.42962				0.00	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 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			4.01500	4.01500	4.01500	293.64147				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			3.15000	165.23286	3.15000	165.19957				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	100.82799				0.00	0	14,805,50
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,805,50</b>
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	<b>14,805,50</b>
FRS51 On 31/01/2022 Spot Bond			2.85000	166.01459	2.85000	165.98251				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	100.73715				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			5.20000	90.88017	5.20000	90.85686				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			4.78000	65.71171	4.78000	96.63927				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			4.27000	4.27000	4.27000	135.56115				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			4.34000	4.34000	4.34000	135.15230				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			4.20500	4.20500	4.20500	291.88102				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			5.03500	102.78695	5.03500	102.77299				0.00	0	94,939,60
<b>Total FRX20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>94,939,60</b>
<b>Total For FRX20</b>										<b>0.00</b>	<b>0</b>	<b>94,939,60</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			5.79500	5.79500	5.79500	107.00150			73,154,921,000,000.00	12,623,800,000	12,850,781,90
<b>Total FRX23 SPOT</b>									<b>'3,154,921,000,000.00</b>	<b>12,623,800,000</b>	<b>12,850,781,90</b>
<b>Total For FRX23</b>									<b>'3,154,921,000,000.00</b>	<b>12,623,800,000</b>	<b>12,850,781,90</b>
FRX24 On 10/12/2024 Spot Bond			6.95000	114.49264	6.95000	114.47128			0.00	0	2,296,518,70
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,296,518,70</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>2,296,518,70</b>
FRX25 On 26/07/2025 Spot Bond			7.27000	114.10597	7.27000	114.08359			0.00	0	
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			7.78000	110.26719	7.78000	110.24419			4,823,600,000,000.00	620,000,000	1,827,654,00
<b>Total FRX26 SPOT</b>									<b>4,823,600,000,000.00</b>	<b>620,000,000</b>	<b>1,827,654,00</b>
<b>Total For FRX26</b>									<b>4,823,600,000,000.00</b>	<b>620,000,000</b>	<b>1,827,654,00</b>
FRX27 On 07/03/2027 Spot Bond			7.93000	114.25861	7.93000	114.23446			0.00	0	313,000,00
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>313,000,00</b>
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>313,000,00</b>
FRX28 On 26/07/2028 Spot Bond			8.39000	113.83328	8.39000	113.80757			0.00	0	
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			9.04500	107.98563	9.04500	107.95939			180,900,000,000.00	20,000,000	20,000,00
<b>Total FRX30 SPOT</b>									<b>180,900,000,000.00</b>	<b>20,000,000</b>	<b>20,000,00</b>
<b>Total For FRX30</b>									<b>180,900,000,000.00</b>	<b>20,000,000</b>	<b>20,000,00</b>
FRX31 On 21/02/2031 Spot Bond			9.47000	103.06982	9.47000	103.04362			378,800,000,000.00	40,000,000	1,490,000,00
<b>Total FRX31 SPOT</b>									<b>378,800,000,000.00</b>	<b>40,000,000</b>	<b>1,490,000,00</b>
<b>Total For FRX31</b>									<b>378,800,000,000.00</b>	<b>40,000,000</b>	<b>1,490,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.69000	107.80194	9.69000	107.77408			0.00	0	
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			11.24500	74.29218	11.24500	74.26998			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>	
FS3A5U 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>	
FS3B1U 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>	



Contract Details	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 FS3B1U</b>										<b>0.00</b>	<b>0</b>	
FS3C1 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>	
FS3D1 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>	
FS4A4 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>	
FS4A5 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>	
FS4B1 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>	
FS4C1 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>	
FS4D1 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>	
FS5A3 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>	
FS5A4 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5A4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	
FS5A5 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>	
FS5B1 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>	
FS5C1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	
FS5D11 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>	
FS5E11 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	99.83968				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	99.88121				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.41307				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>	
FS6C11 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>	
FS6D11 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS6D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6D1U</b>										<b>0.00</b>	<b>0</b>	
FS6E11 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS6E1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6E1U</b>										<b>0.00</b>	<b>0</b>	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.38299				0.00	0	
<b>Total FS7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.39887				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	100.40851				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.41134				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	101.27008				0.00	700,000,000	350,000,000
<b>Total GBL03 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
<b>Total For GBL03</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
GBL04 On 05/06/2021 Spot Bond					0.00000	100.42211				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	100.06427				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	100.25584				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	98.10905				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.26065				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	100.27433				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	100.36796				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 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>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB34U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB34U</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.62000	100.84642	4.62000	100.82218			46,200,000,000.00		10,000,000	10,000,000
<b>Total GRL35 SPOT</b>									<b>46,200,000,000.00</b>		<b>10,000,000</b>	<b>10,000,000</b>
<b>Total For GRL35</b>									<b>46,200,000,000.00</b>		<b>10,000,000</b>	<b>10,000,000</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	102.22301				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	101.14768				0.00	0	284,954,300
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>284,954,300</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	<b>284,954,300</b>
GRT12 On 24/06/2020 Spot Bond					0.00000	101.64996				0.00	0	
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT12</b>										<b>0.00</b>	<b>0</b>	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.81172				0.00	0	151,975,500
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>151,975,500</b>
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	<b>151,975,500</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT16 On 17/10/2021 Spot Bond					0.00000	101.18997				0.00	0	3,789,969,60
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,789,969,60</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>3,789,969,60</b>
GRT17 On 17/10/2023 Spot Bond			6.29500	112.98988	6.29500	112.97075				0.00	0	470,900,00
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>470,900,00</b>
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	<b>470,900,00</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	100.34419				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.51702				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			9.02000	104.22460	9.02000	104.19949				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	100.97871				0.00	0	569,908,70
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>569,908,70</b>
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	<b>569,908,70</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	102.27777				0.00	0	759,878,10
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>759,878,10</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>759,878,10</b>
GRT24 On 09/03/2023 Spot Bond					0.00000	100.01368				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.38219				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.30818				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	100.48855				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.99998				0.00	0	
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT28</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.99993				0.00	0	194,528,70
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>194,528,70</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	<b>194,528,70</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	98.58280				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	100.20981				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.54599				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	97.80692				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	98.28893				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	99.96136				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	101.49415				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.78245				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	100.40566				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.60822				0.00	0	64,346,40
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>64,346,40</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>64,346,40</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	100.42667				0.00	0	11,402,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,402,80</b>
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	<b>11,402,80</b>
GRT43 On 24/03/2025 Spot Bond					0.00000	101.58809				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	101.63076				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	100.25995				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	101.53179				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>	
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H6T5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H6T5U</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	
<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>	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.19939				0.00	0	
<b>Total HC5T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T4</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.30624				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	101.32335				0.00	800,000,000	600,000,000
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>600,000,000</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>800,000,000</b>	<b>600,000,000</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	99.23177				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	99.63117				0.00	20,000,000	10,000,000
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	100.05332				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	100.26120				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.09439				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB13</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	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 HM1C5U</b>										<b>0.00</b>	<b>0</b>	
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.14400	10.00000	106.11600				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	101.56581				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	101.49791				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	101.47859				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			4.02000	104.30063	4.02000	104.28921				0.00	0	2,034,731,20
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,034,731,20</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>2,034,731,20</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	92.23946	100.00000	92.01773				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			3.88500	294.91841	3.88500	294.85334			8,791,300,455,000.00	2,262,883,000	2,262,883,00	
<b>Total HWAY23 SPOT</b>									<b>8,791,300,455,000.00</b>	<b>2,262,883,000</b>	<b>2,262,883,00</b>	
<b>Total For HWAY23</b>									<b>8,791,300,455,000.00</b>	<b>2,262,883,000</b>	<b>2,262,883,00</b>	
HWAY2 On 07/12/2024 Spot Bond			4.10500	4.10500	4.10500	296.09478			0.00	0	0	
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			5.28500	72.78048	5.28500	90.73988			0.00	0	0	
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.45000	88.09574	11.45000	88.06879			0.00	0	4,443,400,00	
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,443,400,00</b>	
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>4,443,400,00</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.41337	100.00000	12.38574			0.00	0	0	
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.52000	87.23979	11.52000	87.21295			0.00	0	5,460,900,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,460,900,00</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>5,460,900,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.41284	100.00000	12.38521			0.00	0	
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.23687			0.00	0	25,000,000,00
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>
<b>Total For HWF11</b>									<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.92823			0.00	0	10,000,000,00
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.21160			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	106.14400	10.00000	106.11600			0.00	0	
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			3.68000	139.09423	3.70000	138.94377		174,873,232,000,000.00	47,519,900,000	232,277,300,10	
<b>Total I2025 SPOT</b>								<b>174,873,232,000,000.00</b>	<b>47,519,900,000</b>	<b>232,277,300,10</b>	
<b>Total For I2025</b>								<b>174,873,232,000,000.00</b>	<b>47,519,900,000</b>	<b>232,277,300,10</b>	
I2029 On 31/03/2029 Spot Bond			4.15000	99.49249	4.15000	99.46983		96,469,240,000,000.00	23,245,600,000	229,224,761,00	
<b>Total I2029 SPOT</b>								<b>96,469,240,000,000.00</b>	<b>23,245,600,000</b>	<b>229,224,761,00</b>	
<b>Total For I2029</b>								<b>96,469,240,000,000.00</b>	<b>23,245,600,000</b>	<b>229,224,761,00</b>	
I2033 On 28/02/2033 Spot Bond			4.45500	95.85200	4.45500	95.82950		24,898,442,580,000.00	5,588,876,000	52,119,404,00	
<b>Total I2033 SPOT</b>								<b>24,898,442,580,000.00</b>	<b>5,588,876,000</b>	<b>52,119,404,00</b>	
<b>Total For I2033</b>								<b>24,898,442,580,000.00</b>	<b>5,588,876,000</b>	<b>52,119,404,00</b>	
I2038 On 31/01/2038 Spot Bond			4.57000	108.34983	4.60000	107.88530		182,556,876,000,000.00	39,946,800,000	280,959,045,10	
<b>Total I2038 SPOT</b>								<b>182,556,876,000,000.00</b>	<b>39,946,800,000</b>	<b>280,959,045,10</b>	
<b>Total For I2038</b>								<b>182,556,876,000,000.00</b>	<b>39,946,800,000</b>	<b>280,959,045,10</b>	
I2046 On 31/03/2046 Spot Bond			4.60500	96.47701	4.60500	96.45385		320,915,367,510,000.00	69,688,462,000	121,017,018,40	
<b>Total I2046 SPOT</b>								<b>320,915,367,510,000.00</b>	<b>69,688,462,000</b>	<b>121,017,018,40</b>	
<b>Total For I2046</b>								<b>320,915,367,510,000.00</b>	<b>69,688,462,000</b>	<b>121,017,018,40</b>	
I2050 On 31/12/2050 Spot Bond			4.59000	99.40036	4.63000	98.64997		518,781,996,000,000.00	113,024,400,000	246,896,816,00	
<b>Total I2050 SPOT</b>								<b>518,781,996,000,000.00</b>	<b>113,024,400,000</b>	<b>246,896,816,00</b>	
<b>Total For I2050</b>								<b>518,781,996,000,000.00</b>	<b>113,024,400,000</b>	<b>246,896,816,00</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
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>	
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IB144U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IB144U</b>										<b>0.00</b>	<b>0</b>	
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IB146U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IB146U</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>	
IBL101 On 24/05/2022 Spot Bond			6.11000	6.11000	6.11000	105.79710				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	100.12444				0.00	0	
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL102</b>										<b>0.00</b>	<b>0</b>	
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.28574				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	100.83544				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			3.86500	295.10528	3.86500	295.04032				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	100.10279				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>	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.35941				0.00	0	
<b>Total IBL113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL113</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.62092				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	100.37181				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	101.56531				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	100.82148				0.00	0	
<b>Total IBL118 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL118</b>										<b>0.00</b>	<b>0</b>	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.46373				0.00	0	1,329,786,80
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,329,786,80</b>
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	<b>1,329,786,80</b>
IBL120 On 12/10/2020 Spot Bond					0.00000	101.21477				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	100.63982				0.00	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 IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.53225				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.24584				0.00	0	
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.32630				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	101.06884				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL131 On 07/08/2020 Spot Bond					0.00000	100.60469				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	100.60185				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	99.86779				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	100.94339				0.00	0	1,409,576,50
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,409,576,50</b>
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	<b>1,409,576,50</b>
IBL135 On 22/11/2024 Spot Bond					0.00000	100.33161				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.31370				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.54986				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	100.50010				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	100.50304				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	100.41631				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.39998				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	99.98745				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	101.95601				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			2.88000	2.88000	2.88000	165.90399				0.00	0	
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.14400	10.00000	106.11600				0.00	0	
<b>Total IBL43/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL43/JIBAR</b>										<b>0.00</b>	<b>0</b>	
IBL50 On 02/08/2020 Spot Bond			5.93000	103.67414	5.93000	103.65743				0.00	0	100,304,10
<b>Total IBL50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,304,10</b>
<b>Total For IBL50</b>										<b>0.00</b>	<b>0</b>	<b>100,304,10</b>
IBL60 On 17/02/2024 Spot Bond			6.75500	114.46869	6.75500	114.44780				0.00	0	11,000,000,00
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,000,000,00</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>11,000,000,00</b>
IBL65 On 29/07/2021 Spot Bond					0.00000	101.02098				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			3.00000	165.62312	3.00000	165.59042				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL75 On 19/08/2020 Spot Bond					0.00000	100.59495				0.00	0	379,939,10
<b>Total IBL75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
<b>Total For IBL75</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
IBL77 On 25/11/2020 Spot Bond					0.00000	100.63594				0.00	0	
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			6.59500	108.13427	6.59500	108.11521				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	101.16358				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			6.03500	104.46925	6.03500	104.45237				0.00	0	590,886,00
<b>Total IBL88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>590,886,00</b>
<b>Total For IBL88</b>										<b>0.00</b>	<b>0</b>	<b>590,886,00</b>
IBL88/F On 20/05/2021 Spot Bond			100.00000	52.67031	100.00000	52.55436				0.00	0	
<b>Total IBL88/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL88/R208</b>										<b>0.00</b>	<b>0</b>	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.27857				0.00	0	
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL89</b>										<b>0.00</b>	<b>0</b>	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.82119				0.00	0	
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	103.01111				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	
IDC02L On 28/02/2028 Spot Bond			100.00000	11.83598	100.00000	11.80963				0.00	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 IDC02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC02U</b>										<b>0.00</b>	<b>0</b>	
IDCG02 On 22/10/2020 Spot Bond			5.81500	102.00855	5.81500	101.99264				0.00	0	98,784,00
<b>Total IDC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>98,784,00</b>
<b>Total For IDC03</b>										<b>0.00</b>	<b>0</b>	<b>98,784,00</b>
IDCG03 On 24/11/2024 Spot Bond			8.22000	105.33403	8.22000	105.31097				0.00	0	1,006,473,90
<b>Total IDC06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,006,473,90</b>
<b>Total For IDC06</b>										<b>0.00</b>	<b>0</b>	<b>1,006,473,90</b>
IDCG06 On 13/11/2020 Spot Bond					0.00000	100.80473				0.00	0	
<b>Total IDC07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC07</b>										<b>0.00</b>	<b>0</b>	
IDCG07 On 13/05/2030 Spot Bond			9.91000	109.36846	9.91000	109.58874				0.00	0	
<b>Total IDC08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC08</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 05/12/2021 Spot Bond					0.00000	100.02383				0.00	0	
<b>Total IDC10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC10</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2026 Spot Bond			8.82000	109.79421	8.82000	109.76833				0.00	0	
<b>Total IDC11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC11</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 26/04/2021 Spot Bond					0.00000	100.74659				0.00	0	
<b>Total IDC12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC12</b>										<b>0.00</b>	<b>0</b>	
IDCG12 On 26/04/2023 Spot Bond					0.00000	99.05514				0.00	0	
<b>Total IDC13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC13</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 12/11/2021 Spot Bond					0.00000	100.56659				0.00	0	
<b>Total IDC14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC14</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2023 Spot Bond					0.00000	99.07003				0.00	0	
<b>Total IDC15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC15</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.20885				0.00	0	
<b>Total IDC16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC16</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.66678				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.97300				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	96.85163				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG20 On 18/12/2020 Spot Bond					0.00000	99.89765				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>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.89111				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.92276				0.00	0	981,089,90
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>981,089,90</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>981,089,90</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.83104				0.00	0	339,636,70
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>339,636,70</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	<b>339,636,70</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.93239				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IDCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP1U</b>										<b>0.00</b>	<b>0</b>	
IDCP2U On 05/04/2025 Spot Bond			100.00000	7.14130	100.00000	7.12550				0.00	0	
<b>Total IDCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP2U</b>										<b>0.00</b>	<b>0</b>	
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IDCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP3U</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			7.72000	103.76297	7.72000	103.74150				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IFC01</b>										<b>0.00</b>	<b>0</b>	
IFC02 On 14/04/2021 Spot Bond			5.85000	103.73548	5.85000	103.71914				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>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN407U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN407U</b>										<b>0.00</b>	<b>0</b>	
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>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	106.14400	10.00000	106.11600				0.00	0	
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	
ING362 On 24/02/2021 Spot Bond					0.00000	100.15565				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	100.82899				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	101.53417				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	90.45807				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	101.14523				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 INLV01</b>									<b>0.00</b>	<b>0</b>	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.83791			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	101.71087			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			7.29500	107.72486	7.29500	107.70367			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	102.69436			0.00	321,347,400	321,347,400
<b>Total INLV05 SPOT</b>									<b>0.00</b>	<b>321,347,400</b>	<b>321,347,400</b>
<b>Total For INLV05</b>									<b>0.00</b>	<b>321,347,400</b>	<b>321,347,400</b>
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IPC30U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPC30U</b>									<b>0.00</b>	<b>0</b>	
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.14400	10.00000	106.11600			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	100.09979			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	102.02300			0.00	0	
<b>Total IPF15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF15</b>									<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.98137			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	101.61164			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	101.63323			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	101.65481			0.00	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 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	101.25936				0.00	0	1,500,000,00
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	99.92563				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	100.71142				0.00	0	569,908,70
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>569,908,70</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	<b>569,908,70</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	101.03049				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.61370				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.62160				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IPF28U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF28U</b>										<b>0.00</b>	<b>0</b>	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IPF29U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF29U</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.60479				0.00	0	50,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	99.77056				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	101.52459				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	99.97055				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>	
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/R On 31/01/2022 Spot Bond			2.75000	100.99538	2.75000	100.98781				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			7.33000	148.53608	7.33000	148.48968				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	101.30927				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			7.29500	107.43366	7.29500	107.41252				0.00	0	
<b>Total IV034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV034</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	104.03999				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV036 On 22/07/2021 Spot Bond					0.00000	103.81780				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	102.18786				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			5.10000	5.10000	5.10000	160.22844				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	103.58586				0.00	0	
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 IV040</b>									<b>0.00</b>	<b>0</b>	
IV041 On 29/09/2021 Spot Bond			8.11500	107.04175	8.11500	107.01862			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	104.01167			0.00	0	
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>	
IV043 On 21/11/2021 Spot Bond			8.13000	8.13000	8.13000	106.51643			0.00	0	
<b>Total IV043 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>									<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	101.06747			0.00	0	721,884,20
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>721,884,20</b>
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	<b>721,884,20</b>
IV045 On 31/01/2022 Spot Bond			3.80000	163.55581	3.80000	163.52000		304,000,000,000.00	80,000,000	40,000,00	
<b>Total IV045 SPOT</b>								<b>304,000,000,000.00</b>	<b>80,000,000</b>	<b>40,000,00</b>	
<b>Total For IV045</b>								<b>304,000,000,000.00</b>	<b>80,000,000</b>	<b>40,000,00</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	102.85612			0.00	0	
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.38926			0.00	440,000,000	220,000,00
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
<b>Total For IV050</b>									<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV170U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV170U</b>										<b>0.00</b>	<b>0</b>	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV171U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV171U</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			6.03000	162.07495	6.03000	162.02989				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>	
IVA999 On 11/06/2020 Spot Bond			4.55000	4.55000	4.55000	99.92526				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	106.14400	10.00000	106.11600				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	101.56130				0.00	0	
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	
IVC040 On 24/07/2021 Spot Bond			11.29500	101.55640	11.29500	101.52575				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	100.73820				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			6.61000	105.98548	6.61000	105.96665				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	101.65518				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	101.68464				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	101.66500				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	101.36818				0.00	0	
<b>Total IVC109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC109</b>										<b>0.00</b>	<b>0</b>	
IVC110 On 19/05/2021 Spot Bond			6.26000	103.75075	6.26000	103.73338				0.00	0	
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.91952				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	100.75996				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	97.25815				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	100.84302				0.00	0	
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.22362				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	100.22097				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.07108				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.11650				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	100.02742				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.11026				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	101.59009				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.71086				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.63960				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	99.89877				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	100.65788				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	100.88946				0.00	0	
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.53974				0.00	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 IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.89175				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	101.55972				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	101.51370				0.00	200,000,000	100,000,000
<b>Total IVC167 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IVC167</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IVC169 On 19/02/2021 Spot Bond					0.00000	102.43994				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>	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.45380				0.00	0	
<b>Total IVC172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC172</b>										<b>0.00</b>	<b>0</b>	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.45515				0.00	0	
<b>Total IVC174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC174</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.07901				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC84U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC84U</b>										<b>0.00</b>	<b>0</b>	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
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>	
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVF85U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVF85U</b>										<b>0.00</b>	<b>0</b>	
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVF86U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVF86U</b>										<b>0.00</b>	<b>0</b>	
IVZ001 On 18/06/2020 Spot Bond			4.55000	4.55000	4.55000	99.83821				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>	
IVZ002 On 09/07/2020 Spot Bond			4.60000	4.60000	4.60000	99.57334				0.00	0	
<b>Total IVZ002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ002</b>										<b>0.00</b>	<b>0</b>	
IVZ003 On 06/08/2020 Spot Bond			4.65000	4.65000	4.65000	99.21633				0.00	0	
<b>Total IVZ003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ003</b>										<b>0.00</b>	<b>0</b>	
IVZ004 On 16/07/2020 Spot Bond			4.60000	4.60000	4.60000	99.48594				0.00	0	
<b>Total IVZ004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ004</b>										<b>0.00</b>	<b>0</b>	
IVZ005 On 30/07/2020 Spot Bond			4.60000	4.60000	4.60000	99.31162				0.00	0	
<b>Total IVZ005 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVZ005</b>										<b>0.00</b>	<b>0</b>	
IVZ006 On 13/08/2020 Spot Bond			4.65000	4.65000	4.65000	99.12862				0.00	0	
<b>Total IVZ006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ006</b>										<b>0.00</b>	<b>0</b>	
IVZ007 On 20/08/2020 Spot Bond			4.65000	4.65000	4.65000	99.04107				0.00	0	
<b>Total IVZ007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ007</b>										<b>0.00</b>	<b>0</b>	
IVZ008 On 27/08/2020 Spot Bond			4.65000	4.65000	4.65000	98.95367				0.00	0	
<b>Total IVZ008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ008</b>										<b>0.00</b>	<b>0</b>	
IVZ009 On 03/09/2020 Spot Bond			4.65000	4.65000	4.65000	98.86642				0.00	0	
<b>Total IVZ009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ009</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	99.77286				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	101.64536				0.00	0	
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			9.59500	102.06030	9.59500	102.03417				0.00	0	471,900,00
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>471,900,00</b>
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	<b>471,900,00</b>
KAP010 On 15/09/2020 Spot Bond					0.00000	100.00412				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	100.15658				0.00	0	759,878,10
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>759,878,10</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	<b>759,878,10</b>
KAP015 On 24/05/2022 Spot Bond					0.00000	97.19047				0.00	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 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	100.94191				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.33387				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.26424				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	101.59198				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	101.27956				0.00	0	341,945,20
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>341,945,20</b>
<b>Total For KSB009</b>										<b>0.00</b>	<b>0</b>	<b>341,945,20</b>
KW01 On 31/10/2027 Spot Bond			8.81000	126.58901	8.81000	126.55936				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	
<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	94.20921				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	92.25726				0.00	0	
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	
LBK20 On 08/06/2022 Spot Bond			7.07500	105.79436	7.07500	105.77426				0.00	0	
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	
LBK22 On 04/09/2020 Spot Bond					0.00000	99.30130				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK23 On 05/09/2022 Spot Bond					0.00000	90.74696				0.00	0	
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	
LBK24 On 10/10/2024 Spot Bond			8.59500	107.74192	8.59500	107.71715				0.00	0	808,716,70
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>808,716,70</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>808,716,70</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	95.38574				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	99.65262				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			11.92500	93.90492	11.92500	93.87537				0.00	0	
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	
LBK29 On 07/06/2023 Spot Bond			11.09500	96.67229	11.09500	96.64377				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	90.96114				0.00	0	
<b>Total LBK30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK30</b>										<b>0.00</b>	<b>0</b>	
LBK31 On 20/09/2023 Spot Bond					0.00000	89.99179				0.00	0	
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.68825				0.00	0	
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.49009				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.76872				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	101.47600				0.00	0	
<b>Total LBK36 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 LBK36</b>										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.41196				0.00	0	
<b>Total LBK37 SPOT</b>										0.00	0	
<b>Total For LBK37</b>										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	80.50067				0.00	0	500,000,00
<b>Total LBK38 SPOT</b>										0.00	0	500,000,00
<b>Total For LBK38</b>										0.00	0	500,000,00
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total LBK39U SPOT</b>										0.00	0	
<b>Total For LBK39U</b>										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total LBK40U SPOT</b>										0.00	0	
<b>Total For LBK40U</b>										0.00	0	
LGL04 On 14/08/2020 Spot Bond			5.74500	103.53950	5.74500	103.52337				0.00	0	92,400,00
<b>Total LGL04 SPOT</b>										0.00	0	92,400,00
<b>Total For LGL04</b>										0.00	0	92,400,00
LGL05 On 12/12/2021 Spot Bond					0.00000	101.64057				0.00	0	
<b>Total LGL05 SPOT</b>										0.00	0	
<b>Total For LGL05</b>										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.64500	109.38650	6.64500	109.36697				0.00	0	2,827,800,00
<b>Total LGL06 SPOT</b>										0.00	0	2,827,800,00
<b>Total For LGL06</b>										0.00	0	2,827,800,00
LGL07 On 04/10/2022 Spot Bond					0.00000	103.32295				0.00	0	
<b>Total LGL07 SPOT</b>										0.00	0	
<b>Total For LGL07</b>										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.55999				0.00	0	
<b>Total LGL08 SPOT</b>										0.00	0	
<b>Total For LGL08</b>										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	100.10140				0.00	0	500,000,00
<b>Total LGL09 SPOT</b>										0.00	0	500,000,00
<b>Total For LGL09</b>										0.00	0	500,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.05216				0.00	0	
<b>Total LGL10 SPOT</b>										0.00	0	
<b>Total For LGL10</b>										0.00	0	
LHC16L On 03/09/2020 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 LHC16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC16U</b>										<b>0.00</b>	<b>0</b>	
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total LHC17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC17U</b>										<b>0.00</b>	<b>0</b>	
LHC18L On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total LHC18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC18U</b>										<b>0.00</b>	<b>0</b>	
LHC19L On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000,000.00	27,500,000,000	27,500,000,000	27,500,000,000
<b>Total LHC19U SPOT</b>									<b>50,000,000,000,000.00</b>	<b>27,500,000,000</b>	<b>27,500,000,000</b>	<b>27,500,000,000</b>
<b>Total For LHC19U</b>									<b>50,000,000,000,000.00</b>	<b>27,500,000,000</b>	<b>27,500,000,000</b>	<b>27,500,000,000</b>
LHL26 On 13/11/2020 Spot Bond					0.00000	100.90016				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	100.78691				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	100.89211				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	100.04364				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	101.04399				0.00	0	
<b>Total LOM02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM02</b>										<b>0.00</b>	<b>0</b>	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.37038				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	100.37908				0.00	0	
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.41699				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.42831				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.43680				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 15/06/2020 Spot Bond					0.00000	99.94091				0.00	0	
<b>Total MAQ187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAQ187</b>										<b>0.00</b>	<b>0</b>	
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MBC29U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBC29U</b>										<b>0.00</b>	<b>0</b>	
MBC30 On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		85,000,000,000	50,000,000,000	
<b>Total MBC30U SPOT</b>								<b>10,000,000,000,000.00</b>		<b>85,000,000,000</b>	<b>50,000,000,000</b>	
<b>Total For MBC30U</b>								<b>10,000,000,000,000.00</b>		<b>85,000,000,000</b>	<b>50,000,000,000</b>	
MBF05 On 28/08/2020 Spot Bond					0.00000	100.30505				0.00	0	
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.05953				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	100.05370				0.00	0	
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 07/06/2020 Spot Bond					0.00000	0.00000				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	100.09161				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	101.38903				0.00	0	
<b>Total MBF064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF064</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.94458				0.00	0	20,000,000,000
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
MBP03: On 02/11/2022 Spot Bond					0.00000	100.68768				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	100.43874				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	100.25854				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 13/04/2021 Spot Bond					0.00000	101.20389				0.00	0	
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.76030				0.00	0	
<b>Total MBP042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP042</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.76729				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2021 Spot Bond					0.00000	101.47720				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	101.49767				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	99.82040				0.00	0	
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.23371				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	101.47722				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	101.49770				0.00	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 MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.24864				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	99.97425				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>	
MIIL03 On 28/08/2023 Spot Bond					0.00000	120.63178				0.00	0	
<b>Total MIIL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MIIL03</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 17/03/2021 Spot Bond			6.64500	104.84634	6.64500	104.82771			3,123,150,000,000.00	470,000,000	638,478,800	
<b>Total MMIG02 SPOT</b>									<b>3,123,150,000,000.00</b>	<b>470,000,000</b>	<b>638,478,800</b>	
<b>Total For MMIG02</b>									<b>3,123,150,000,000.00</b>	<b>470,000,000</b>	<b>638,478,800</b>	
MMIG0 On 12/08/2025 Spot Bond			10.28000	10.28000	10.28000	107.67694			0.00	0		
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>		
MMIG0 On 12/08/2022 Spot Bond			6.69500	111.84534	6.69500	111.82511			66,950,000,000.00	10,000,000	1,834,140,500	
<b>Total MMIG05 SPOT</b>									<b>66,950,000,000.00</b>	<b>10,000,000</b>	<b>1,834,140,500</b>	
<b>Total For MMIG05</b>									<b>66,950,000,000.00</b>	<b>10,000,000</b>	<b>1,834,140,500</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.87515			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	96.65939			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	97.53857			0.00	0		
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>		
MML02 On 10/12/2026 Spot Bond			8.35000	104.66609	8.35000	104.64270			0.00	0		
<b>Total MML02 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For MML02</b>									<b>0.00</b>	<b>0</b>		
MQB00 On 28/08/2023 Spot Bond					0.00000	120.76575			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN06 On 13/07/2020 Spot Bond					0.00000	101.37832				0.00	0	18,997,00
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,997,00</b>
<b>Total For MTN06</b>										<b>0.00</b>	<b>0</b>	<b>18,997,00</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	100.32865				0.00	0	2,190,000,00
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,190,000,00</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	<b>2,190,000,00</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	101.51813				0.00	0	
<b>Total MTN08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN08</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.73664				0.00	0	65,000,00
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	100.07019				0.00	0	5,000,000,00
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	99.80176				0.00	0	205,167,30
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>205,167,30</b>
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	<b>205,167,30</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	100.70144				0.00	0	379,939,10
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	99.14237				0.00	0	664,893,30
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>664,893,30</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>664,893,30</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	100.59749				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.61367				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	99.18191				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	98.30892				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.47197				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	100.02898				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	99.77959				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 07/09/2020 Spot Bond					0.00000	100.02513				0.00	0	
<b>Total MTNC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC21</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.64850				0.00	0	
<b>Total MTNC22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC22</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	100.34446				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	100.33937				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	100.33937				0.00	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 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	101.69447				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	101.73688				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	101.77819				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	102.15898				0.00	0	
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	
N6G26 On 22/03/2021 Spot Bond					0.00000	103.32571				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	101.60571				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	101.93510				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	102.21510				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	102.47260				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			6.58500	104.22486	6.58500	104.20652				0.00	0	348,855,10
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>348,855,10</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>348,855,10</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM02 On 29/06/2020 Spot Bond			5.39500	104.51943	5.39500	104.50402				0.00	0	299,748,50
<b>Total NAM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>299,748,50</b>
<b>Total For NAM02</b>										<b>0.00</b>	<b>0</b>	<b>299,748,50</b>
NAM03 On 01/08/2023 Spot Bond			6.69500	112.99299	6.69500	112.97255				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.25000	109.56193	9.25000	109.53472				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	100.21482				0.00	0	
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.92343				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.76197				0.00	0	379,939,10
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
NBG04 On 25/10/2022 Spot Bond					0.00000	100.75797				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.77314				0.00	0	318,651,30
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>318,651,30</b>
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	<b>318,651,30</b>
NBK11 On 28/11/2020 Spot Bond			5.81000	101.70776	5.81000	101.69200				0.00	0	1,619,191,70
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,619,191,70</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>1,619,191,70</b>
NBK12 On 19/03/2021 Spot Bond			5.99500	104.64007	5.99500	104.62328				0.00	0	89,755,60
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>89,755,60</b>
<b>Total For NBK12A</b>										<b>0.00</b>	<b>0</b>	<b>89,755,60</b>
NBK12 On 19/03/2021 Spot Bond			9.38000	102.11443	9.38000	102.08901				0.00	0	
<b>Total NBK12A/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK12A/R208</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.57500	112.59086	6.57500	112.57108				0.00	0	3,612,400,00
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,612,400,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>3,612,400,00</b>
NBK14/ On 25/06/2021 Spot Bond			5.31000	108.25470	5.31000	108.23920			0.00	0	92,435,00
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>92,435,00</b>
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	<b>92,435,00</b>
NBK15/ On 11/02/2022 Spot Bond			5.56000	107.98560	5.56000	107.96932			0.00	0	
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	
NBK16/ On 12/02/2025 Spot Bond			7.65000	110.01223	7.65000	109.98954		8,766,900,000,000.00		1,146,000,000	620,745,20
<b>Total NBK16A SPOT</b>								<b>8,766,900,000,000.00</b>		<b>1,146,000,000</b>	<b>620,745,20</b>
<b>Total For NBK16A</b>								<b>8,766,900,000,000.00</b>		<b>1,146,000,000</b>	<b>620,745,20</b>
NBK17/ On 22/04/2026 Spot Bond			7.85000	111.05945	7.85000	111.03609		314,000,000,000.00		40,000,000	1,240,000,00
<b>Total NBK17A SPOT</b>								<b>314,000,000,000.00</b>		<b>40,000,000</b>	<b>1,240,000,00</b>
<b>Total For NBK17A</b>								<b>314,000,000,000.00</b>		<b>40,000,000</b>	<b>1,240,000,00</b>
NBK19/ On 01/06/2022 Spot Bond			6.09000	106.76561	6.09000	106.74812			0.00	0	377,873,30
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>377,873,30</b>
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	<b>377,873,30</b>
NBK20/ On 01/06/2026 Spot Bond			7.85000	112.06521	7.85000	112.04163		471,000,000,000.00		60,000,000	64,379,20
<b>Total NBK20A SPOT</b>								<b>471,000,000,000.00</b>		<b>60,000,000</b>	<b>64,379,20</b>
<b>Total For NBK20A</b>								<b>471,000,000,000.00</b>		<b>60,000,000</b>	<b>64,379,20</b>
NBK20/ On 25/06/2021 Spot Bond					0.00000	101.86491			0.00	0	
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	
NBK21/ On 21/07/2027 Spot Bond			8.78000	113.75979	8.78000	113.73293		1,931,600,000,000.00		220,000,000	110,000,00
<b>Total NBK21A SPOT</b>								<b>1,931,600,000,000.00</b>		<b>220,000,000</b>	<b>110,000,00</b>
<b>Total For NBK21A</b>								<b>1,931,600,000,000.00</b>		<b>220,000,000</b>	<b>110,000,00</b>
NBK22/ On 19/11/2022 Spot Bond			6.07500	109.54716	6.07500	109.52935			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			8.54000	109.83283	8.54000	109.80788			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			8.52000	113.77639	8.52000	113.75061			0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24/ On 11/02/2022 Spot Bond					0.00000	100.60139			0.00	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 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			6.34500	6.34500	6.34500	113.82620				0.00	0	10,000,000.00
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
NBK25 On 12/02/2025 Spot Bond					0.00000	102.64417				0.00	0	864,579.80
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>864,579.80</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>864,579.80</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	19.87475	100.00000	19.83100			11,000,000,000,000.00		110,000,000	460,000.00
<b>Total NBK26A SPOT</b>									<b>11,000,000,000,000.00</b>		<b>110,000,000</b>	<b>460,000.00</b>
<b>Total For NBK26A</b>									<b>11,000,000,000,000.00</b>		<b>110,000,000</b>	<b>460,000.00</b>
NBK26 On 22/04/2026 Spot Bond					0.00000	102.17710				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			8.83000	111.46352	8.83000	111.43736				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			6.59500	113.11099	6.59500	113.09083				0.00	0	533,792.40
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>533,792.40</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>533,792.40</b>
NBK28 On 19/11/2020 Spot Bond					0.00000	100.75226				0.00	0	
<b>Total NBK28B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28B</b>										<b>0.00</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			8.65000	112.45405	8.65000	112.42789				0.00	0	67,121.20
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>67,121.20</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>67,121.20</b>
NBK30 On 20/02/2024 Spot Bond			6.42500	113.22644	6.42500	113.20677				0.00	0	18,000,000.00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000.00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000.00</b>
NBK30 On 18/02/2021 Spot Bond					0.00000	100.75345				0.00	0	
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			6.34500	110.10114	6.34500	110.08246				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	100.87173				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.06636				0.00	0	
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK34B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.63809				0.00	0	279,832,90
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>279,832,90</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>279,832,90</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	102.34877				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.95171				0.00	0	
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.04500	10.04500	10.04500	65.73816				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	104.38092				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	101.09211				0.00	0	189,969,60
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>189,969,60</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>189,969,60</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	101.09726				0.00	0	289,969,60
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>289,969,60</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>289,969,60</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	100.67330				0.00	0	3,944,60
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,944,60</b>
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	<b>3,944,60</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.77179				0.00	0	379,939,10
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	101.63981				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	100.84636				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.66028				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	99.96893				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	99.41981				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.49512				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.21312				0.00	50,050,000,000	50,429,939,10
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>50,050,000,000</b>	<b>50,429,939,10</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>50,050,000,000</b>	<b>50,429,939,10</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	100.03915				0.00	0	379,939,10
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
NBK54I On 21/02/2029 Spot Bond					0.00000	100.38467				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>	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.66767				0.00	0	
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.68170				0.00	0	569,908,70
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>569,908,70</b>
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	<b>569,908,70</b>
NBK5 On 01/08/2026 Spot Bond					0.00000	99.85122				0.00	0	759,878,10
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>759,878,10</b>
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	<b>759,878,10</b>
NBK5 On 01/08/2029 Spot Bond					0.00000	99.93796				0.00	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 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	98.96464				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	99.49104				0.00	0	401,891,10
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>401,891,10</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>401,891,10</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.14771				0.00	0	2,990,544,90
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,990,544,90</b>
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	<b>2,990,544,90</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.81312				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.21500	106.89476	9.21500	106.86860				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	99.81473				0.00	0	371,713,40
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>371,713,40</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>371,713,40</b>
NCLN8 On 20/03/2024 Spot Bond			9.25000	106.21289	9.25000	106.18679				0.00	0	151,975,50
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>151,975,50</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>151,975,50</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.81312				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	99.81042				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	99.80718				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NCLN91</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2020 Spot Bond					0.00000	99.80566				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	100.45533				0.00	0	
<b>Total NDAL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL01</b>										<b>0.00</b>	<b>0</b>	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.98382				0.00	0	
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	
NED20 On 01/07/2020 Spot Bond			5.59500	105.32210	5.59500	105.30601				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	103.62991				0.00	20,000,000	10,000,00
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.66222				0.00	10,000,000	10,000,00
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,00</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,00</b>
NET53 On 17/04/2021 Spot Bond					0.00000	101.22071				0.00	0	
<b>Total NET53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NET53</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.35031				0.00	0	
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	99.78447				0.00	0	
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.33905				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	102.30436				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond					0.00000	98.39287				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.25223				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.49213				0.00	0	4,749,238,60
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,749,238,60</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>4,749,238,60</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	108.18661				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1B On 20/10/2023 Spot Bond					0.00000	98.91950				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	98.28461				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	97.81079				0.00	0	250,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	96.58313				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>	
NHM00 On 25/11/2020 Spot Bond			10.00000	106.14400	10.00000	106.11600				0.00	0	
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 12/05/2021 Spot Bond			13.50000	101.07068	13.50000	101.03481				0.00	0	
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.63848				0.00	0	
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.32392				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.06721				0.00	0	5,000,000,00
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
NHM01 On 24/05/2022 Spot Bond					0.00000	100.36451				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	99.89958				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	99.99177				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	100.47632				0.00	40,000,000	30,020,000,00
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>30,020,000,00</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>40,000,000</b>	<b>30,020,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	99.90543				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.82211				0.00	0	13,000,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,00</b>
NHM01 On 26/02/2021 Spot Bond					0.00000	100.63743				0.00	10,000,000	10,000,00
<b>Total NHM017 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,00</b>
<b>Total For NHM017</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	100.44095				0.00	0	35,000,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>35,000,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	100.45118				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.46000	5.46000	5.46000	192.13719				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			4.74000	4.74000	4.74000	176.88910				0.00	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 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			4.45500	4.45500	4.45500	134.48369				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			4.99000	4.99000	4.99000	93.12296			499,000,000,000.00		100,000,000	50,000,00
<b>Total NI29 SPOT</b>									<b>499,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For NI29</b>									<b>499,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,00</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.50000	5.50000	5.50000	95.67926				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			4.56000	4.56000	4.56000	133.87654				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	131.64883				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			4.88000	4.88000	4.88000	175.20307				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			5.59000	166.97547	5.59000	166.93100				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			5.46500	96.14667	5.46500	96.12131				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			5.14000	104.04497	5.14000	104.03041				0.00	0	230,120,70
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,120,70</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>230,120,70</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN010 On 01/10/2020 Spot Bond					0.00000	101.35465				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	101.50180				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	101.34702				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	102.51959				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	101.59226				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	101.09521				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	96.70811				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	121.60898				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	99.81265				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	99.95768				0.00	200,000,000	50,000,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</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>	
NN028 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>	

Contract Details	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 NN028U</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.28498				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	98.56898				0.00	200,000,000	50,000,00
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	99.69605				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	98.57981				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	99.34642				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.34445				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	100.10493				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	81.17335				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.67254				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	81.05527				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	105.35550				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	99.96997				0.00	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 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	99.96841				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>	
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	109.83701				0.00	0	18,842,335,77
<b>Total NNF010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,842,335,77</b>
<b>Total For NNF010</b>										<b>0.00</b>	<b>0</b>	<b>18,842,335,77</b>
NNF01 On 14/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF011</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	82.46433				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	82.46433				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	116.09063				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	104.26312				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	118.78442				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	118.63624				0.00	0	
<b>Total NNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF08</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.24910				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2052 Spot Bond					0.00000	112.46601				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.33632				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	100.33691				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.31881				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.26443				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	110.80750				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.35746				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.34454				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.28737				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.84028				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.29501				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			6.74500	113.32746	6.74500	113.30704				0.00	0	1,727,290,30
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,727,290,30</b>



Contract Details	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 NRA022</b>									<b>0.00</b>	<b>0</b>	<b>1,727,290,30</b>
NRA02: On 31/05/2023 Spot Bond			3.99500	187.80784	3.99500	187.76584			0.00	0	315,093,40
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>315,093,40</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>315,093,40</b>
NRA02: On 30/11/2028 Spot Bond			9.42000	116.62624	9.42000	116.59692		90,771,120,000.00		9,636,000	835,101,80
<b>Total NRA028 SPOT</b>								<b>90,771,120,000.00</b>		<b>9,636,000</b>	<b>835,101,80</b>
<b>Total For NRA028</b>								<b>90,771,120,000.00</b>		<b>9,636,000</b>	<b>835,101,80</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	12.64349	100.00000	12.61551			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	100.95967			0.00	0	
<b>Total NTC19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC19</b>									<b>0.00</b>	<b>0</b>	
NTC20: On 27/07/2020 Spot Bond					0.00000	100.86550			0.00	0	56,990,80
<b>Total NTC20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>56,990,80</b>
<b>Total For NTC20</b>									<b>0.00</b>	<b>0</b>	<b>56,990,80</b>
NTC21: On 24/03/2022 Spot Bond					0.00000	102.37252			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	100.81834			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	101.18925			0.00	0	
<b>Total NTC23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>									<b>0.00</b>	<b>0</b>	
NTC24: On 29/03/2021 Spot Bond					0.00000	101.81987			0.00	0	
<b>Total NTC24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC24</b>									<b>0.00</b>	<b>0</b>	
NTC25: On 07/09/2021 Spot Bond					0.00000	100.24274			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	100.09100			0.00	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 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	99.97274				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	99.97230				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	99.87848				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.80763				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			6.39500	108.81281	6.39500	108.79420				0.00	0	1,851,338,20
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,851,338,20</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,851,338,20</b>
OML07 On 19/03/2025 Spot Bond			9.72000	107.09600	9.72000	107.06839			6,162,480,000,000.00		634,000,000	1,957,000,00
<b>Total OML07 SPOT</b>									<b>6,162,480,000,000.00</b>		<b>634,000,000</b>	<b>1,957,000,00</b>
<b>Total For OML07</b>									<b>6,162,480,000,000.00</b>		<b>634,000,000</b>	<b>1,957,000,00</b>
OML08 On 14/09/2020 Spot Bond					0.00000	100.26226				0.00	0	368,788,60
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>368,788,60</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>368,788,60</b>
OML09 On 14/09/2022 Spot Bond			6.69500	111.29251	6.69500	111.27260				0.00	0	1,547,359,40
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,547,359,40</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,547,359,40</b>
OML10 On 14/09/2025 Spot Bond			9.27000	111.21753	9.27000	111.19015				0.00	0	1,032,428,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,032,428,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>1,032,428,00</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
OML11 On 11/06/2024 Spot Bond					0.00000	96.92345				0.00	0	2,549,391,20
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,549,391,20</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>2,549,391,20</b>
PBAJ1L 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>	
PBAV1L 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>	
PBBJ1L 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>	
PBDJ1L 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>	
PBGJ1L 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>	
PBJC1L 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>	
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBJJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBJJ1U</b>										<b>0.00</b>	<b>0</b>	
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBKJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBKJ1U</b>										<b>0.00</b>	<b>0</b>	
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBKS1U</b>										<b>0.00</b>	<b>0</b>	
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBLS1U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 PBL1U</b>										<b>0.00</b>	<b>0</b>	
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBUJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBUJ1U</b>										<b>0.00</b>	<b>0</b>	
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBVJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBVJ1U</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.00004				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	100.00002				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	106.14400	10.00000	106.11600				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	99.97009				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	100.22558				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.37237				0.00	0	
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.66920				0.00	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 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	100.21855				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	100.41697				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	100.43678				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.47634				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.48198				0.00	0	
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.48763				0.00	0	
<b>Total PRE2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2D1</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			7.54000	114.75963	7.47000	120.36450				343,175,663,228,000.00	2,432,781,918,200	1,094,981,494,60
<b>Total R186 SPOT</b>										<b>13,175,663,228,000.00</b>	<b>432,781,918,200</b>	<b>194,981,494,60</b>
<b>Total For R186</b>										<b>13,175,663,228,000.00</b>	<b>432,781,918,200</b>	<b>194,981,494,60</b>
R197 On 07/12/2023 Spot Bond			2.79500	305.31319	2.79500	305.25476				45,004,810,500,000.00	16,101,900,000	118,463,586,50
<b>Total R197 SPOT</b>										<b>15,004,810,500,000.00</b>	<b>16,101,900,000</b>	<b>118,463,586,50</b>
<b>Total For R197</b>										<b>15,004,810,500,000.00</b>	<b>16,101,900,000</b>	<b>118,463,586,50</b>
R202 On 07/12/2033 Spot Bond			4.46000	213.19749	4.46000	213.14716				589,605,087,000,000.00	132,198,450,000	190,873,097,90
<b>Total R202 SPOT</b>										<b>19,605,087,000,000.00</b>	<b>132,198,450,000</b>	<b>190,873,097,90</b>
<b>Total For R202</b>										<b>19,605,087,000,000.00</b>	<b>132,198,450,000</b>	<b>190,873,097,90</b>
R2023 On 28/02/2023 Spot Bond			5.11500	108.77636	5.09500	108.81383				389,882,704,810,500.00	76,223,402,700	1,057,895,058,70
<b>Total R2023 SPOT</b>										<b>19,882,704,810,500.00</b>	<b>76,223,402,700</b>	<b>1,057,895,058,70</b>
<b>Total For R2023</b>										<b>19,882,704,810,500.00</b>	<b>76,223,402,700</b>	<b>1,057,895,058,70</b>
R2030 On 31/01/2030 Spot Bond			8.92500	96.98712	8.92500	96.96386				784,726,419,462,500.00	536,103,800,500	1,601,423,531,70
<b>Total R2030 SPOT</b>										<b>14,726,419,462,500.00</b>	<b>536,103,800,500</b>	<b>1,601,423,531,70</b>
<b>Total For R2030</b>										<b>14,726,419,462,500.00</b>	<b>536,103,800,500</b>	<b>1,601,423,531,70</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032 On 31/03/2032 Spot Bond			9.80000	90.89603	9.80000	90.87226			415,906,552,640,000.00	246,521,076,800	552,937,712,30
<b>Total R2032 SPOT</b>									<b>15,906,552,640,000.00</b>	<b>246,521,076,800</b>	<b>552,937,712,30</b>
<b>Total For R2032</b>									<b>15,906,552,640,000.00</b>	<b>246,521,076,800</b>	<b>552,937,712,30</b>
R2035 On 28/02/2035 Spot Bond			10.48500	90.52331	10.48500	90.49830			290,923,581,169,500.00	313,869,678,700	053,466,457,20
<b>Total R2035 SPOT</b>									<b>10,923,581,169,500.00</b>	<b>313,869,678,700</b>	<b>053,466,457,20</b>
<b>Total For R2035</b>									<b>10,923,581,169,500.00</b>	<b>313,869,678,700</b>	<b>053,466,457,20</b>
R2037 On 31/01/2037 Spot Bond			10.74500	85.82913	10.74500	85.80445			761,652,116,179,500.00	70,884,329,100	197,617,707,10
<b>Total R2037 SPOT</b>									<b>1,652,116,179,500.00</b>	<b>70,884,329,100</b>	<b>197,617,707,10</b>
<b>Total For R2037</b>									<b>1,652,116,179,500.00</b>	<b>70,884,329,100</b>	<b>197,617,707,10</b>
R2040 On 31/01/2040 Spot Bond			10.94000	87.69646	10.94000	87.67081			193,112,249,474,000.00	291,874,977,100	472,356,233,10
<b>Total R2040 SPOT</b>									<b>1,112,249,474,000.00</b>	<b>291,874,977,100</b>	<b>472,356,233,10</b>
<b>Total For R2040</b>									<b>1,112,249,474,000.00</b>	<b>291,874,977,100</b>	<b>472,356,233,10</b>
R2044 On 31/01/2044 Spot Bond			10.99500	84.35778	10.99500	84.33298			875,509,087,831,000.00	261,528,793,800	102,779,540,30
<b>Total R2044 SPOT</b>									<b>5,509,087,831,000.00</b>	<b>261,528,793,800</b>	<b>102,779,540,30</b>
<b>Total For R2044</b>									<b>5,509,087,831,000.00</b>	<b>261,528,793,800</b>	<b>102,779,540,30</b>
R2048 On 28/02/2048 Spot Bond			10.96000	83.31379	10.96000	83.28977			792,330,794,616,000.00	710,979,087,100	442,868,049,50
<b>Total R2048 SPOT</b>									<b>1,230,794,616,000.00</b>	<b>710,979,087,100</b>	<b>442,868,049,50</b>
<b>Total For R2048</b>									<b>1,230,794,616,000.00</b>	<b>710,979,087,100</b>	<b>442,868,049,50</b>
R208 On 31/03/2021 Spot Bond			3.50000	103.87323	3.50000	103.86338			630,000,000,000,000.00	180,000,000,000	583,163,505,90
<b>Total R208 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>180,000,000,000</b>	<b>583,163,505,90</b>
<b>Total For R208</b>									<b>10,000,000,000,000.00</b>	<b>180,000,000,000</b>	<b>583,163,505,90</b>
R209 On 31/03/2036 Spot Bond			10.53500	68.56562	10.43000	69.15166			058,907,331,916,500.00	385,278,341,900	000,146,234,70
<b>Total R209 SPOT</b>									<b>18,907,331,916,500.00</b>	<b>385,278,341,900</b>	<b>000,146,234,70</b>
<b>Total For R209</b>									<b>18,907,331,916,500.00</b>	<b>385,278,341,900</b>	<b>000,146,234,70</b>
R210 On 31/03/2028 Spot Bond			4.02000	185.90051	4.03000	185.73069			43,109,676,000,000.00	10,723,800,000	43,660,981,20
<b>Total R210 SPOT</b>									<b>1,109,676,000,000.00</b>	<b>10,723,800,000</b>	<b>43,660,981,20</b>
<b>Total For R210</b>									<b>1,109,676,000,000.00</b>	<b>10,723,800,000</b>	<b>43,660,981,20</b>
R212 On 31/01/2022 Spot Bond			2.35000	167.32847	2.35000	167.29839			1,207,900,000,000.00	514,000,000	41,504,886,80
<b>Total R212 SPOT</b>									<b>1,207,900,000,000.00</b>	<b>514,000,000</b>	<b>41,504,886,80</b>
<b>Total For R212</b>									<b>1,207,900,000,000.00</b>	<b>514,000,000</b>	<b>41,504,886,80</b>
R213 On 28/02/2031 Spot Bond			9.50000	85.36277	9.41000	85.87339			495,888,049,050,000.00	157,461,899,900	608,224,308,80
<b>Total R213 SPOT</b>									<b>15,888,049,050,000.00</b>	<b>157,461,899,900</b>	<b>608,224,308,80</b>
<b>Total For R213</b>									<b>15,888,049,050,000.00</b>	<b>157,461,899,900</b>	<b>608,224,308,80</b>
R214 On 28/02/2041 Spot Bond			10.79000	66.55329	10.79000	66.53440			507,936,870,189,000.00	510,466,809,100	769,314,377,40
<b>Total R214 SPOT</b>									<b>17,936,870,189,000.00</b>	<b>510,466,809,100</b>	<b>769,314,377,40</b>

Contract Details	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 R214</b>										17,936,870,189,000.00	510,466,809,100	769,314,377,40
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>	
<b>Total For RC010U</b>										<b>0.00</b>	<b>0</b>	
RC011 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>	
RC017 On 23/02/2021 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 RC017U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC017U</b>										<b>0.00</b>	<b>0</b>	
RC018I 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>	
RC019I 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>	
RC020I 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>	
RC021I On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC021U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC021U</b>										<b>0.00</b>	<b>0</b>	
RC022I On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC022U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC022U</b>										<b>0.00</b>	<b>0</b>	
RDF02I 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>	
RDF06I 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>	
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	
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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF16U</b>										<b>0.00</b>	<b>0</b>	
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF17U</b>										<b>0.00</b>	<b>0</b>	
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF18U</b>										<b>0.00</b>	<b>0</b>	
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF19U</b>										<b>0.00</b>	<b>0</b>	
RDF26 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>	
RDF27 On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF27U</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.45192				0.00	0	
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 RDFB08</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.13454				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	102.30279				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	101.04366				0.00	0	759,878,10
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>759,878,10</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>759,878,10</b>
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.64299				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	98.88760				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.33594				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.86648				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	100.07676				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	99.79965				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.39699				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	101.60086				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	101.65482				0.00	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 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	101.53142				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	100.39380				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	98.50385				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.41286				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 29/07/2020 Spot Bond					0.00000	100.73422				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	100.44193				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>	
REB18 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total REB18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For REB18U</b>										<b>0.00</b>	<b>0</b>	
RED12 On 12/04/2021 Spot Bond					0.00000	101.80327				0.00	0	
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	
RED20 On 05/07/2020 Spot Bond					0.00000	102.27104				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	102.61329				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	100.06793				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED60 On 09/03/2022 Spot Bond					0.00000	105.39074				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	106.62051				0.00	0	
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	101.70574				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	101.90297				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RED80 On 06/04/2021 Spot Bond					0.00000	102.09441				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	104.63653				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	100.51671				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	100.72408				0.00	0	530,015,00
<b>Total RES38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>530,015,00</b>
<b>Total For RES38</b>										<b>0.00</b>	<b>0</b>	<b>530,015,00</b>
RES40 On 13/10/2022 Spot Bond					0.00000	101.29224				0.00	0	759,878,10
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>759,878,10</b>
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	<b>759,878,10</b>
RES41 On 30/11/2022 Spot Bond					0.00000	98.21940				0.00	0	455,926,90
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>455,926,90</b>
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	<b>455,926,90</b>
RES42 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>	

Contract Details	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 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>	
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			5.88500	104.75475	5.88500	104.73814				0.00	0	702,301,20
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>702,301,20</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>702,301,20</b>
RW23 On 10/12/2023 Spot Bond			6.74500	108.51339	6.74500	108.49373				0.00	0	468,722,30
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>468,722,30</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>468,722,30</b>
RW28 On 10/12/2028 Spot Bond			11.28000	94.46313	11.28000	94.43481				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.14400	10.00000	106.11600				0.00	0	
<b>Total SBK12/R157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK12/R157</b>										<b>0.00</b>	<b>0</b>	
SBK18 On 24/10/2020 Spot Bond					0.00000	101.03025				0.00	0	758,890,60
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>758,890,60</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>0</b>	<b>758,890,60</b>
SBK23 On 28/05/2022 Spot Bond			6.36500	109.87478	6.36500	109.85607				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	101.38132				0.00	0	56,990,80
<b>Total SBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>56,990,80</b>
<b>Total For SBK24</b>										<b>0.00</b>	<b>0</b>	<b>56,990,80</b>
SBK24/ On 19/10/2025 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 SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.51757				0.00	0	
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	
SBK26 On 25/04/2021 Spot Bond			6.16500	106.64307	6.16500	106.62538				0.00	0	
<b>Total SBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK26</b>										<b>0.00</b>	<b>0</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.76012				0.00	0	1,139,817,30
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,139,817,30</b>
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	<b>1,139,817,30</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	102.25587				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			5.24500	109.65115	5.24500	109.63564				0.00	0	326,548,60
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>326,548,60</b>
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	<b>326,548,60</b>
SBS20 On 15/05/2026 Spot Bond			7.28000	113.86995	7.28000	113.84783		728,000,000,000.00		100,000,000	117,939,70	
<b>Total SBS20 SPOT</b>								<b>728,000,000,000.00</b>		<b>100,000,000</b>	<b>117,939,70</b>	
<b>Total For SBS20</b>								<b>728,000,000,000.00</b>		<b>100,000,000</b>	<b>117,939,70</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.27979				0.00	0	2,279,634,50
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,279,634,50</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>2,279,634,50</b>
SBS27 On 20/02/2024 Spot Bond			6.02500	116.50901	6.02500	116.49001				0.00	0	687,841,10
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>687,841,10</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>687,841,10</b>
SBS3 On 25/05/2026 Spot Bond			7.41500	104.09649	7.41500	104.07590				0.00	0	269,958,20
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>269,958,20</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>269,958,20</b>
SBS31 On 12/06/2027 Spot Bond			8.13000	108.67993	8.13000	108.65626				0.00	0	814,790,30
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>814,790,30</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>814,790,30</b>
SBS34 On 19/09/2024 Spot Bond			6.41000	115.88604	6.41000	115.86617				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS38 On 29/01/2025 Spot Bond			6.63000	113.00660	6.63000	112.98635			5,304,000,000,000.00	800,000,000	400,000,000
<b>Total SBS38 SPOT</b>									<b>5,304,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For SBS38</b>									<b>5,304,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
SBS39 On 29/01/2030 Spot Bond			8.98000	108.19481	8.98000	108.16869			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			5.05500	105.43081	5.05500	105.41651			0.00	0	1,472,573,700
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,472,573,700</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>1,472,573,700</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	100.97369			0.00	0	
<b>Total SBS40 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS40</b>									<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			5.48500	110.85694	5.48500	110.84065			0.00	0	
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			6.96500	117.20854	6.96500	117.18674			0.00	0	118,485,200
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>118,485,200</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	<b>118,485,200</b>
SBS43 On 12/11/2027 Spot Bond			7.89000	117.08758	7.89000	117.06295			0.00	0	
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.05035			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			5.54500	115.95297	5.54500	115.93554			0.00	0	9,500,000,000
<b>Total SBS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,500,000,000</b>
<b>Total For SBS46</b>									<b>0.00</b>	<b>0</b>	<b>9,500,000,000</b>
SBS47 On 15/02/2023 Spot Bond					0.00000	101.66846			0.00	0	2,659,573,700
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,659,573,700</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>0</b>	<b>2,659,573,700</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.18762			0.00	0	417,933,000
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>417,933,000</b>
<b>Total For SBS49</b>									<b>0.00</b>	<b>0</b>	<b>417,933,000</b>
SBS50 On 31/01/2022 Spot Bond			5.13500	110.11885	5.13500	110.10352			0.00	0	
<b>Total SBS50 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 SBS50</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			6.11000	6.11000	6.11000	115.30445				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	100.19109				0.00	10,000,000	10,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>10,000,000</b>	<b>10,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.41366				0.00	5,000,000,000	7,364,038,40
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>7,364,038,40</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>7,364,038,40</b>
SBS54 On 12/06/2020 Spot Bond					0.00000	99.97821				0.00	0	
<b>Total SBS54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS54</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.48280				0.00	0	3,182,613,20
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,182,613,20</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>3,182,613,20</b>
SBS56 On 12/06/2022 Spot Bond			5.32000	106.78643	5.32000	106.77111				0.00	0	818,694,10
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>818,694,10</b>
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	<b>818,694,10</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	100.66216				0.00	0	1,709,726,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,709,726,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>1,709,726,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	100.68184				0.00	0	3,980,060,10
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,980,060,10</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>3,980,060,10</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	101.41232				0.00	0	
<b>Total SBS59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS59</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.80933				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.10429				0.00	0	151,975,50
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>151,975,50</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>151,975,50</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	100.63808				0.00	0	1,291,792,90



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,291,792,90</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>1,291,792,90</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	99.38259				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	98.95537				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.11233				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.22896				0.00	0	1,300,786,70
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,786,70</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>1,300,786,70</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	99.10215				0.00	1,000,000,000	5,200,430,50
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>5,200,430,50</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>5,200,430,50</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.13237				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			3.92500	294.54512	3.92500	294.47981				14,188,875,000,000.00	3,615,000,000	4,238,525,60
<b>Total SBSI11 SPOT</b>										<b>14,188,875,000,000.00</b>	<b>3,615,000,000</b>	<b>4,238,525,60</b>
<b>Total For SBSI11</b>										<b>14,188,875,000,000.00</b>	<b>3,615,000,000</b>	<b>4,238,525,60</b>
SBSI14 On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	189.59412				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	105.03516				0.00	0	350,000,00
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	103.65080				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	98.21432				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT201 On 13/02/2023 Spot Bond					0.00000	100.53969				0.00	0	1,899,695,50
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,899,695,50</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>1,899,695,50</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	96.20349				0.00	0	3,206,685,90
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,206,685,90</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>3,206,685,90</b>
SBT203 On 03/12/2023 Spot Bond			7.19500	109.91747	7.19500	109.89625				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.12237				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	94.54613				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.85925				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	101.86731				0.00	0	
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.75902				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	106.14400	10.00000	106.11600				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	101.37422				0.00	0	
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.56047				0.00	0	
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SLRA2</b>										<b>0.00</b>	<b>0</b>	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.51818				0.00	0	1,879,501,00
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,879,501,00</b>
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	<b>1,879,501,00</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.54434				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.83407				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	100.57800				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	100.57935				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	100.58293				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.54790				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.64246				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	100.60948				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	100.62497				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.51048				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	102.18317				0.00	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 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			6.94500	114.13705	6.94500	114.11577				0.00	0	4,400,000.00
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,400,000.00</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>4,400,000.00</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	101.88371				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	91.97280				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	100.66901				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	100.44404				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	101.25309				0.00	0	1,329,786.80
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,329,786.80</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>1,329,786.80</b>
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.37178				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.38735				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>	
SPG004 On 27/09/2023 Spot Bond					0.00000	101.67166				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG005 On 15/03/2024 Spot Bond					0.00000	99.92624				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>	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.02159				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG007 On 18/06/2024 Spot Bond					0.00000	99.88357				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG008 On 15/10/2022 Spot Bond					0.00000	101.05374				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>	
SPG009 On 15/10/2024 Spot Bond					0.00000	101.13084				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>	
SPGC01 On 15/10/2020 Spot Bond					0.00000	100.76985				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>	
SS039U 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>	
SS044U 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>	
SS046U 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>	
SS051U 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>	
SS052U 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>	
SS053U 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>	
SS054U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS054U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS054U</b>										<b>0.00</b>	<b>0</b>	
SS055U On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS055U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SS055U</b>										<b>0.00</b>	<b>0</b>	
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS056U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS056U</b>										<b>0.00</b>	<b>0</b>	
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS057U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS057U</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.60982				0.00	1,220,000,000	810,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>1,220,000,000</b>	<b>810,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>1,220,000,000</b>	<b>810,000,00</b>
SSN00 On 31/03/2021 Spot Bond			5.76000	102.08285	5.76000	102.06700				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			5.76000	102.08285	5.76000	102.06700				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			5.11500	5.11500	5.11500	130.71920				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			8.97000	107.15697	8.97000	112.36746				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			11.28000	75.70387	11.28000	75.68142				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	96.12735				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 17/11/2020 Spot Bond					0.00000	100.50092				0.00	0	
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.16949				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	103.54702				0.00	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 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	101.30774				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.49500	111.32593	6.49500	111.30650				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			5.30000	98.26490	5.30000	98.23941				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	99.07464				0.00	60,000,000	30,000,000
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
SSN04 On 30/04/2027 Spot Bond					0.00000	100.86641				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	101.33742				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			3.82500	3.82500	3.82500	295.41469				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	101.47322				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	100.82556				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	100.83971				0.00	0	1,100,000,000
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
SSN05 On 03/11/2022 Spot Bond					0.00000	100.73076				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond					0.00000	101.29849				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2028 Spot Bond			5.25000	5.25000	5.25000	170.83505				0.00	0	
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2025 Spot Bond			4.50000	4.50000	4.50000	134.22309				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2038 Spot Bond			5.50000	5.50000	5.50000	95.67926				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2029 Spot Bond			4.99000	4.99000	4.99000	93.12296				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2028 Spot Bond			5.21000	5.21000	5.21000	171.30121				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	2,500,000,000	2,500,000,000
<b>Total SSN066 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For SSN066</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
SSN06 On 28/05/2023 Spot Bond					0.00000	100.22848				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.22462				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.21507				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.92368				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.92557				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.86229				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.32794				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 31/07/2021 Spot Bond					0.00000	85.83600				0.00	0	
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 16/08/2020 Spot Bond					0.00000	103.60383				0.00	0	
<b>Total SSN080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN080</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.25428				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.96744				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.73094				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			5.33500	5.33500	5.33500	194.62168				0.00	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 SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	
SSN086 On 21/12/2026 Spot Bond					0.00000	100.29476				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.75677				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.74618				0.00	0	
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.13250				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.13991				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.03088				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN099 On 31/01/2030 Spot Bond			9.59000	91.17233	9.59000	93.00099				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.19752				0.00	0	1,500,000.00
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
SZ25 On 30/09/2025 Spot Bond			8.49000	103.89019	8.49000	103.86658				0.00	0	18,008,100.00
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,008,100.00</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>18,008,100.00</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
T13A11 On 21/08/2020 Spot Bond					0.00000	100.64956				0.00	0	
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	
T13A12 On 21/08/2020 Spot Bond			5.64000	104.07321	5.64000	104.05731				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	100.39269				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			5.74000	103.99386	5.74000	103.97768				0.00	0	
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.39452				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			5.69000	103.72198	5.69000	103.70599				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	100.39601				0.00	0	
<b>Total T13A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T13A21</b>										<b>0.00</b>	<b>0</b>	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.38900				0.00	0	949,847,70
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>949,847,70</b>
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	<b>949,847,70</b>
T14A12 On 21/11/2021 Spot Bond			8.55000	101.31108	8.55000	101.28803				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	100.14515				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	100.34256				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	100.34236				0.00	0	
<b>Total T16OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 T16OM1</b>									<b>0.00</b>	<b>0</b>	
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.45843			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>	
TFS14€ On 28/10/2021 Spot Bond					0.00000	100.88268			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>	
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.44196			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	101.28318			0.00	0	
<b>Total TFS147 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS147</b>									<b>0.00</b>	<b>0</b>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.93655			0.00	0	137,025,9€
<b>Total TFS148 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>137,025,9€</b>
<b>Total For TFS148</b>									<b>0.00</b>	<b>0</b>	<b>137,025,9€</b>
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.74007			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	100.13502			0.00	0	
<b>Total TFS151 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS151</b>									<b>0.00</b>	<b>0</b>	
TFS15€ On 06/07/2021 Spot Bond					0.00000	101.16714			0.00	0	
<b>Total TFS153 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS153</b>									<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.98250			0.00	0	
<b>Total TFS154 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>									<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2021 Spot Bond					0.00000	99.62762			0.00	0	
<b>Total TFS155 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS155</b>									<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.28289			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	100.44815			0.00	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 TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.67598				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	97.76213				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>	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.21389				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.69030				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	100.78221				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	100.84944				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>	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH13A On 21/08/2020 Spot Bond					0.00000	100.41842				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>	
TH13A On 21/08/2020 Spot Bond			6.06000	103.44065	6.06000	103.42368				0.00	0	
<b>Total TH13A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A4</b>										<b>0.00</b>	<b>0</b>	
TH13A On 21/08/2020 Spot Bond					0.00000	100.61691				0.00	0	
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	
TH13A On 21/08/2020 Spot Bond			4.87500	103.83039	4.87500	103.81665				0.00	0	
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13B On 21/08/2020 Spot Bond					0.00000	100.41341				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	100.41395				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	100.42960				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	100.41136				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	100.41179				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	100.45116				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	100.45547				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	100.45655				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	100.46732				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	100.48078				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	100.62840				0.00	0	
<b>Total TH13D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13D1</b>										<b>0.00</b>	<b>0</b>	
TH13D On 21/08/2020 Spot Bond					0.00000	100.62840				0.00	0	
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH13D2</b>										<b>0.00</b>	<b>0</b>	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.64446				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	100.63643				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	100.63910				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	100.39655				0.00	0	379,939,10
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
TH14A: On 21/11/2021 Spot Bond			5.49000	106.87902	5.49000	106.86330				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	101.31163				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond			5.65000	105.58577	5.65000	105.56978				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.42941				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	100.68991				0.00	0	75,987,80
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,987,80</b>
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	<b>75,987,80</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	100.40679				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	101.14511				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.27416				0.00	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 TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.43910				0.00	0	
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.61713				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	102.35417				0.00	0	
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.94563				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	100.38619				0.00	0	455,926,90
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>455,926,90</b>
<b>Total For TH15A1</b>										<b>0.00</b>	<b>0</b>	<b>455,926,90</b>
TH15A: On 21/11/2022 Spot Bond					0.00000	100.36775				0.00	0	1,519,756,30
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,519,756,30</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	<b>1,519,756,30</b>
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.52236				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	100.47690				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	100.22808				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	100.36523				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	100.37070				0.00	0	1,633,738,10
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,633,738,10</b>
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	<b>1,633,738,10</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B On 21/11/2022 Spot Bond					0.00000	100.39554				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	100.84637				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	100.95634				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	100.42088				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	101.09332				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	100.40794				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	102.22126				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	101.09845				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	100.52255				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	100.36259				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	100.37286				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			8.49000	102.56796	8.49000	102.54453				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.38582				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	100.40255				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	100.51825				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	106.14400	10.00000	106.11600				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	100.09547				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	99.89776				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.26500	108.09160	6.26500	108.07348				0.00	0	379,939,10
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
TL25 On 04/09/2024 Spot Bond			7.52500	109.84695	7.52500	109.82490				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.25536				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	101.87972				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			8.69500	103.48058	8.69500	103.45653				0.00	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 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	100.90957				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	99.59308				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	99.99999				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.60959				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	99.91357				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			4.19500	104.07774	4.19500	104.06592			209,309,525,000.00	49,895,000	10,911,166,500	
<b>Total TN20 SPOT</b>									<b>209,309,525,000.00</b>	<b>49,895,000</b>	<b>10,911,166,500</b>	
<b>Total For TN20</b>									<b>209,309,525,000.00</b>	<b>49,895,000</b>	<b>10,911,166,500</b>	
TN20/R On 17/09/2020 Spot Bond			100.00000	82.97246	100.00000	82.79365			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>		
TN21U On 13/05/2021 Spot Bond			100.00000	53.00343	100.00000	52.88677			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			7.25500	111.56171	7.25500	111.54010			1,083,824,450,000.00	149,390,000	20,253,849,200	
<b>Total TN23 SPOT</b>									<b>1,083,824,450,000.00</b>	<b>149,390,000</b>	<b>20,253,849,200</b>	
<b>Total For TN23</b>									<b>1,083,824,450,000.00</b>	<b>149,390,000</b>	<b>20,253,849,200</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.34336	100.00000	17.30519			0.00	0		
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>		
TN25 On 19/08/2025 Spot Bond			9.09000	104.59114	9.09000	104.56559			171,119,250,000.00	18,825,000	39,493,761,300	
<b>Total TN25 SPOT</b>									<b>171,119,250,000.00</b>	<b>18,825,000</b>	<b>39,493,761,300</b>	
<b>Total For TN25</b>									<b>171,119,250,000.00</b>	<b>18,825,000</b>	<b>39,493,761,300</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN25/R On 19/08/2025 Spot Bond			100.00000	13.56533	100.00000	13.53514				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			9.47000	97.67330	9.47000	97.64875			142,457,210,000.00		15,043,000	5,240,394,30
<b>Total TN27 SPOT</b>									<b>142,457,210,000.00</b>		<b>15,043,000</b>	<b>5,240,394,30</b>
<b>Total For TN27</b>									<b>142,457,210,000.00</b>		<b>15,043,000</b>	<b>5,240,394,30</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.68772	100.00000	9.66640				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			10.54500	101.49792	10.54500	101.46942				0.00	0	1,500,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	119.13422	8.00000	119.10868				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.51500	88.90639	12.51500	88.87691			68,832,500,000,000.00		5,500,000,000	8,400,000,00
<b>Total TN40 SPOT</b>									<b>68,832,500,000,000.00</b>		<b>5,500,000,000</b>	<b>8,400,000,00</b>
<b>Total For TN40</b>									<b>68,832,500,000,000.00</b>		<b>5,500,000,000</b>	<b>8,400,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.81873	10.75000	101.78961				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	106.14400	10.00000	106.11600				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			6.50500	101.63695	6.50500	101.61938				0.00	0	
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	
TRA2A On 14/12/2020 Spot Bond			5.99000	101.73726	5.99000	101.72086				0.00	0	
<b>Total TRA2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2A3</b>										<b>0.00</b>	<b>0</b>	
TRA2Ai On 14/12/2020 Spot Bond			5.79000	5.79000	5.79000	101.83160				0.00	0	
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	
TRA2B On 14/12/2020 Spot Bond					0.00000	99.91617				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	99.91281				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	100.64919				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	99.89335				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	99.85865				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	99.85865				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	100.54241				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	100.54277				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond			6.20500	106.94603	6.20500	106.92827				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	100.53877				0.00	0	
<b>Total TRA3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A6</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.53692				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	100.66342				0.00	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 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	100.64814				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.82507				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	101.30292				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			6.49500	111.47317	6.49500	110.59721				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	101.16820				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	101.25971				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	101.30292				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	101.36975	8.62000	101.34637				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	101.46546				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.46546				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>	
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ11U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ12U</b>										<b>0.00</b>	<b>0</b>	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ13U</b>										<b>0.00</b>	<b>0</b>	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ14U</b>										<b>0.00</b>	<b>0</b>	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	
TSG01 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>	
TSG02 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>	
TSG03 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>	
TSG04 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>	
TSG05 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>	
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>	

Contract Details	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 TSG08U</b>										<b>0.00</b>	<b>0</b>	
TSP23 On 09/07/2020 Spot Bond					0.00000	99.40996				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	104.78563				0.00	0	
<b>Total TSP235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP235</b>										<b>0.00</b>	<b>0</b>	
TSP23 On 08/10/2020 Spot Bond					0.00000	97.59242				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>	
TSP24 On 12/11/2020 Spot Bond					0.00000	96.85630				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	99.98175				0.00	0	
<b>Total TSP241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP241</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 10/09/2020 Spot Bond					0.00000	98.26384				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>	
TSP24 On 04/03/2021 Spot Bond					0.00000	94.96374				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>	
TSP24 On 18/03/2021 Spot Bond					0.00000	94.83174				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>	
TSP24 On 08/04/2021 Spot Bond					0.00000	94.67083				0.00	0	
<b>Total TSP245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP245</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 22/10/2020 Spot Bond					0.00000	97.85260				0.00	0	
<b>Total TSP246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP246</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 22/04/2021 Spot Bond					0.00000	95.05407				0.00	0	
<b>Total TSP247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP247</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.85338				0.00	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 TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.05073				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.07345				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.03833				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>	
TWC33 On 10/07/2020 Spot Bond					0.00000	101.04466				0.00	0	
<b>Total TWC333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC333</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 20/07/2020 Spot Bond					0.00000	100.72378				0.00	0	
<b>Total TWC334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC334</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 27/07/2020 Spot Bond					0.00000	100.66856				0.00	0	
<b>Total TWC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC335</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 30/07/2020 Spot Bond					0.00000	100.59628				0.00	0	
<b>Total TWC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC336</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 13/08/2020 Spot Bond					0.00000	100.39223				0.00	0	
<b>Total TWC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC337</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 19/08/2020 Spot Bond					0.00000	100.30517				0.00	0	
<b>Total TWC338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC338</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 26/08/2020 Spot Bond					0.00000	100.17866				0.00	0	
<b>Total TWC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC339</b>										<b>0.00</b>	<b>0</b>	
TWC34 On 07/09/2020 Spot Bond					0.00000	100.07534				0.00	0	
<b>Total TWC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC340</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TWC34 On 11/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000.00	16,000,000,000	16,000,000,000
<b>Total TWC341 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>16,000,000,000</b>	<b>16,000,000,000</b>
<b>Total For TWC341</b>									<b>10,000,000,000,000.00</b>	<b>16,000,000,000</b>	<b>16,000,000,000</b>
UG21 On 02/03/2021 Spot Bond			6.45500	105.87811	6.45500	105.85983			0.00	0	143,210,800
<b>Total UG21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>143,210,800</b>
<b>Total For UG21</b>									<b>0.00</b>	<b>0</b>	<b>143,210,800</b>
UG26 On 09/03/2026 Spot Bond			9.62000	110.18329	9.62000	110.15516			0.00	0	215,770,100
<b>Total UG26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>215,770,100</b>
<b>Total For UG26</b>									<b>0.00</b>	<b>0</b>	<b>215,770,100</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>	
VCJA6 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>	
VCJA7 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>	
VCJA8 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>	
VCJA9 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>	

Contract Details	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 VCJA9U</b>										<b>0.00</b>	<b>0</b>	
VCJB1 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>	
VCJB2 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>	
VCJB3 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>	
VCJB4 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>	
VCJB5 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>	
VCJB6 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>	
VCJB7 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>	
VCJB8 On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB8U</b>										<b>0.00</b>	<b>0</b>	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA4U</b>										<b>0.00</b>	<b>0</b>	
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA5U</b>										<b>0.00</b>	<b>0</b>	
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA6U</b>										<b>0.00</b>	<b>0</b>	
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA7U</b>										<b>0.00</b>	<b>0</b>	
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA8U</b>										<b>0.00</b>	<b>0</b>	
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA9U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA9U</b>										<b>0.00</b>	<b>0</b>	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB1U</b>										<b>0.00</b>	<b>0</b>	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB2U</b>										<b>0.00</b>	<b>0</b>	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB3U</b>										<b>0.00</b>	<b>0</b>	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB4U</b>										<b>0.00</b>	<b>0</b>	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB5U</b>										<b>0.00</b>	<b>0</b>	

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

Contract Details	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 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>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	0.00000				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	101.41690				0.00	0	691,489,10
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>691,489,10</b>
<b>Total For VKE09</b>										<b>0.00</b>	<b>0</b>	<b>691,489,10</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	100.96022				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	100.96269				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.97704				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	100.31648				0.00	0	
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.37671				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.53298				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.54751				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB03U</b>										<b>0.00</b>	<b>0</b>	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB04U</b>										<b>0.00</b>	<b>0</b>	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB05U</b>										<b>0.00</b>	<b>0</b>	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB06U SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 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>	
VR865 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>	
VR868 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>	
VR869 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>	
VR870 On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR870U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR870U</b>										<b>0.00</b>	<b>0</b>	
VR871 On 20/07/2020 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 VR871U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR871U</b>										<b>0.00</b>	<b>0</b>	
VR872L On 19/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR872U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR872U</b>										<b>0.00</b>	<b>0</b>	
VRI871 On 28/07/2020 Spot Bond					0.00000	100.60577				0.00	0	
<b>Total VRI871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VRI871</b>										<b>0.00</b>	<b>0</b>	
WHL01 On 10/10/2020 Spot Bond					0.00000	101.47231				0.00	0	379,939,10
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	<b>379,939,10</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	101.19229				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	100.08727				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03U</b>										<b>0.00</b>	<b>0</b>	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL04U</b>										<b>0.00</b>	<b>0</b>	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL05U</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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>	
WSP5 On 28/05/2021 Spot Bond			5.01500	104.03583	5.01500	104.02183			0.00	0	401,754,80
<b>Total WSP5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>401,754,80</b>
<b>Total For WSP5</b>									<b>0.00</b>	<b>0</b>	<b>401,754,80</b>
WSP5/I On 28/05/2021 Spot Bond			100.00000	50.99361	100.00000	50.88136			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>78,950,745,586,172,500.00</b>	<b>007,038,144,281,200</b>	<b>205,595,826,71</b>
<b>Total for SPOT :</b>									<b>78,950,745,586,172,500.00</b>	<b>038,144,281,200</b>	<b>205,595,826,71</b>
<b>Total Futures</b>									<b>78 950 745 681 199 200.00</b>	<b>038,144,282,273</b>	<b>205,596,752,30</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>282,87</b>
<b>Grand Total:</b>									<b>78,950,745,681,199,200.00</b>	<b>038,144,282,273</b>	<b>205,597,035,17</b>