



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 10/06/2020

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			11.87098	74.35551	11.90532	74.17887			0.00	0	35
ES33	On	05/11/2020	Bond Future			12.12674	71.39243	12.16229	71.21513			0.00	0	
ES33	On	04/02/2021	Bond Future			12.39384	72.22663	12.43081	72.04803			0.00	0	
ES33	On	06/05/2021	Bond Future			12.66430	69.31396	12.70280	69.13371			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			12.34047	73.69408	12.38490	73.44416			0.00	0	4,91
ES42	On	05/11/2020	Bond Future			12.59047	70.24044	12.63673	69.98910			0.00	0	
ES42	On	04/02/2021	Bond Future			12.84348	71.06199	12.89176	70.80843			0.00	0	
ES42	On	06/05/2021	Bond Future			13.10995	67.65419	13.16049	67.39808			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			138.59871	138.59871	138.55532	138.55532			4,019,362.59	29	4,91
I2025	On	05/11/2020	Bond Future			140.14559	140.14559	140.10411	140.10411			0.00	0	
I2025	On	04/02/2021	Bond Future			140.29163	140.29163	140.25103	140.25103			0.00	0	

an  
est

50  
0  
0  
0

**50**

**50**

19

0

0

0

**19**

**19**

76

0

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
I2025	On	06/05/2021	Bond Future			142.00272	142.00272	141.96248	141.96248			0.00	0	
<b>Total I2025 Future</b>												<b>4,019,362.59</b>	<b>29</b>	<b>4,97</b>
<b>Total For I2025</b>												<b>4,019,362.59</b>	<b>29</b>	<b>4,97</b>
I2029	On	06/08/2020	Bond Future			100.08007	100.08007	100.20303	100.20303			0.00	0	4,96
I2029	On	05/11/2020	Bond Future			100.06074	100.06074	100.18673	100.18673			0.00	0	
I2029	On	04/02/2021	Bond Future			101.25263	101.25263	101.38124	101.38124			0.00	0	
I2029	On	06/05/2021	Bond Future			101.33660	101.33660	101.46730	101.46730			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			96.52051	96.52051	96.58927	96.58927			0.00	0	12,17
I2033	On	05/11/2020	Bond Future			96.38645	96.38645	96.45765	96.45765			0.00	0	
I2033	On	04/02/2021	Bond Future			97.53457	97.53457	97.60759	97.60759			0.00	0	
I2033	On	06/05/2021	Bond Future			97.49557	97.49557	97.57003	97.57003			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			107.47874	107.47874	107.43712	107.43712			0.00	0	10,46
I2038	On	05/11/2020	Bond Future			108.67845	108.67845	108.63821	108.63821			0.00	0	
I2038	On	04/02/2021	Bond Future			108.25941	108.25941	108.21976	108.21976			0.00	0	
I2038	On	06/05/2021	Bond Future			109.58007	109.58007	109.54074	109.54074			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,46</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>10,46</b>
I2046	On	06/08/2020	Bond Future			97.78448	97.78448	97.08462	97.08462			0.00	0	15,96
I2046	On	05/11/2020	Bond Future			97.09046	97.09046	96.38450	96.38450			0.00	0	
I2046	On	04/02/2021	Bond Future			98.24727	98.24727	97.53394	97.53394			0.00	0	
I2046	On	06/05/2021	Bond Future			97.63735	97.63735	96.91586	96.91586			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			98.09763	98.09763	97.87620	97.87620			0.00	0	16,76
I2050	On	05/11/2020	Bond Future			99.19239	99.19239	98.97006	98.97006			0.00	0	
I2050	On	04/02/2021	Bond Future			98.46434	98.46434	98.24042	98.24042			0.00	0	
I2050	On	06/05/2021	Bond Future			99.66556	99.66556	99.43949	99.43949			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,76</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>16,76</b>
R186	On	06/08/2020	Bond Future			7.70594	115.31050	7.72233	115.22239		8.78	128,340,586.50	1,113	74,46
R186	On	05/11/2020	Bond Future			7.88090	116.56906	7.89781	116.48203		8.25	0.00	0	
R186	On	04/02/2021	Bond Future			8.05978	112.64704	8.07744	112.56016		7.85	0.00	0	
R186	On	06/05/2021	Bond Future			8.25015	113.99592	8.26874	113.90868		7.81	0.00	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>128,340,586.50</b>	<b>1,113</b>	<b>74,45</b>
R186	On	06/08/2020	Bond Future	8.37	Call			3,968.88000	3.96888	3,967,850	9.29	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			555.14000	0.55514	466,000	9.29	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			4,010.33000	4.01033	4,010,250	9.30	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			544.91000	0.54491	456,720	9.30	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			3,927.56000	3.92756	3,925,460	9.27	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			2,550.23000	2.55023	2,516,000	8.93	0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			3,482.66000	3.48266	3,469,550	9.16	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			691.49000	0.69149	590,270	9.16	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			565.53000	0.56553	475,320	9.27	0.00	0	
R186	On	06/08/2020	Bond Future	7.45	Call			1,023.11000	1.02311	983,020	8.64	0.00	0	2,50
R186	On	06/08/2020	Bond Future	7.45	Put			2,498.50000	2.49850	2,370,300	8.64	0.00	0	2,50
R186	On	06/08/2020	Bond Future	9.00	Put			129.07000	0.12907	108,130	9.68	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			6,739.31000	6.73931	6,806,480	9.68	0.00	0	90
R186	On	06/08/2020	Bond Future	8.00	Put			1,070.49000	1.07049	948,150	8.93	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			1,242.10000	1.24210	1,049,140	8.68	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			5,063.03000	5.06303	4,960,280	8.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			1,227.38000	1.22738	1,037,600	8.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			4,994.09000	4.99409	4,884,980	8.67	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			1,256.95000	1.25695	1,060,810	8.67	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,468.03000	2.46803	2,322,050	8.19	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			1,728.58000	1.72858	1,479,160	8.44	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			3,974.39000	3.97439	3,812,000	8.44	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			7,302.24000	7.30224	7,313,520	9.00	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			563.43000	0.56343	487,680	9.00	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			5,028.51000	5.02851	4,922,580	8.68	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			2,385.32000	2.38532	2,142,970	8.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			2,909.44000	2.90944	2,754,120	8.25	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			5,593.79000	5.59379	5,411,750	7.95	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			852.91000	0.85291	757,900	7.95	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			2,765.91000	2.76591	2,532,900	8.19	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			3,188.12000	3.18812	3,101,560	7.92	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			2,832.07000	2.83207	2,658,630	7.92	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			3,215.46000	3.21546	3,128,490	7.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			2,810.46000	2.81046	2,636,610	7.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			3,242.92000	3.24292	3,155,170	7.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			2,788.99000	2.78899	2,614,360	7.93	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			11,404.69000	11.40469	11,452,670	8.45	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			464.65000	0.46465	425,390	8.45	0.00	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			11,440.97000	11.44097	11,489,220	8.45	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			459.88000	0.45988	420,890	8.45	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			11,477.27000	11.47727	11,525,790	8.45	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			455.15000	0.45515	416,430	8.45	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>128,340,586.50</b>	<b>1,113</b>	<b>94,15</b>
R197	On	06/08/2020	Bond Future			307.55512	307.55512	307.48237	307.48237			0.00	0	2,54
R197	On	05/11/2020	Bond Future			310.98690	310.98690	310.91856	310.91856			0.00	0	
R197	On	04/02/2021	Bond Future			306.75572	306.75572	306.68974	306.68974			0.00	0	
R197	On	06/05/2021	Bond Future			310.49803	310.49803	310.43314	310.43314			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			215.59071	215.59071	215.51139	215.51139			0.00	0	7,75
R202	On	05/11/2020	Bond Future			217.99627	217.99627	217.91985	217.91985			0.00	0	
R202	On	04/02/2021	Bond Future			216.37783	216.37783	216.30264	216.30264			0.00	0	
R202	On	06/05/2021	Bond Future			219.01722	219.01722	218.94225	218.94225			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,75</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>7,75</b>
R2023	On	06/08/2020	Bond Future			5.18312	109.53376	5.18670	109.52499		2.86	0.00	0	26,87
R2023	On	05/11/2020	Bond Future			5.27038	106.82196	5.27353	106.81498		2.79	0.00	0	
R2023	On	04/02/2021	Bond Future			5.35058	108.06937	5.35356	108.06348		2.36	0.00	0	
R2023	On	06/05/2021	Bond Future			5.42364	105.45196	5.42668	105.44666		2.26	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			0.76000	0.00076	0,440	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			4,932.42000	4.93242	4,940,850	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			0.83000	0.00083	0,490	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			4,955.46000	4.95546	4,963,900	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			0.79000	0.00079	0,460	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			4,978.50000	4.97850	4,986,950	3.81	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			4,750.56000	4.75056	4,750,980	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			21.40000	0.02140	14,840	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			4,709.78000	4.70978	4,709,950	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			22.45000	0.02245	15,640	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			4,730.16000	4.73016	4,730,450	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			21.92000	0.02192	15,230	3.40	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			339.25000	0.33925	295,170	2.79	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,261.60000	2.26160	2,223,690	2.79	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			334.79000	0.33479	290,990	2.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2023	On	04/02/2021	Bond Future	6.32	Call			2,231.95000	2.23195	2,193,490	2.79	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			343.75000	0.34375	299,400	2.79	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,246.76000	2.24676	2,208,570	2.79	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			3,751.96000	3.75196	3,738,760	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			102.83000	0.10283	84,330	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,767.15000	3.76715	3,754,130	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			101.39000	0.10139	83,070	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,736.77000	3.73677	3,723,400	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			104.27000	0.10427	85,600	2.57	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			9.24098	92.53593	9.23217	92.58795		13.84	143,893,371.15	1,555	108,42
R2030	On	05/11/2020	Bond Future			9.42402	93.54705	9.41455	93.60130		13.15	0.00	0	
R2030	On	04/02/2021	Bond Future			9.61386	90.63475	9.60379	90.69064		12.52	0.00	0	
R2030	On	06/05/2021	Bond Future			9.81306	91.72067	9.80243	91.77782		12.52	0.00	0	
<b>Total R2030 Future</b>												<b>143,893,371.15</b>	<b>1,555</b>	<b>108,42</b>
R2030	On	06/08/2020	Bond Future	11.47	Call			12,085.11000	12.08511	12,029,780	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Call			9,154.48000	9.15448	9,091,900	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			2,595.73000	2.59573	2,488,950	13.71	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Call			4,873.45000	4.87345	4,739,090	14.83	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Put			757.96000	0.75796	675,620	14.83	0.00	0	5,8
R2030	On	06/08/2020	Bond Future	10.40	Call			6,891.63000	6.89163	6,819,500	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			318.69000	0.31869	298,580	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			632.78000	0.63278	572,860	14.99	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			22.64000	0.02264	19,330	15.32	0.00	0	6
R2030	On	06/08/2020	Bond Future	11.25	Call			11,014.64000	11.01464	10,957,340	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			41.79000	0.04179	36,510	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			467.37000	0.46737	437,480	15.25	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			6,013.89000	6.01389	5,931,980	15.25	0.00	0	6
R2030	On	06/08/2020	Bond Future	9.05	Put			2,726.36000	2.72636	2,625,650	13.67	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			110.64000	0.11064	100,080	15.32	0.00	0	6
R2030	On	06/08/2020	Bond Future	10.00	Put			693.13000	0.69313	622,420	14.91	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			5,086.22000	5.08622	4,963,490	14.91	0.00	0	4
R2030	On	06/08/2020	Bond Future	10.75	Put			147.17000	0.14717	134,440	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			8,569.21000	8.56921	8,504,460	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Put			5,759.54000	5.75954	5,744,720	13.18	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			5,302.32000	5.30232	5,190,380	14.99	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			165.24000	0.16524	151,530	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			8,326.39000	8.32639	8,260,660	15.32	0.00	0	4

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/08/2020	Bond Future	9.75	Put		1,065.99000	1.06599	931,510	14.49	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call		4,059.46000	4.05946	3,872,960	14.49	0.00	0	4%
R2030	On	06/08/2020	Bond Future	9.42	Call		2,794.91000	2.79491	2,600,290	14.02	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call		1,642.09000	1.64209	1,489,360	13.67	0.00	0	4%
R2030	On	06/08/2020	Bond Future	9.20	Put		2,260.49000	2.26049	2,138,770	13.80	0.00	0	2.5%
R2030	On	06/08/2020	Bond Future	9.20	Call		2,070.22000	2.07022	1,896,480	13.80	0.00	0	3%
R2030	On	06/08/2020	Bond Future	8.50	Put		5,038.67000	5.03867	4,993,240	13.16	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call		578.39000	0.57839	480,940	13.16	0.00	0	3%
R2030	On	06/08/2020	Bond Future	9.11	Put		2,532.11000	2.53211	2,422,530	13.72	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call		1,750.96000	1.75096	1,592,160	13.71	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call		414.67000	0.41467	347,830	13.18	347.83	1	8%
R2030	On	06/08/2020	Bond Future	8.86	Put		3,421.59000	3.42159	3,337,180	13.47	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call		1,188.66000	1.18866	1,052,230	13.47	1,052.23	1	8%
R2030	On	06/08/2020	Bond Future	9.42	Put		1,694.12000	1.69412	1,551,520	14.02	1,551.52	1	8%
R2030	On	06/08/2020	Bond Future	9.10	Call		1,778.75000	1.77875	1,618,620	13.71	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put		2,563.77000	2.56377	2,455,660	13.71	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call		1,806.79000	1.80679	1,645,190	13.72	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Call		3,976.93000	3.97693	3,684,060	13.24	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Call		7,079.84000	7.07984	6,931,700	14.32	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put		2,338.43000	2.33843	2,084,610	13.48	5,355,363.09	2,569	14.1%
R2030	On	05/11/2020	Bond Future	8.10	Put		8,656.16000	8.65616	8,612,860	12.47	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call		700.69000	0.70069	603,140	12.47	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	8.85	Put		5,210.22000	5.21022	5,039,040	12.68	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call		1,898.75000	1.89875	1,673,320	12.68	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	10.06	Call		5,568.05000	5.56805	5,282,800	13.73	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put		2,865.69000	2.86569	2,627,070	13.24	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	8.73	Put		5,689.56000	5.68956	5,528,180	12.60	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call		1,654.21000	1.65421	1,438,580	12.60	14,385.80	10	3.0%
R2030	On	05/11/2020	Bond Future	9.23	Put		3,883.02000	3.88302	3,690,690	12.97	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call		2,817.32000	2.81732	2,570,740	12.97	25,707.40	10	3.0%
R2030	On	05/11/2020	Bond Future	10.37	Call		6,697.54000	6.69754	6,517,830	14.17	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put		1,283.79000	1.28379	1,189,900	14.32	11,899.00	10	3.0%
R2030	On	05/11/2020	Bond Future	8.34	Put		7,434.89000	7.43489	7,344,200	12.47	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call		996.90000	0.99690	851,960	12.47	0.00	0	1.0%
R2030	On	05/11/2020	Bond Future	9.04	Put		4,509.56000	4.50956	4,326,980	12.82	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call		2,329.73000	2.32973	2,092,900	12.82	0.00	0	1.0%
R2030	On	05/11/2020	Bond Future	9.38	Call		3,249.15000	3.24915	2,984,180	13.07	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put		1,964.65000	1.96465	1,733,650	13.73	0.00	0	1.0%
R2030	On	05/11/2020	Bond Future	8.53	Put		6,548.34000	6.54834	6,414,120	12.49	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call		1,290.52000	1.29052	1,102,050	12.49	261,185.85	237	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			4,544.46000	4.54446	4,362,660	12.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			2,305.51000	2.30551	2,069,460	12.81	490,462.02	237	15,71
R2030	On	05/11/2020	Bond Future	9.38	Put			3,447.44000	3.44744	3,236,720	13.07	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			1,429.58000	1.42958	1,304,120	14.17	309,076.44	237	15,71
R2030	On	05/11/2020	Bond Future	9.39	Call			3,279.25000	3.27925	3,012,960	13.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			3,420.09000	3.42009	3,208,050	13.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			3,309.48000	3.30948	3,041,880	13.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			3,392.92000	3.39292	3,179,570	13.08	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put			7,338.33000	7.33833	7,242,900	12.47	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			1,025.44000	1.02544	875,760	12.47	2,249,827.44	2,569	14,11
R2030	On	05/11/2020	Bond Future	8.86	Put			5,171.58000	5.17158	4,999,640	12.69	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			1,920.11000	1.92011	1,693,920	12.69	4,351,680.48	2,569	14,11
R2030	On	05/11/2020	Bond Future	9.86	Call			4,845.47000	4.84547	4,537,400	13.48	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			1,175.22000	1.17522	1,068,810	11.86	1,068.81	1	80
R2030	On	04/02/2021	Bond Future	8.86	Put			6,282.42000	6.28242	6,175,100	12.09	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			2,026.72000	2.02672	1,863,510	12.09	1,863.51	1	80
R2030	On	04/02/2021	Bond Future	10.20	Call			5,810.69000	5.81069	5,596,010	13.22	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			2,577.42000	2.57742	2,418,630	13.22	7,255.89	3	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			2,679.52000	2.67952	2,505,150	12.29	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			8,438.13000	8.43813	8,387,610	11.86	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			5,188.13000	5.18813	5,069,650	12.29	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,703.24000	2.70324	2,528,250	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			5,154.34000	5.15434	5,035,240	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,656.20000	2.65620	2,481,900	12.28	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			5,222.37000	5.22237	5,103,960	12.28	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put			5,325.78000	5.32578	5,207,900	12.26	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			2,586.65000	2.58665	2,412,880	12.26	4,825.76	2	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put			8,390.76000	8.39076	8,338,330	11.86	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			1,189.19000	1.18919	1,080,870	11.86	2,161.74	2	1,00
R2030	On	06/05/2021	Bond Future	10.74	Call			7,498.78000	7.49878	7,368,880	13.50	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			10,819.50000	10.81950	10,708,030	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			6,323.23000	6.32323	6,136,360	12.18	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			5,340.55000	5.34055	5,027,710	12.73	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			4,074.46000	4.07446	3,818,770	12.73	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			6,562.06000	6.56206	6,376,000	12.13	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,961.89000	2.96189	2,718,680	12.13	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1,281.05000	1.28105	1,226,730	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			2,635.07000	2.63507	2,562,320	13.50	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,747.17000	10.74717	10,635,310	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1,301.64000	1.30164	1,246,930	13.51	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	11.70	Call			10,783.32000	10.78332	10,671,660	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			1,291.31000	1.29131	1,236,800	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put			11,642.13000	11.64213	11,612,580	11.87	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			1,043.29000	1.04329	956,590	11.87	0.00	0	7(
R2030	On	06/05/2021	Bond Future	9.92	Call			4,972.09000	4.97209	4,672,160	12.64	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			4,342.60000	4.34260	4,099,820	12.64	0.00	0	7(
R2030	On	06/05/2021	Bond Future	9.22	Call			3,118.18000	3.11818	2,874,160	12.18	0.00	0	
<b>Total R2030 Option</b>												<b>13,089,714.81</b>	<b>8,460</b>	<b>133,44</b>
<b>Total For R2030</b>												<b>156,983,085.96</b>	<b>10,015</b>	<b>241,86</b>
R2032	On	06/08/2020	Bond Future			10.11254	90.42761	10.15538	90.16442		15.95	6,962,925.97	77	99,44
R2032	On	05/11/2020	Bond Future			10.31345	87.26973	10.35778	87.00522		15.98	0.00	0	
R2032	On	04/02/2021	Bond Future			10.51849	88.28954	10.56452	88.02283		14.57	0.00	0	
R2032	On	06/05/2021	Bond Future			10.72993	85.19972	10.77781	84.93044		15.30	0.00	0	
<b>Total R2032 Future</b>												<b>6,962,925.97</b>	<b>77</b>	<b>99,44</b>
R2032	On	06/08/2020	Bond Future	9.91	Call			1,695.34000	1.69534	1,658,700	15.55	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			3,217.77000	3.21777	2,917,940	15.55	5,835.88	2	8(
R2032	On	06/08/2020	Bond Future	9.45	Call			750.29000	0.75029	701,280	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			5,226.54000	5.22654	4,914,340	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			9,105.32000	9.10532	8,839,830	15.05	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			151.80000	0.15180	149,500	15.05	299.00	2	8(
R2032	On	06/08/2020	Bond Future	9.29	Put			6,062.58000	6.06258	5,775,590	15.05	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			527.41000	0.52741	503,610	15.05	1,007.22	2	8(
R2032	On	06/08/2020	Bond Future	9.46	Call			766.05000	0.76605	715,380	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			5,176.67000	5.17667	4,862,810	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			782.03000	0.78203	729,580	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			5,127.08000	5.12708	4,811,440	15.04	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			8,856.39000	8.85639	8,543,810	15.05	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			965.49000	0.96549	917,420	15.05	9,174.20	10	3,0(
R2032	On	05/11/2020	Bond Future	9.61	Put			6,436.40000	6.43640	6,088,500	15.37	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put			7,201.56000	7.20156	6,856,280	15.21	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			1,490.32000	1.49032	1,409,550	15.21	0.00	0	1,0(
R2032	On	05/11/2020	Bond Future	11.08	Call			6,313.66000	6.31366	6,325,750	17.15	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			2,169.63000	2.16963	2,088,720	15.53	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			5,769.33000	5.76933	5,423,910	15.53	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			2,124.61000	2.12461	2,042,750	15.51	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			2,337.83000	2.33783	2,048,220	16.99	20,482.20	10	3,0(
R2032	On	05/11/2020	Bond Future	8.94	Put			9,802.94000	9.80294	9,507,210	15.05	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			761.79000	0.76179	730,570	15.05	0.00	0	1,0(
R2032	On	05/11/2020	Bond Future	9.61	Call			1,821.28000	1.82128	1,737,890	15.37	17,378.90	10	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		5.99156000	5.99156	5,966,460	16.99	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		5.85038000	5.85038	5,504,010	15.51	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		2.15734000	2.15734	1,904,920	17.15	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		2.14705000	2.14705	2,065,660	15.52	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		5.80975000	5.80975	5,463,850	15.52	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		7.70888000	7.70888	7,310,510	13.86	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		2.02286000	2.02286	1,891,550	13.84	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		7.79572000	7.79572	7,397,700	13.84	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		1.45235000	1.45235	1,370,580	13.76	2,741.16	2	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5.26160000	5.26160	5,112,870	14.87	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		3.80195000	3.80195	3,386,510	14.87	6,773.02	2	80
R2032	On	04/02/2021	Bond Future	9.62	Call		2.04268000	2.04268	1,911,060	13.85	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		7.75234000	7.75234	7,354,010	13.85	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		2.06236000	2.06236	1,930,700	13.86	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		11.98805000	11.98805	11,692,890	13.76	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		0.82342000	0.82342	794,970	13.76	1,589.94	2	80
R2032	On	04/02/2021	Bond Future	9.29	Put		9.27959000	9.27959	8,931,110	13.76	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		9.48110000	9.48110	9,594,490	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		2.39059000	2.39059	2,234,700	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		9.41370000	9.41370	9,525,930	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		2.42265000	2.42265	2,265,600	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call		9.44738000	9.44738	9,560,190	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		2.40657000	2.40657	2,250,100	16.49	0.00	0	
<b>Total R2032 Option</b>											<b>65,281.52</b>	<b>42</b>	<b>16,80</b>
<b>Total For R2032</b>											<b>7,028,207.49</b>	<b>119</b>	<b>116,24</b>
R2035	On	06/08/2020	Bond Future			10.81200	89.92626	10.85509	89.64740	17.59	3,147,419.10	35	100,45
R2035	On	05/11/2020	Bond Future			11.02171	86.43329	11.06630	86.15293	17.84	0.00	0	
R2035	On	04/02/2021	Bond Future			11.24032	87.44296	11.28665	87.16028	16.24	0.00	0	
R2035	On	06/05/2021	Bond Future			11.45711	84.01137	11.50527	83.72587	17.13	0.00	0	
<b>Total R2035 Future</b>											<b>3,147,419.10</b>	<b>35</b>	<b>100,45</b>
R2035	On	06/08/2020	Bond Future	9.67	Put		8.46566000	8.46566	8,179,010	16.36	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call		0.28190000	0.28190	274,110	16.36	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.93	Put		6.82379000	6.82379	6,515,220	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call		0.53049000	0.53049	500,780	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put		6.88320000	6.88320	6,576,010	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Call		0.51821000	0.51821	489,880	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put		6.94289000	6.94289	6,637,150	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Call		0.50614000	0.50614	479,260	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call		1.47806000	1.47806	1,450,680	17.17	0.00	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			4,153.45000	4.15345	3,847,210	17.17	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.09	Put			12,668.05000	12.66805	12,384,310	16.36	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call			59.29000	0.05929	54,410	16.36	0.00	0	50
R2035	On	06/08/2020	Bond Future	8.75	Call			19.78000	0.01978	17,310	16.36	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	8.75	Put			15,363.04000	15.36304	15,081,710	16.36	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call			44.96000	0.04496	40,780	16.36	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	9.00	Put			13,367.15000	13.36715	13,084,110	16.36	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			2,181.72000	2.18172	2,015,930	17.07	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			6,924.54000	6.92454	6,478,390	17.07	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			2,136.60000	2.13660	1,969,880	17.04	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			7,015.50000	7.01550	6,568,420	17.04	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			2,158.99000	2.15899	1,992,830	17.06	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			6,969.81000	6.96981	6,523,290	17.06	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			4,435.55000	4.43555	4,266,750	16.14	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			5,335.21000	5.33521	4,883,730	16.14	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call			1,783.25000	1.78325	1,654,360	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			9,770.61000	9.77061	9,359,040	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			1,746.20000	1.74620	1,622,820	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			9,872.90000	9.87290	9,466,840	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			1,935.71000	1.93571	1,784,790	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			9,368.77000	9.36877	8,935,170	15.27	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call			1,764.67000	1.76467	1,638,540	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			9,821.66000	9.82166	9,412,850	15.27	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put			10,545.33000	10.54533	10,129,750	16.26	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,532.84000	2.53284	2,402,760	16.26	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.35	Call			8,522.58000	8.52258	8,504,640	18.19	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			3,744.67000	3.74467	3,441,230	18.19	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call			7,489.64000	7.48964	7,296,020	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			3,700.93000	3.70093	3,408,190	18.22	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			4,527.71000	4.52771	4,048,590	17.69	0.00	0	70
R2035	On	06/05/2021	Bond Future	11.32	Call			5,202.07000	5.20207	5,030,850	16.98	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			6,308.44000	6.30844	5,851,720	16.98	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call			8,554.71000	8.55471	8,542,130	18.21	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			3,722.75000	3.72275	3,424,670	18.21	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			8,586.89000	8.58689	8,579,650	18.22	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>3,147,419.10</b>	<b>35</b>	<b>133,43</b>
R2037	On	06/08/2020	Bond Future			11.08941	80.86831	11.10704	80.75631		19.82	6,792,938.04	84	87,00
R2037	On	05/11/2020	Bond Future			11.29373	81.75213	11.31182	81.64037		19.04	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future			11.50643	78.45195	11.52512	78.33981		18.27	0.00	0	
R2037	On	06/05/2021	Bond Future			11.72592	79.39239	11.74531	79.27938		18.29	0.00	0	
<b>Total R2037 Future</b>												<b>6,792,938.04</b>	<b>84</b>	<b>87,08</b>
R2037	On	06/08/2020	Bond Future	9.87	Call			283.50000	0.28350	257,670	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			8,758.23000	8.75823	8,620,400	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			290.06000	0.29006	263,910	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			8,690.97000	8.69097	8,552,820	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			277.07000	0.27707	251,540	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			8,825.70000	8.82570	8,688,170	18.53	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			8,917.39000	8.91739	8,672,900	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			1,381.43000	1.38143	1,245,860	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			8,864.01000	8.86401	8,616,680	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			1,398.98000	1.39898	1,260,550	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			8,810.85000	8.81085	8,560,660	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			1,364.01000	1.36401	1,231,280	17.82	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			1,058.10000	1.05810	946,330	19.87	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			3,068.18000	3.06818	2,804,330	17.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			7,280.27000	7.28027	6,904,280	17.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call			1,971.31000	1.97131	1,768,620	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			957.90000	0.95790	869,780	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			1,838.44000	1.83844	1,657,500	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			9,880.66000	9.88066	9,587,580	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			1,857.08000	1.85708	1,673,070	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			2,232.96000	2.23296	1,988,380	17.20	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			12,719.02000	12.71902	12,719,390	19.87	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put			8,901.31000	8.90131	8,544,590	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			9,829.82000	9.82982	9,533,670	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			1,819.92000	1.81992	1,642,030	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			9,931.71000	9.93171	9,641,680	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			9,528.90000	9.52890	9,214,070	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put			13,551.93000	13.55193	13,351,670	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			3,895.06000	3.89506	3,463,580	18.88	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			6,492.94000	6.49294	6,173,600	18.88	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			6,243.96000	6.24396	5,925,370	18.77	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			4,045.94000	4.04594	3,615,210	18.77	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Put			4,249.66000	4.24966	3,877,140	19.13	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			8,058.96000	8.05896	7,804,560	19.14	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			4,226.13000	4.22613	3,858,720	19.14	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			8,089.31000	8.08931	7,840,020	19.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	06/05/2021	Bond Future	12.44	Put			4,202.70000	4.20270	3,840,400	19.16	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			8,028.66000	8.02866	7,769,150	19.13	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>6,792,938.04</b>	<b>84</b>	<b>88,38</b>
R2040	On	06/08/2020	Bond Future			11.27917	82.46590	11.31222	82.24563		20.26	2,886,306.50	35	52,24
R2040	On	05/11/2020	Bond Future			11.48317	83.36720	11.51733	83.14601		19.61	0.00	0	
R2040	On	04/02/2021	Bond Future			11.69571	79.83565	11.73118	79.61281		18.81	0.00	0	
R2040	On	06/05/2021	Bond Future			11.91467	80.79274	11.95157	80.56775		18.82	0.00	0	
<b>Total R2040 Future</b>												<b>2,886,306.50</b>	<b>35</b>	<b>52,24</b>
R2040	On	06/08/2020	Bond Future	10.85	Call			1,455.12000	1.45512	1,369,960	19.51	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put			4,624.99000	4.62499	4,319,560	19.51	0.00	0	12,53
R2040	On	06/08/2020	Bond Future	11.26	Call			2,632.64000	2.63264	2,574,080	20.28	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put			2,981.11000	2.98111	2,702,280	20.28	0.00	0	5
R2040	On	06/08/2020	Bond Future	9.57	Put			13,122.62000	13.12262	12,892,260	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call			72.04000	0.07204	61,950	18.68	247.80	4	80
R2040	On	06/08/2020	Bond Future	10.07	Put			9,258.20000	9.25820	9,016,170	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call			273.32000	0.27332	251,560	18.68	1,006.24	4	80
R2040	On	06/08/2020	Bond Future	10.79	Call			1,316.07000	1.31607	1,226,420	19.37	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put			4,911.90000	4.91190	4,601,980	19.37	18,407.92	4	80
R2040	On	06/08/2020	Bond Future	10.02	Put			9,620.95000	9.62095	9,380,450	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Call			247.98000	0.24798	227,420	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put			9,547.96000	9.54796	9,307,130	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call			254.10000	0.25410	233,270	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put			9,475.14000	9.47514	9,234,040	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call			241.93000	0.24193	221,700	18.68	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put			6,356.75000	6.35675	5,910,910	18.96	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call			2,898.77000	2.89877	2,674,120	18.96	0.00	0	2,23
R2040	On	05/11/2020	Bond Future	9.73	Put			13,621.56000	13.62156	13,348,490	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Call			5,148.29000	5.14829	4,899,800	19.87	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put			3,982.00000	3.98200	3,512,320	19.87	38,635.52	11	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put			15,367.59000	15.36759	15,102,550	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call			424.09000	0.42409	380,240	18.19	4,182.64	11	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put			11,710.00000	11.71000	11,428,520	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Call			4,434.43000	4.43443	4,202,430	19.61	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put			4,546.52000	4.54652	4,093,330	19.61	45,026.63	11	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call			1,342.02000	1.34202	1,187,740	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put			9,796.20000	9.79620	9,420,730	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call			1,360.33000	1.36033	1,202,350	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call			1,202.60000	1.20260	1,075,450	18.19	11,829.95	11	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		594.03000	0.59403	542,150	18.19	5,963.65	11	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		10,266.45000	10.26645	9,918,110	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		9,738.76000	9.73876	9,359,590	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		1,324.03000	1.32403	1,173,260	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		9,854.06000	9.85406	9,482,100	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		856.22000	0.85622	795,930	18.19	8,755.23	11	2,20
R2040	On	04/02/2021	Bond Future	11.57	Put		5,701.25000	5.70125	5,228,550	18.62	10,457.10	2	50
R2040	On	04/02/2021	Bond Future	9.57	Put		16,380.18000	16.38018	16,081,690	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		719.62000	0.71962	643,970	17.64	2,575.88	4	80
R2040	On	04/02/2021	Bond Future	10.07	Put		12,866.97000	12.86697	12,548,700	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,239.72000	1.23972	1,144,290	17.64	4,577.16	4	80
R2040	On	04/02/2021	Bond Future	11.74	Call		5,234.27000	5.23427	4,972,490	18.80	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		5,179.01000	5.17901	4,694,390	18.80	18,777.56	4	80
R2040	On	04/02/2021	Bond Future	10.41	Call		1,767.02000	1.76702	1,618,020	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		10,802.56000	10.80256	10,430,720	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,785.85000	1.78585	1,633,750	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		10,746.93000	10.74693	10,371,990	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		1,748.10000	1.74810	1,602,390	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		16,986.64000	16.98664	16,691,670	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		654.99000	0.65499	582,860	17.64	1,165.72	2	50
R2040	On	04/02/2021	Bond Future	10.24	Put		11,783.79000	11.78379	11,460,360	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1,467.13000	1.46713	1,366,540	17.64	2,733.08	2	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,680.40000	4.68040	4,430,540	18.62	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		10,858.20000	10.85820	10,489,650	17.64	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		4,934.84000	4.93484	4,396,250	19.30	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,794.18000	7.79418	7,480,800	19.31	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		4,912.82000	4.91282	4,374,450	19.31	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,723.49000	7.72349	7,410,250	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		4,956.67000	4.95667	4,418,440	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		7,758.96000	7.75896	7,445,360	19.30	0.00	0	
<b>Total R2040 Option</b>											<b>174,342.08</b>	<b>96</b>	<b>33,81</b>
<b>Total For R2040</b>											<b>3,060,648.58</b>	<b>131</b>	<b>86,05</b>
R2044	On	06/08/2020	Bond Future			11.30905	79.36158	11.35214	79.07357	21.17	335,858,206.56	4,232	77,08
R2044	On	05/11/2020	Bond Future			11.50538	80.22898	11.55001	79.93928	20.48	0.00	0	
R2044	On	04/02/2021	Bond Future			11.70977	76.78591	11.75618	76.49374	19.63	0.00	0	
R2044	On	06/05/2021	Bond Future			11.92004	77.70647	11.96837	77.41131	19.62	0.00	0	
<b>Total R2044 Future</b>											<b>335,858,206.56</b>	<b>4,232</b>	<b>77,08</b>
R2044	On	06/08/2020	Bond Future	9.36	Put		15,483.05000	15.48305	15,188,980	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		32.80000	0.03280	26,740	19.50	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		10.33486000	10.33486	10,028,740	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		200.48000	0.20048	182,370	19.50	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		2,012.88000	2.01288	1,958,750	20.90	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		11,270.66000	11.27066	10,967,080	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		146.57000	0.14657	131,000	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		11,112.49000	11.11249	10,808,470	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		154.61000	0.15461	138,600	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		11,191.46000	11.19146	10,887,660	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Put		18,694.44000	18.69444	18,404,080	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Call		1,581.70000	1.58170	1,513,330	20.57	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		83.67000	0.08367	72,350	19.50	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		12,898.27000	12.89827	12,598,940	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		9.41000	0.00941	7,060	19.50	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.87	Call		150.54000	0.15054	134,750	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	11.09	Put		3,793.28000	3.79328	3,451,140	20.90	0.00	0	60
R2044	On	06/08/2020	Bond Future	10.93	Put		4,482.85000	4.48285	4,126,470	20.57	0.00	0	14
R2044	On	05/11/2020	Bond Future	11.06	Call		2,948.86000	2.94886	2,800,090	19.89	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		6,234.20000	6.23420	5,795,730	19.89	0.00	0	50
R2044	On	05/11/2020	Bond Future	11.17	Put		5,784.92000	5.78492	5,355,220	20.05	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	11.43	Call		4,048.42000	4.04842	3,924,030	20.39	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		4,831.67000	4.83167	4,417,580	20.39	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.72	Put		14,140.73000	14.14073	13,801,270	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		791.65000	0.79165	734,780	18.98	0.00	0	50
R2044	On	05/11/2020	Bond Future	8.87	Put		21,424.91000	21.42491	21,113,250	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		134.98000	0.13498	113,020	18.98	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	10.02	Put		11,939.60000	11.93960	11,591,850	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		310.33000	0.31033	273,370	18.98	0.00	0	50
R2044	On	05/11/2020	Bond Future	11.17	Call		3,257.53000	3.25753	3,117,530	20.05	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		285.66000	0.28566	250,400	18.98	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		12,363.45000	12.36345	12,017,120	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		781.12000	0.78112	724,490	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		3,890.07000	3.89007	3,763,020	20.33	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		558.62000	0.55862	508,860	18.98	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.97	Put		12,292.23000	12.29223	11,945,660	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		9,787.74000	9.78774	9,406,460	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		1,322.13000	1.32213	1,227,370	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		9,728.83000	9.72883	9,344,370	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		1,286.09000	1.28609	1,197,520	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		845.92000	0.84592	787,870	18.98	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.29	Put		17,639.97000	17.63997	17,315,010	18.98	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 Interr
R2044	On	05/11/2020	Bond Future	10.04	Put			11,800.17000	11.80017	11,451,970	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			868.39000	0.86839	809,890	18.98	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put			17,213.04000	17.21304	16,886,380	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			9,847.07000	9.84707	9,468,800	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put			5,003.66000	5.00366	4,586,910	20.33	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.35	Call			1,303.96000	1.30396	1,212,380	18.98	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			1,177.40000	1.17740	1,081,700	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Call			1,524.56000	1.52456	1,411,080	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			11,769.72000	11.76972	11,364,070	18.40	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Put			16,151.74000	16.15174	15,778,440	18.40	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Call			774.76000	0.77476	693,630	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			13,400.89000	13.40089	13,013,020	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call			1,667.94000	1.66794	1,529,920	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			11,295.49000	11.29549	10,865,300	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			1,631.32000	1.63132	1,499,590	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			11,412.58000	11.41258	10,988,680	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call			2,658.69000	2.65869	2,394,570	18.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			8,801.92000	8.80192	8,245,630	18.52	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.36	Call			1,649.67000	1.64967	1,514,700	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			11,354.02000	11.35402	10,926,880	18.40	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			7,807.57000	7.80757	7,509,220	20.15	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			4,972.08000	4.97208	4,378,570	20.15	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			7,737.66000	7.73766	7,439,120	20.12	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			5,016.19000	5.01619	4,422,490	20.12	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			7,772.60000	7.77260	7,474,150	20.14	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			4,994.08000	4.99408	4,400,470	20.14	0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,7</b>
<b>Total For R2044</b>												<b>335,858,206.56</b>	<b>4,232</b>	<b>92,87</b>
R2048	On	06/08/2020	Bond Future			11.28291	82.55653	11.33072	82.23145		20.47	46,066,543.74	558	86,4
R2048	On	05/11/2020	Bond Future			11.47836	79.04615	11.52799	78.71886		20.96	0.00	0	
R2048	On	04/02/2021	Bond Future			11.68191	79.96957	11.73360	79.63938		18.98	0.00	0	
R2048	On	06/05/2021	Bond Future			11.88293	76.51173	11.93678	76.17809		20.05	0.00	0	
<b>Total R2048 Future</b>												<b>46,066,543.74</b>	<b>558</b>	<b>86,4</b>
R2048	On	06/08/2020	Bond Future	9.00	Call			8.43000	0.00843	5,650	18.75	0.00	0	3,0
R2048	On	06/08/2020	Bond Future	9.00	Put			19,161.61000	19.16161	18,833,750	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call			21.76000	0.02176	15,850	18.75	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.25	Put			16,748.98000	16.74898	16,417,990	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put			8,885.55000	8.88555	8,526,480	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call			337.60000	0.33760	303,610	18.75	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 Intere
R2048	On	06/08/2020	Bond Future	12.25	Put		946.59000	0.94659	784,530	22.89	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call		6,756.16000	6.75616	6,919,180	22.89	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put		1,698.51000	1.69851	1,392,240	21.69	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call		4,765.44000	4.76544	4,784,250	21.69	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put		3,711.97000	3.71197	3,331,200	20.21	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call		2,120.61000	2.12061	2,064,920	20.21	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put		437.30000	0.43730	340,140	22.89	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call		9,086.79000	9.08679	9,314,710	22.89	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put		7,697.23000	7.69723	7,318,290	18.79	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call		513.36000	0.51336	459,500	18.79	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put		1,603.34000	1.60334	1,306,880	21.82	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call		4,984.26000	4.98426	5,012,880	21.82	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put		3,515.37000	3.51537	3,139,160	20.30	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call		2,273.75000	2.27375	2,222,620	20.30	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put		4,824.98000	4.82498	4,414,810	19.67	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call		1,443.06000	1.44306	1,357,970	19.67	0.00	0	6
R2048	On	06/08/2020	Bond Future	10.20	Put		8,739.42000	8.73942	8,379,590	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		353.91000	0.35391	319,160	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		8,812.32000	8.81232	8,452,890	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Call		345.65000	0.34565	311,300	18.75	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		6,530.99000	6.53099	5,994,340	20.24	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		2,917.03000	2.91703	2,707,670	20.24	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.00	Put		12,172.56000	12.17256	11,788,920	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		830.08000	0.83008	773,730	19.36	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.04	Call		885.76000	0.88576	818,650	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		11,894.56000	11.89456	11,500,160	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		857.62000	0.85762	795,950	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		12,032.99000	12.03299	11,644,030	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		871.68000	0.87168	807,240	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		11,963.69000	11.96369	11,571,960	19.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,894.43000	1.89443	1,725,080	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		10,693.93000	10.69393	10,194,390	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,853.84000	1.85384	1,691,270	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		10,808.25000	10.80825	10,315,490	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		1,873.96000	1.87396	1,708,120	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		10,750.85000	10.75085	10,254,820	17.77	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		7,554.69000	7.55469	7,292,360	20.44	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		5,139.56000	5.13956	4,543,590	20.44	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		7,589.93000	7.58993	7,327,450	20.45	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		5,116.71000	5.11671	4,520,590	20.45	0.00	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			7,624.91000	7.62491	7,362,590	20.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			5,093.69000	5.09369	4,497,730	20.46	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>46,066,543.74</b>	<b>558</b>	<b>115,53</b>
R208	On	06/08/2020	Bond Future			3.42183	104.53517	3.34533	104.58377		0.41	43,068,490.04	412	23,35
R208	On	05/11/2020	Bond Future			2.75884	102.28491	2.62866	102.33583		0.23	0.00	0	
<b>Total R208 Future</b>												<b>43,068,490.04</b>	<b>412</b>	<b>23,35</b>
R208	On	06/08/2020	Bond Future	5.56	Call			1,390.31000	1.39031	1,341,710	0.54	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	0,000	0.54	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call			1,396.51000	1.39651	1,347,910	0.54	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put			0.00000	0.00000	0,000	0.54	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call			1,384.11000	1.38411	1,335,510	0.54	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put			0.00000	0.00000	0,000	0.54	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call			835.06000	0.83506	784,140	0.31	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.31	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call			838.91000	0.83891	787,990	0.31	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.31	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			831.21000	0.83121	780,290	0.31	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.31	0.00	0	
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R208</b>												<b>43,068,490.04</b>	<b>412</b>	<b>23,35</b>
R209	On	06/08/2020	Bond Future			10.75824	68.51008	10.79027	68.33234		21.12	75,018,537.60	1,095	61,53
R209	On	05/11/2020	Bond Future			10.94483	66.11784	10.97783	65.93931		20.90	0.00	0	
R209	On	04/02/2021	Bond Future			11.13424	66.89040	11.16834	66.71054		19.12	0.00	0	
R209	On	06/05/2021	Bond Future			11.32798	64.54975	11.36331	64.36810		20.10	0.00	0	
<b>Total R209 Future</b>												<b>75,018,537.60</b>	<b>1,095</b>	<b>61,53</b>
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	20.43	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put			41,092.32000	41.09232	40,914,580	20.43	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	20.43	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put			40,983.99000	40.98399	40,806,250	20.43	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	20.43	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put			41,200.80000	41.20080	41,023,060	20.43	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			1,595.65000	1.59565	1,446,990	20.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			7,141.09000	7.14109	6,813,900	20.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			1,612.92000	1.61292	1,462,930	20.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			7,097.64000	7.09764	6,769,120	20.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			1,578.63000	1.57863	1,431,030	20.01	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			7,184.86000	7.18486	6,858,730	20.01	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			1,957.03000	1.95703	1,839,930	18.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/02/2021	Bond Future	10.11	Put		7,896.82000	7.89682	7,599,860	18.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,974.82000	1.97482	1,855,680	18.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		7,854.86000	7.85486	7,555,860	18.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,939.14000	1.93914	1,824,260	18.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		7,938.75000	7.93875	7,644,010	18.19	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		7,613.58000	7.61358	7,618,950	21.67	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		3,384.58000	3.38458	3,208,300	21.67	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		7,640.76000	7.64076	7,650,770	21.69	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		3,365.40000	3.36540	3,193,760	21.69	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		7,586.43000	7.58643	7,586,940	21.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		3,403.83000	3.40383	3,222,690	21.65	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>											<b>75,018,537.60</b>	<b>1,095</b>	<b>61,53</b>
R210	On	06/08/2020	Bond Future			186.77561	186.77561	187.22743	187.22743		0.00	0	1,92
R210	On	05/11/2020	Bond Future			186.15358	186.15358	186.61362	186.61362		0.00	0	
R210	On	04/02/2021	Bond Future			188.37125	188.37125	188.83881	188.83881		0.00	0	
R210	On	06/05/2021	Bond Future			187.92739	187.92739	188.40166	188.40166		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			166.26336	166.26336	166.22941	166.22941		0.00	0	6,74
R212	On	05/11/2020	Bond Future			168.11918	168.11918	168.08769	168.08769		0.00	0	
R212	On	04/02/2021	Bond Future			167.80080	167.80080	167.77068	167.77068		0.00	0	
R212	On	06/05/2021	Bond Future			169.84770	169.84770	169.81823	169.81823		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			9.67767	85.67167	9.71998	85.42908	15.52	1,199,403.38	14	17,34
R213	On	05/11/2020	Bond Future			9.86516	83.07752	9.90888	82.83381	15.32	0.00	0	
R213	On	04/02/2021	Bond Future			10.05988	84.04778	10.10526	83.80212	13.99	0.00	0	
R213	On	06/05/2021	Bond Future			10.25371	81.52151	10.30086	81.27342	14.63	0.00	0	
<b>Total R213 Future</b>											<b>1,199,403.38</b>	<b>14</b>	<b>17,34</b>
R213	On	06/08/2020	Bond Future	9.31	Put		3,586.09000	3.58609	3,312,310	15.09	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call		1,154.56000	1.15456	1,122,670	15.06	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		3,664.47000	3.66447	3,389,990	15.06	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call		1,174.74000	1.17474	1,143,190	15.07	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		3,625.14000	3.62514	3,351,000	15.07	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		1,195.14000	1.19514	1,163,950	15.09	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		4,391.11000	4.39111	4,031,360	15.00	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		2,616.00000	2.61600	2,500,200	15.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/11/2020	Bond Future	9.60	Put		4,358.54000	4.35854	3,999,030	15.00	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		2,640.80000	2.64080	2,525,230	15.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		4,326.16000	4.32616	3,966,880	15.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		2,591.34000	2.59134	2,475,300	15.00	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		2,234.52000	2.23452	2,176,220	13.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		6,223.43000	6.22343	5,919,470	13.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		2,255.11000	2.25511	2,197,060	13.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		6,186.49000	6.18649	5,882,780	13.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		2,275.55000	2.27555	2,218,020	13.56	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		6,149.46000	6.14946	5,846,270	13.56	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		9,604.84000	9.60484	9,730,640	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		1,803.50000	1.80350	1,681,210	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		9,637.87000	9.63787	9,764,180	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		1,790.71000	1.79071	1,668,930	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		9,670.93000	9.67093	9,797,750	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		1,777.99000	1.77799	1,656,720	15.80	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>											<b>1,199,403.38</b>	<b>14</b>	<b>17,34</b>
R214	On	06/08/2020	Bond Future			11.10210	65.95517	11.14437	65.72010	22.70	2,967,982.65	45	21,18
R214	On	05/11/2020	Bond Future			11.28837	63.39792	11.33204	63.16147	22.52	0.00	0	
R214	On	04/02/2021	Bond Future			11.48143	64.13854	11.52673	63.89997	20.57	0.00	0	
R214	On	06/05/2021	Bond Future			11.67169	61.62640	11.71867	61.38544	21.68	0.00	0	
<b>Total R214 Future</b>											<b>2,967,982.65</b>	<b>45</b>	<b>21,18</b>
R214	On	06/08/2020	Bond Future	9.98	Call		393.29000	0.39329	387,720	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		7,424.39000	7.42439	7,183,750	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		400.91000	0.40091	395,680	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		7,366.39000	7.36639	7,126,090	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		385.79000	0.38579	379,890	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		7,482.61000	7.48261	7,241,640	21.95	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		1,492.12000	1.49212	1,374,430	21.56	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		7,807.83000	7.80783	7,453,690	21.56	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		1,508.69000	1.50869	1,389,850	21.57	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		7,761.41000	7.76141	7,406,120	21.57	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		1,476.33000	1.47633	1,359,920	21.56	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		7,855.13000	7.85513	7,502,270	21.56	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		1,852.86000	1.85286	1,728,000	19.58	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		8,759.65000	8.75965	8,396,220	19.58	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,870.01000	1.87001	1,743,050	19.58	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		8,714.53000	8.71453	8,349,000	19.58	0.00	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			1,835.80000	1.83580	1,713,030	19.58	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			8,804.94000	8.80494	8,443,600	19.58	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			6,926.15000	6.92615	6,691,820	22.42	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			4,259.01000	4.25901	3,783,720	22.42	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			6,951.39000	6.95139	6,722,260	22.44	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			4,236.81000	4.23681	3,766,720	22.44	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			6,900.94000	6.90094	6,661,400	22.40	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			4,281.31000	4.28131	3,800,810	22.40	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>2,967,982.65</b>	<b>45</b>	<b>21,15</b>
<b>Total for Bond</b>												<b>813,551,412.23</b>	<b>17,882</b>	<b>1,208,56</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			698.63000	698.63000	697.55200	697.55200			0.00	0	1,00
GOVI On 05/11/2020 GOVI			706.33300	706.33300	705.24700	705.24700			0.00	0	
GOVI On 04/02/2021 GOVI			714.57400	714.57400	713.47800	713.47800			0.00	0	
GOVI On 06/05/2021 GOVI			723.11800	723.11800	722.01000	722.01000			0.00	0	
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,00</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			305,780.00000	30.57800	295,000,000		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			305,880.00000	30.58800	295,100,000		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			305,680.00000	30.56800	294,900,000		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 Intere
GOVI	On	05/11/2020	GOVI	737.84	Put		325.93000000	32.59300	315,070,000		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		326.03000000	32.60300	315,170,000		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		325.83000000	32.58300	314,970,000		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		374.72000000	37.47200	363,760,000		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		374.82000000	37.48200	363,860,000		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		374.62000000	37.46200	363,660,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		433.40000000	43.34000	444,480,000		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		433.30000000	43.33000	444,380,000		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		433.20000000	43.32000	444,280,000		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>0.00</b>	<b>0</b>	<b>1,03</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>1,03</b>
AL37	On	06/08/2020	Index Future			729.16700	729.16700	728.76100	728.76100		0.00	0	
AL37	On	05/11/2020	Index Future			737.20700	737.20700	736.80000	736.80000		0.00	0	
AL37	On	04/02/2021	Index Future			745.80800	745.80800	745.40000	745.40000		0.00	0	
AL37	On	06/05/2021	Index Future			754.72500	754.72500	754.31300	754.31300		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			808.90100	808.90100	808.10200	808.10200		0.00	0	
AL7T	On	05/11/2020	Index Future			817.82000	817.82000	817.01600	817.01600		0.00	0	
AL7T	On	04/02/2021	Index Future			827.36200	827.36200	826.55200	826.55200		0.00	0	
AL7T	On	06/05/2021	Index Future			837.25400	837.25400	836.43600	836.43600		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			706.41900	706.41900	705.29600	705.29600		0.00	0	2'
ALBI	On	05/11/2020	Index Future			714.20800	714.20800	713.07700	713.07700		0.00	0	
ALBI	On	04/02/2021	Index Future			722.54100	722.54100	721.39900	721.39900		0.00	0	
ALBI	On	06/05/2021	Index Future			731.18000	731.18000	730.02600	730.02600		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			255.99700	255.99700	255.87700	255.87700			230,397,300.00	90	1,115
IGOV	On	05/11/2020	Index Future			258.88200	258.88200	258.76300	258.76300			0.00	0	4
IGOV	On	04/02/2021	Index Future			261.96500	261.96500	261.84500	261.84500			0.00	0	
IGOV	On	06/05/2021	Index Future			265.15900	265.15900	265.03800	265.03800			0.00	0	
<b>Total IGOV Future</b>												<b>230,397,300.00</b>	<b>90</b>	<b>1,115</b>
<b>Total For IGOV</b>												<b>230,397,300.00</b>	<b>90</b>	<b>1,115</b>
<b>Total for Index</b>												<b>230,397,300.00</b>	<b>90</b>	<b>1,350</b>
5Y STN	On	21/12/2021	Interest Rate Swap			91.07000	91.07000	91.07000	91.07000			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>1,043,948,712.23</b>	<b>17,972</b>	<b>1,211,040</b>
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	100.68046			0.00	0	
<b>Total AA06 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AA06</b>												<b>0.00</b>	<b>0</b>	
AA06/JI	On	15/04/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total AA06/JIBAR SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AA06/JIBAR</b>												<b>0.00</b>	<b>0</b>	
AA07	On	15/04/2021	Spot Bond			5.88500	104.45680	5.88500	104.40715			0.00	0	
<b>Total AA07 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AA07</b>												<b>0.00</b>	<b>0</b>	
AB01/R	On	24/11/2020	Spot Bond			10.00000	106.04300	10.00000	105.96000			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	103.08154	11.37000	102.98767			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	103.29593	11.81000	103.19935			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	56.20542	100.00000	55.83508				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	49.06495	100.00000	48.73812				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	106.25500	10.00000	106.17100				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	287.08643			2,609,750,000,000.00	550,000,000	285,000,000	
<b>Total ABCPI3 SPOT</b>									<b>2,609,750,000,000.00</b>	<b>550,000,000</b>	<b>285,000,000</b>	
<b>Total For ABCPI3</b>									<b>2,609,750,000,000.00</b>	<b>550,000,000</b>	<b>285,000,000</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.95792			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	102.09862			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	100.19906			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	99.92367			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	101.35202			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	100.76947			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	100.93537			0.00	0	0	
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABFN16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	103.70853			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	100.58322				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 30/05/2024 Spot Bond					0.00000	100.41492				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 25/05/2027 Spot Bond					0.00000	101.08514				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	101.08288				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	102.40033				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.20511				0.00	1,600,000,000	800,000,000
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.32960				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	100.07563				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.45909				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 29/08/2028 Spot Bond					0.00000	99.02420				0.00	7,160,000,000	3,580,000,000
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>7,160,000,000</b>	<b>3,580,000,000</b>
<b>Total For ABFN30</b>										<b>0.00</b>	<b>7,160,000,000</b>	<b>3,580,000,000</b>
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.52966				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	100.33211				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	100.45578				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.77106				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	100.02442				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.51192				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.64796				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	100.86529				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	99.27885				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	99.22274				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2026 Spot Bond					0.00000	98.76576				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	98.82794				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	101.23603				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	101.25847				0.00	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 ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN44 On 14/10/2026 Spot Bond					0.00000	101.27456				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.20136				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	100.60823				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	99.81783				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	140.71759				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	45.12371	100.00000	44.80924				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			8.43500	8.43500	8.43500	130.10048				0.00	0	238,000,00
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>238,000,00</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>238,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.27580	100.00000	14.17681				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	98.15988				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	210.96669	4.05500	210.82415				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			4.63500	4.63500	4.63500	133.50925				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			5.02000	5.02000	5.02000	173.62258				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			5.02500	5.02500	5.02500	201.05450				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			6.72500	6.72500	6.72500	104.69003				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			9.00500	9.00500	9.00500	107.00481				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			5.38500	5.38500	5.38500	102.39125				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			9.55000	9.55000	9.55000	104.28351				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			5.21500	105.04098	5.21500	104.99666				0.00	0	620,000,00
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
ABS13 On 14/05/2022 Spot Bond			6.02500	107.33429	6.02500	107.28236				0.00	0	70,000,00
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
ABS14 On 11/11/2020 Spot Bond			5.44000	102.37651	5.44000	102.33175				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			5.54500	110.29856	5.54500	110.24939				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			8.00000	111.31806	8.00000	111.24690				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			8.35000	113.42779	8.35000	113.35217				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			5.96500	113.53858	5.96500	113.48419				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			8.70000	102.74604	8.70000	102.67473				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.45218	100.00000	11.37672				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	298.65080				0.00	0	10,000.00
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000.00</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>10,000.00</b>
ABSI4 On 31/01/2022 Spot Bond			2.85000	166.14303	2.85000	166.04670				0.00	0	60,000.00
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000.00</b>
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	<b>60,000.00</b>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABT01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABT01U</b>										<b>0.00</b>	<b>0</b>	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABT02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABT02U</b>										<b>0.00</b>	<b>0</b>	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABT03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABT03U</b>										<b>0.00</b>	<b>0</b>	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABT04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABT04U</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.45000	10.45000	10.45000	106.16702				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ACIF1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACIF1U</b>										<b>0.00</b>	<b>0</b>	
ACL08L On 25/11/2020 Spot Bond			10.00000	106.25500	10.00000	106.17100				0.00	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	99.82723				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	99.83263				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	276.44936				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	276.49408				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	99.83958				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	106.25500	10.00000	106.17100				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	99.83879				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	99.16931				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	99.95201				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	99.83412				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	99.83339				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	99.83339				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	99.82885				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	99.82885				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	187.11540				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	189.26596				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	99.07596				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	99.84203				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	100.91000				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	99.84308				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	99.84712				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	100.31583				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	101.64214				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	100.40949				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	100.41247				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	100.26317				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	98.15226				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	93.87802				0.00	7,560,000,000	3,830,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>7,560,000,000</b>	<b>3,830,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>7,560,000,000</b>	<b>3,830,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	99.69048				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	96.87880				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	93.47765				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	100.98135				0.00	0	
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.80039				0.00	0	
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.93109				0.00	0	
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.95975				0.00	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 AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.95254				0.00	0	
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.03187				0.00	0	
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.11117				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	101.37039				0.00	0	
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.44950				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	100.65995				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	100.42083				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			6.76500	111.83623	6.76500	111.77492				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	100.43866				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	100.46242				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	100.62815				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	100.81813				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	100.97239				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	100.43860				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	100.46234				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	100.62796				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			6.84500	113.87384	6.84500	113.81103				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			6.41500	110.18482	6.41500	110.12811				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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			11.34500	92.54771	11.34500	92.46450				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			5.45000	171.96511	5.45000	171.82973			25,760,613,100,000.00	4,726,718,000	1,181,679,500	
<b>Total AIRL01 SPOT</b>									<b>25,760,613,100,000.00</b>	<b>4,726,718,000</b>	<b>1,181,679,500</b>	
<b>Total For AIRL01</b>									<b>25,760,613,100,000.00</b>	<b>4,726,718,000</b>	<b>1,181,679,500</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	101.05783				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	100.47620				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	100.77501				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	101.74336				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	100.51421				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	100.97532				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.01503				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	99.93242				0.00	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			5.27500	217.90880	5.27500	217.74031				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			5.29000	195.77827	5.29000	195.62664				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	99.80962				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	99.85030				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	99.85568				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	100.53046				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	139.72498				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	101.01544				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	100.67356				0.00	972,000,000	243,000,000
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>972,000,000</b>	<b>243,000,000</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>972,000,000</b>	<b>243,000,000</b>
ASN096 On 20/12/2020 Spot Bond					0.00000	97.46981				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	100.17709				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	100.06552				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	99.77510				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	99.77778				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	164.26082	3.58000	164.15585				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	99.87324				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	94.42813				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	100.80241				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	100.81364				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	164.14573	3.62500	164.04024				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	54.78652				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	100.18252				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			5.66000	166.36286	5.66000	166.22913				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	100.74898				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	100.50894				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	100.26278				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	99.81494				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 12/06/2020 Spot Bond					0.00000	100.00000				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	101.68485				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			5.37000	97.46110	5.37000	97.38476				0.00	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	99.85578				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	99.85357				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	99.82603				0.00	0	50,000,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
ASN204 On 24/08/2021 Spot Bond					0.00000	100.39551				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	100.44122				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	100.24909				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	100.24624				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	100.22727				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	99.81549				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	99.85444				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	100.59404				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	100.49164				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	100.43747				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	99.95182				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	101.72604				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	99.84364				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	99.79936				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	100.07523				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	92.55327				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			5.45500	5.45500	5.45500	86.14163				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	99.85201				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	99.83070				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	100.68233				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	99.85088				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			5.48000	96.05834	5.48000	95.98224				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	99.84092				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	100.73805				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	100.73805				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	99.85573				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	99.82605				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	99.84765				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	99.84765				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	100.19343				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	99.81673				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	99.85059				0.00	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	99.84493				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	100.87709				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	99.95474				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	99.95474				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	99.81918				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	99.84924				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	100.45319				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	99.92546				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	99.85032				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	99.82340				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	100.11302				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	100.90097				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	99.81185				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	100.42347				0.00	0	
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	
BAW19 On 05/12/2020 Spot Bond			6.01500	101.87559	6.01500	101.82663				0.00	0	1,000,000,00
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
BAW21 On 24/03/2022 Spot Bond			5.84500	107.81580	5.84500	107.76517				0.00	0	
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.06229	9.30000	101.98668				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	100.45630				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	100.90599				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	100.36929				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	100.10627				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	101.49296				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	105.30833				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	102.30056				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			9.01000	9.01000	9.01000	105.73021				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	102.22639				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	102.08702				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	103.10075				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	102.10689				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	102.24437				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	102.08709				0.00	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			8.61500	8.61500	8.61500	108.53111				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	101.95778				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	101.95778				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	101.95778				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			11.06000	11.06000	11.06000	107.09324				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	103.41243				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	105.15190				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	103.55621				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	103.55628				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	103.77303				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	102.15667				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	101.13694				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	103.68204				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	102.80289				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	102.40538				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	102.45423				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	102.45423				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	102.45423				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	102.50422				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	102.45487				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	102.45487				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	106.35151				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	100.69334				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	100.61297				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	100.05745				0.00	0	
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			8.00500	8.00500	8.00500	101.86430				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	9.39256	100.00000	9.33034				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	100.78635				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	100.61840				0.00	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	101.49468				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			6.11500	104.26756	6.11500	104.21588				0.00	0	
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	
BGL06 On 04/09/2020 Spot Bond					0.00000	100.69702				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			7.41500	112.14780	7.41500	112.08125				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	100.19631				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			6.11500	103.85566	6.11500	103.80441				0.00	0	
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	
BGL10 On 05/05/2021 Spot Bond					0.00000	103.06839				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			7.31500	105.69007	7.31500	105.62818				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	103.68138				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			6.79500	109.24232	6.79500	109.18218				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	104.04240				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	103.50081				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	100.41486				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	100.86132				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	104.32191				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	100.66789				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	101.71945				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	101.56224				0.00	0	
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID07</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	102.07549				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	100.27299				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	100.55237				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.15500	111.26715	6.15500	111.21218				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	100.05516			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	99.16380			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	99.62700			0.00	800,000,000	900,000,000
<b>Total BID14 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>900,000,000</b>
<b>Total For BID14</b>									<b>0.00</b>	<b>800,000,000</b>	<b>900,000,000</b>
BID15 On 28/10/2024 Spot Bond					0.00000	98.17262			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	100.95133			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	101.48519			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	100.47412			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	101.78391			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	99.93562			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	99.86377			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	100.97957			0.00	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>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.89850				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2020 Spot Bond					0.00000	100.83001				0.00	0	
<b>Total BPPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF16</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.45292				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>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.48040				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>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.46996				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>	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.26808				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>	
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.94745				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	100.69951				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	101.37570				0.00	0	
<b>Total CBL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL24</b>										<b>0.00</b>	<b>0</b>	
CBL26 On 06/05/2021 Spot Bond			5.03500	106.42675	5.03500	106.38362				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	99.62229				0.00	0	
<b>Total CBL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL28</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.26670				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			7.40000	113.50385	7.40000	119.70757				0.00	0	15,400,000,00
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,400,000,00</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>15,400,000,00</b>
CCT02 On 12/06/2024 Spot Bond			8.98000	108.77193	8.98000	108.69363				0.00	0	3,800,000,00
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,00</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,00</b>
CCT03 On 15/03/2025 Spot Bond			8.82500	111.66289	8.82500	111.58431			105,900,000,000.00		12,000,000	6,000,00
<b>Total CCT03 SPOT</b>									<b>105,900,000,000.00</b>		<b>12,000,000</b>	<b>6,000,00</b>
<b>Total For CCT03</b>									<b>105,900,000,000.00</b>		<b>12,000,000</b>	<b>6,000,00</b>
CCT04 On 17/07/2027 Spot Bond			9.78000	106.13422	9.78000	106.05073				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	106.25490	10.00000	106.17140				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	102.10180				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	101.68275				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	101.33451				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	101.28387				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	99.79366				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	100.79587				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	102.14253				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	101.05488				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	100.91342				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	101.86643				0.00	0	
<b>Total CGR44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR44</b>										<b>0.00</b>	<b>0</b>	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.03704				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	100.34588				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	100.36786				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	104.51555				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	157.95218	3.14000	157.77846				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	156.36683				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	106.25500	10.00000	106.17100				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	106.25500	10.00000	106.17100				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	106.25500	10.00000	106.17100				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			8.52500	106.07520	8.52500	106.00304				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	99.81505				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	99.22250				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			7.18500	113.39762	7.18500	113.33239				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			9.32500	114.41325	9.32500	114.32828				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	100.95764				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	100.95288				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	106.84003				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			6.01000	105.16425	6.01000	105.11349				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	101.16192	10.98000	101.07381				0.00	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	102.56387	11.00000	102.47437				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	98.96674				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			9.11500	112.94002	9.11500	112.85799				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	99.79436				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	99.84487				0.00	0	
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	
CLN38( On 26/01/2021 Spot Bond					0.00000	101.01991				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	99.84361				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	99.76431				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	100.62742				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	100.62351				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	99.84354				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	102.15100				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	99.84219				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	100.22296				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	102.19958				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	99.89814				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	101.33792				0.00	0	
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	
CLN413 On 20/09/2020 Spot Bond					0.00000	100.01575				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	99.80723				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	101.34852				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	102.04500				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	99.79385				0.00	0	
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	
CLN420 On 20/12/2020 Spot Bond					0.00000	103.23111				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	101.31728				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	100.31754				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	99.73773				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	99.81935				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	99.83145				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	101.15907				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			5.91000	105.57020	5.91000	105.52008				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	164.33761	3.55000	164.23299				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			6.88500	121.39055	6.88500	121.28079				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			7.12500	120.16525	7.12500	120.05429				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	99.78543				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	100.55363				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	100.74764				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46( On 29/11/2021 Spot Bond					0.00000	101.02479				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 13/03/2022 Spot Bond			6.61500	108.11243	6.61500	108.05509				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	99.95039				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	101.75119				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	102.44195				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	100.57846				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	100.10174				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	99.81664				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	37.61336	100.00000	37.36552				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	101.00545				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN48( On 20/05/2021 Spot Bond					0.00000	101.42389				0.00	0	
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN483</b>										<b>0.00</b>	<b>0</b>	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.16556				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			6.11000	105.24021	6.11000	105.18831				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	100.21176				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			9.61500	103.03132	9.61500	105.52261				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			6.41500	108.81828	6.41500	108.76167				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	102.43222				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	99.81709				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	100.23479				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			6.81500	114.56329	6.81500	114.50071				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	102.23776				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	100.49051				0.00	0	
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN499 On 10/10/2020 Spot Bond					0.00000	101.31910				0.00	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 CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	
CLN500 On 11/10/2022 Spot Bond					0.00000	101.42912				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.48521				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.48521				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2020 Spot Bond					0.00000	100.92455				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.15800				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 11/10/2020 Spot Bond					0.00000	101.40498				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.01393				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.45975	9.96000	102.37859				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.23518	10.01000	101.15416				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.35162				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>	
CLN518 On 30/06/2022 Spot Bond			9.60000	104.39804	9.60000	104.47772				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52( On 12/03/2023 Spot Bond					0.00000	99.99998				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 17/09/2020 Spot Bond					0.00000	99.92885				0.00	0	
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 27/02/2023 Spot Bond					0.00000	100.28229				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 13/05/2021 Spot Bond					0.00000	100.63450				0.00	0	
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 09/09/2022 Spot Bond			9.20000	102.42424	9.20000	102.34916				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 24/04/2021 Spot Bond					0.00000	100.93123				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 26/04/2023 Spot Bond					0.00000	101.56516				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 21/02/2024 Spot Bond					0.00000	102.26685				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 25/11/2022 Spot Bond					0.00000	101.65542				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 29/11/2021 Spot Bond					0.00000	101.16841				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN53( On 12/03/2021 Spot Bond					0.00000	100.00002				0.00	0	
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	
CLN53( On 12/03/2023 Spot Bond					0.00000	99.99998				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53: On 20/06/2023 Spot Bond					0.00000	99.83024				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	101.07510				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			9.23000	9.23000	9.23000	108.60760				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	99.33551				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	100.89172				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	101.25553				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	118.11900				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	100.19652				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	101.23270				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			8.70000	109.35261	8.70000	109.27588				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			8.75000	107.18267	8.75000	107.10786				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54: On 12/11/2025 Spot Bond			8.84000	106.50089	8.84000	106.42582				0.00	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 CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	283.12916				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>	
CLN55 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>	
CLN55 On 20/12/2020 Spot Bond					0.00000	100.43906				0.00	0	
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.62498				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.65278				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.33209				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.36961				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>
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	137.16200				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.69066				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	100.45114	10.19000	100.71574				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN563 On 12/11/2025 Spot Bond			8.70000	106.72234	8.70000	107.04126				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	100.73859				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	100.41183				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	102.80222				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	100.14434				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	100.66035				0.00	0	50,000,00
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
CLN569 On 13/05/2021 Spot Bond					0.00000	100.69287				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	101.25090				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			8.93000	104.97165	8.93000	105.25783				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	100.67794				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	101.47375				0.00	0	
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.66294				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.95348				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 25/04/2023 Spot Bond					0.00000	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>	
CLN576 On 20/06/2024 Spot Bond					0.00000	99.81404				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.03888				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.64423				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.67358				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.18609				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>
CLN582 On 16/09/2025 Spot Bond					0.00000	99.90764				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>	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.95975				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>	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.18157				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	100.54887				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.03117				0.00	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 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	99.95799				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	99.90737				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	99.90940				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	101.89669				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			5.10500	125.72713	5.10500	103.07324				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	100.32724				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	101.65698				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	100.32724				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	100.46349				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	101.57653				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.02830				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60( On 18/06/2024 Spot Bond					0.00000	102.01839				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	102.01839				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	100.13701				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	103.05559				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	100.72454				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	100.62776				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	101.60171				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	101.11852				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	100.37785				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	101.15148	9.32000	101.07597				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>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.93868				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN610</b>									<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.59370			0.00	0	
<b>Total CLN611 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>									<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.06555			0.00	0	
<b>Total CLN612 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>									<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.36655			0.00	0	
<b>Total CLN613 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>									<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.18601			0.00	0	
<b>Total CLN614 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>									<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2020 Spot Bond					0.00000	101.48084			0.00	0	
<b>Total CLN615 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>									<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	102.17880			0.00	80,000,000	40,000,000
<b>Total CLN616 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For CLN616</b>									<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
CLN617 On 20/12/2024 Spot Bond					0.00000	101.90318			0.00	0	
<b>Total CLN617 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>									<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.99511			0.00	0	
<b>Total CLN618 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>									<b>0.00</b>	<b>0</b>	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.18154			0.00	0	
<b>Total CLN619 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>									<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.85290			0.00	0	
<b>Total CLN620 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>									<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.85051			0.00	0	
<b>Total CLN621 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>									<b>0.00</b>	<b>0</b>	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.80164			0.00	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 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	102.24757				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	100.90395				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			6.68500	108.95937	6.68500	108.90034				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	100.56452				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	100.95670				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			12.30000	83.22597	12.30000	83.14413				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	100.45431				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			9.40000	103.43119	9.40000	103.35290				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	100.56258				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	100.41520				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.74500				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN634 On 09/05/2022 Spot Bond					0.00000	100.66505				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 19/08/2025 Spot Bond					0.00000	100.59940				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.42073				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>	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.56064				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/02/2021 Spot Bond					0.00000	100.53798				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.61518				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.59940				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN641 On 17/10/2023 Spot Bond					0.00000	101.00886				0.00	0	
<b>Total CLN641 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN641</b>										<b>0.00</b>	<b>0</b>	
CLN642 On 21/11/2024 Spot Bond					0.00000	100.42251				0.00	0	
<b>Total CLN642 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN642</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 18/12/2024 Spot Bond					0.00000	101.99248				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 29/01/2022 Spot Bond					0.00000	100.88287				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.99483				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>	



Contract Details	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 CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.56064				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	100.19038				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	100.56064				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	100.47637				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	100.56064				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	100.47027				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	101.82816				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	102.82125				0.00	60,000,000	30,000,000
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
CLN655 On 20/06/2025 Spot Bond					0.00000	102.40493				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	101.72548				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	102.11929				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.72843				0.00	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 CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	
CLN66( On 20/12/2023 Spot Bond					0.00000	101.77682				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>	
CLN66' On 20/06/2023 Spot Bond					0.00000	86.01300				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN66: On 20/12/2023 Spot Bond					0.00000	102.01492				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66: On 20/12/2024 Spot Bond					0.00000	90.73600				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN66: On 20/12/2023 Spot Bond					0.00000	106.18500				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>	
CLN66: On 27/02/2023 Spot Bond					0.00000	100.31204				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>	
CLN66( On 02/04/2026 Spot Bond					0.00000	101.10302				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>	
CLN66: On 19/08/2025 Spot Bond					0.00000	100.64585				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>	
CLN66( On 02/05/2023 Spot Bond					0.00000	101.27573				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>	
CLN66( On 18/09/2024 Spot Bond					0.00000	100.74548				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>	
CLN67( On 27/02/2023 Spot Bond					0.00000	100.29997				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>	

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 19/08/2025 Spot Bond					0.00000	100.88023				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	100.01546				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				148.64039	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				148.64039	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	100.41462				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	100.33570				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	100.23414				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	100.28199				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	100.12297				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					0.00000	100.05030				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.07209				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 07/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			634,000,000,000.00	6,340,000,000	6,340,000,000	
<b>Total CLN682 SPOT</b>									<b>14,000,000,000,000.00</b>	<b>6,340,000,000</b>	<b>6,340,000,000</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 CLN682</b>									<b>14,000,000,000.00</b>	<b>6,340,000,000</b>	<b>6,340,000,000</b>
CLN81 On 18/04/2028 Spot Bond			8.00500	101.92986	8.00500	101.86430			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	99.84084			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	100.54863			0.00	0	
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			8.01500	111.21814	8.01500	111.14653			0.00	0	35,200,000
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>35,200,000</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>35,200,000</b>
COJ07 On 23/03/2021 Spot Bond			6.32500	105.74465	6.32500	105.69098			0.00	0	
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			9.80000	107.17959	9.80000	107.09556			0.00	0	185,000,000
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>185,000,000</b>
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	<b>185,000,000</b>
COJG0 On 09/06/2024 Spot Bond			6.59500	112.54602	6.59500	112.48618			0.00	0	
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			7.25000	106.43646	7.25000	106.37434			0.00	0	
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			10.26000	101.68704	10.26000	101.60367			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			10.35000	95.49965	10.35000	95.42069			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			9.51500	9.51500	9.51500	110.71132			17,337,864,293,750.00	1,822,161,250	911,080,625
<b>Total CPV01 SPOT</b>									<b>17,337,864,293,750.00</b>	<b>1,822,161,250</b>	<b>911,080,625</b>
<b>Total For CPV01</b>									<b>17,337,864,293,750.00</b>	<b>1,822,161,250</b>	<b>911,080,625</b>
CS002 On 17/12/2020 Spot Bond					0.00000	99.92833			0.00	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	100.24412				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>	
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>	
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	99.83951				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	101.91821				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	102.81874				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	99.94868				0.00	0	
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 11/09/2020 Spot Bond					0.00000	100.01457				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	101.67191				0.00	0	
<b>Total DENG93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG93</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 27/09/2020 Spot Bond					0.00000	101.65268				0.00	0	
<b>Total DENG94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG94</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.01458				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>	

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 31/01/2021 Spot Bond					0.00000	100.83498				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	100.98046				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	99.63092				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	100.41543				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	99.29089				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
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			9.15000	9.15000	9.15000	105.30677				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>	
<b>Total For DSY03U</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.67689				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>	

Contract Details	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 DSY05U</b>									<b>0.00</b>	<b>0</b>	
DSY06I On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total DSY06U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY06U</b>									<b>0.00</b>	<b>0</b>	
DV2021 On 18/06/2021 Spot Bond			6.34500	102.50993	6.34500	102.45745			0.00	0	200,000,00
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
DV23 On 27/02/2023 Spot Bond			6.79500	110.76211	6.79500	110.70113		42,278,490,000.00		6,222,000	14,552,169,20
<b>Total DV23 SPOT</b>								<b>42,278,490,000.00</b>		<b>6,222,000</b>	<b>14,552,169,20</b>
<b>Total For DV23</b>								<b>42,278,490,000.00</b>		<b>6,222,000</b>	<b>14,552,169,20</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	22.82150	100.00000	22.66948			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	22.82150	100.00000	22.66948			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			6.28500	114.14658	6.28500	114.08837			0.00	0	
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.11507	9.69000	103.03468			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.11507	9.69000	103.03468			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			11.49000	95.73376	11.49000	95.64565			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	103.24575	10.10000	103.16193			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.24575	10.10000	103.16193			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	99.95298			0.00	0	
<b>Total DVC031 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVC031</b>									<b>0.00</b>	<b>0</b>	
DVF20C On 31/08/2020 Spot Bond					0.00000	100.21163			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>	
DVF20D On 23/10/2020 Spot Bond					0.00000	100.95309			0.00	0	
<b>Total DVF20D SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 DVF20D</b>										<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.23750				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	101.07573				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.79768				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>	
DVF22i On 24/10/2022 Spot Bond					0.00000	101.20605				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	99.44943				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	101.81905				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	102.17859				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	99.85037				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVF30i On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DVF30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF30U</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.16369				0.00	0	
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	
DVFB2i On 31/05/2024 Spot Bond					0.00000	100.17706				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.67231				0.00	0	25,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000.00</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000.00</b>
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.77652				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>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.79398				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>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.81027				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	94.57221	100.00000	93.88855				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	106.11462	4.65000	106.07432				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	113.63282	5.50000	113.58201				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			5.82000	108.88713	5.82000	108.83621				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			6.72500	113.02168	6.72500	112.96075				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			5.53500	98.71010	5.53500	98.63197				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EL001U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL001U</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.37000	86.60564	5.37000	86.53780				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037/I On 31/01/2037 Spot Bond			2.25000	130.71627	2.25000	130.64686				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			5.11000	126.75135	5.07000	127.00609				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			4.90000	114.16886	4.90000	114.08425				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			4.81000	113.22613	4.81000	113.14254				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			5.19500	99.79062	5.19500	99.71410				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			5.34000	88.62571	5.34000	88.55651				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	130.71627	2.25000	130.64686				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	131.28462				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	129.20551				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ELN005 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ELN005</b>										<b>0.00</b>	<b>0</b>	
ELN00€ On 09/06/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
EMM01 On 28/07/2020 Spot Bond			6.17500	104.51966	6.17500	104.46701				0.00	0	
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	
EMM02 On 11/03/2021 Spot Bond			6.02500	106.12173	6.02500	106.07039				0.00	0	10,000,000,00
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
EMM03 On 04/05/2024 Spot Bond			9.42000	103.13785	9.42000	103.06048				0.00	0	18,100,000,00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000,00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000,00</b>
EMM04 On 16/05/2028 Spot Bond			11.19000	11.19000	11.19000	94.33348				0.00	0	426,666,6€
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>426,666,6€</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>426,666,6€</b>
EMM05 On 17/04/2029 Spot Bond			11.54000	11.54000	11.54000	98.70557				0.00	0	666,666,6€
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,6€</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,6€</b>
EMM06 On 23/06/2025 Spot Bond			9.50000	9.50000	9.50000	106.40865				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			9.50000	9.50000	9.50000	107.27217				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			11.76500	11.76500	11.76500	85.16899				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.34607				0.00	0	572,300,0€
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>572,300,0€</b>
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	<b>572,300,0€</b>
ENX01S On 23/04/2021 Spot Bond					0.00000	101.32018				0.00	0	
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX01S</b>										<b>0.00</b>	<b>0</b>	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.03349				0.00	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 ENX02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX02</b>										<b>0.00</b>	<b>0</b>	
ENX03I 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	101.60686				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	100.00000				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	100.74742				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	100.82452				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	100.16493				0.00	0	1,400,000,00
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>
<b>Total For EPF007</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>
EPF011 On 12/06/2020 Spot Bond					0.00000	100.00000				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	100.96581				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	100.61242				0.00	0	
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.14132				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	100.05953				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	100.06116				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	99.95542				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	99.99995				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	100.70230				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF04U</b>										<b>0.00</b>	<b>0</b>	
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF05U</b>										<b>0.00</b>	<b>0</b>	
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF08U</b>										<b>0.00</b>	<b>0</b>	
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	
EPF10U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF10U</b>										<b>0.00</b>	<b>0</b>	
EPF11U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF11U</b>										<b>0.00</b>	<b>0</b>	
EPF12U 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>	
EPF13U 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>	

Contract Details	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 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	100.65347				0.00	0	
<b>Total EPFC45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC45</b>										<b>0.00</b>	<b>0</b>	
EPFC4L On 12/03/2021 Spot Bond					0.00000	100.00001				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	100.35087				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	100.14696				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	100.15056				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	101.04244				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	100.51997				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.50303				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	100.54699				0.00	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 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	100.50641				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	106.25500	10.00000	106.17100				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	100.62289				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	100.50304				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	100.52330				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	100.49765				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	100.48951				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.33500	112.57812	6.33500	112.52026			83,985,629,000.00		13,257,400	4,612,953,10
<b>Total ES23 SPOT</b>									<b>83,985,629,000.00</b>		<b>13,257,400</b>	<b>4,612,953,10</b>
<b>Total For ES23</b>									<b>83,985,629,000.00</b>		<b>13,257,400</b>	<b>4,612,953,10</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	103.88009	10.00000	103.79658			0.00		0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>		<b>0</b>	
ES26 On 02/04/2026 Spot Bond			8.64000	98.02293	8.64000	97.95499			190,468,800,000.00		22,045,000	10,213,437,70
<b>Total ES26 SPOT</b>									<b>190,468,800,000.00</b>		<b>22,045,000</b>	<b>10,213,437,70</b>
<b>Total For ES26</b>									<b>190,468,800,000.00</b>		<b>22,045,000</b>	<b>10,213,437,70</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.56899	7.85000	101.50490			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES33 On 15/09/2033 Spot Bond			11.70500	73.88172	11.73000	73.68190			270,841,995,000.00	23,139,000	7,854,782,10
<b>Total ES33 SPOT</b>									<b>270,841,995,000.00</b>	<b>23,139,000</b>	<b>7,854,782,10</b>
<b>Total For ES33</b>									<b>270,841,995,000.00</b>	<b>23,139,000</b>	<b>7,854,782,10</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.85774	7.50000	101.79663			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			12.21500	73.02305	12.21500	72.95212			171,476,613,000.00	14,038,200	7,467,019,10
<b>Total ES42 SPOT</b>									<b>171,476,613,000.00</b>	<b>14,038,200</b>	<b>7,467,019,10</b>
<b>Total For ES42</b>									<b>171,476,613,000.00</b>	<b>14,038,200</b>	<b>7,467,019,10</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.16670	8.50000	101.09770			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	101.00951			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	99.95683			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	98.28586			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	99.84089			0.00	0	
<b>Total FBJ22Z SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FBJ22Z</b>									<b>0.00</b>	<b>0</b>	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.07414	100.00000	11.98661			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	19.50163	100.00000	19.36025			0.00	0	
<b>Total FFB1U SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	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 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	100.61826				0.00	0	
<b>Total FIFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB12</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.63677				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.46551				0.00	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 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	100.57133				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	100.59020				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	100.86509				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	100.60853				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	100.89072				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			6.16500	6.16500	6.16500	103.83681				0.00	0	
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	
FRB16 On 08/07/2020 Spot Bond					0.00000	101.90141				0.00	0	50,000,00
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	104.62279				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	103.63489				0.00	1,120,000,000	280,000,000
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>1,120,000,000</b>	<b>280,000,000</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>1,120,000,000</b>	<b>280,000,000</b>
FRB19 On 14/04/2021 Spot Bond			7.08500	106.23878	7.08500	106.17817				0.00	0	250,000,000
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	103.22676				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	103.60673				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	100.48952				0.00	3,520,000,000	1,760,000,000
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>3,520,000,000</b>	<b>1,760,000,000</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>3,520,000,000</b>	<b>1,760,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	102.51177				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	98.79780				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	96.83939				0.00	0	500,000,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	95.90360				0.00	5,600,000,000	1,400,000,000
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>5,600,000,000</b>	<b>1,400,000,000</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>5,600,000,000</b>	<b>1,400,000,000</b>
FRB27 On 03/06/2026 Spot Bond			9.20000	104.79658	9.20000	104.71935				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	165.88349	2.95000	165.78596				0.00	0	30,000,000
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRBI22</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRBI23 On 07/12/2023 Spot Bond			3.60500	3.60500	3.60500	297.61092		1,442,000,000,000.00		400,000,000	230,000,00
<b>Total FRBI23 SPOT</b>								<b>1,442,000,000,000.00</b>		<b>400,000,000</b>	<b>230,000,00</b>
<b>Total For FRBI23</b>								<b>1,442,000,000,000.00</b>		<b>400,000,000</b>	<b>230,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			4.43500	4.43500	4.43500	134.66328		0.00		0	
<b>Total FRBI25 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRBI25</b>								<b>0.00</b>		<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			5.07000	173.16264	5.07000	173.03157		5,323,500,000,000.00		1,050,000,000	287,500,00
<b>Total FRBI28 SPOT</b>								<b>5,323,500,000,000.00</b>		<b>1,050,000,000</b>	<b>287,500,00</b>
<b>Total For FRBI28</b>								<b>5,323,500,000,000.00</b>		<b>1,050,000,000</b>	<b>287,500,00</b>
FRBI29 On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	92.95153		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			5.60500	5.60500	5.60500	189.40432		224,200,000,000.00		40,000,000	60,000,00
<b>Total FRBI33 SPOT</b>								<b>224,200,000,000.00</b>		<b>40,000,000</b>	<b>60,000,00</b>
<b>Total For FRBI33</b>								<b>224,200,000,000.00</b>		<b>40,000,000</b>	<b>60,000,00</b>
FRBI46 On 31/03/2046 Spot Bond			5.61000	81.79365	5.61000	81.72822		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			5.61000	83.07362	5.61000	83.00695		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			4.36000	4.36000	4.36000	97.98722		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			6.69000	6.69000	6.69000	75.26679		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			6.78000	6.78000	6.78000	74.41650		0.00		0	
<b>Total FRBZ03 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRBZ03</b>								<b>0.00</b>		<b>0</b>	
FRC107 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>	
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.28500	5.28500	5.28500	129.83649				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	106.25500	10.00000	106.17100				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	102.61014				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	164.05628	3.66000	163.95039				0.00	0	
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 31/01/2022 Spot Bond			4.52000	161.87881	4.52000	161.76307				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	102.92900				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC237 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>	
FRC239 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>	
FRC240 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>	
FRC243 On 19/10/2020 Spot Bond					0.00000	102.55175				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>	
FRC245 On 19/10/2020 Spot Bond					0.00000	102.52322				0.00	0	
<b>Total FRC245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC245</b>										<b>0.00</b>	<b>0</b>	
FRC246 On 19/10/2020 Spot Bond					0.00000	101.96574				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>	
FRC249 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>	
FRC250 On 19/10/2020 Spot Bond					0.00000	101.95857				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>	
FRC251 On 13/02/2022 Spot Bond					0.00000	100.74753				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>	
FRC252 On 14/03/2022 Spot Bond					0.00000	99.95401				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC255 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>	
FRC256 On 17/07/2027 Spot Bond					0.00000	103.03737				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 10/10/2020 Spot Bond					0.00000	101.29501				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	101.34076				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	101.36557				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	103.72485				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	103.29979				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	100.87410				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	103.50632				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	101.15050	9.80000	101.07164				0.00	0	
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.00003				0.00	0	
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.00003				0.00	0	
<b>Total FRC276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC276</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 04/03/2021 Spot Bond					0.00000	100.13061				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	100.42375				0.00	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 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	101.94919				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	108.47357				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	101.49907				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	100.83311				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	101.84214				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	106.58597				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	101.75854				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	103.05371				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	101.01991				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>	
FRC29( On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.92671				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	100.93446				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>	



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 18/04/2021 Spot Bond					0.00000	100.92003				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	100.61182				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	100.61965				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	100.61201				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	102.17876				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.01227				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	100.76238				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	100.29127				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	101.44805				0.00	0	
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC304</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.85845				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.26383				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 12/08/2020 Spot Bond					0.00000	100.57324				0.00	0	
<b>Total FRC307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC307</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.52335				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 20/06/2024 Spot Bond					0.00000	101.73096				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.92155				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 23/02/2021 Spot Bond					0.00000	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>	
FRC31 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>	
FRC31 On 20/06/2024 Spot Bond					0.00000	102.06396				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 23/02/2021 Spot Bond					0.00000	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>	
FRC31 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>	
FRC31 On 15/09/2033 Spot Bond					0.00000	99.95034				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.88508				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 20/12/2024 Spot Bond					0.00000	96.33201				0.00	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 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	102.06384				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	100.96447				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	102.35775				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	102.10064				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	101.93749				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	101.49902				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	102.06400				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	101.48892				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.27279				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.71457				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	101.05166				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>	
FRC33(On 02/02/2021 Spot Bond					0.00000	100.79100				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>	
FRC33(On 02/02/2021 Spot Bond					0.00000	100.79100				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>	
FRC33(On 05/03/2021 Spot Bond					0.00000	100.09945				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>	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.26870				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>	
FRC33(On 13/09/2021 Spot Bond					0.00000	101.83809				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>	
FRC33(On 25/04/2023 Spot Bond					0.00000	101.08121				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>	
FRC33(On 09/06/2021 Spot Bond					0.00000	100.04865				0.00	0	
<b>Total FRC338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC338</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.04537				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 20/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	18,000,000,000	18,000,000,000	
<b>Total FRC340 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>18,000,000,000</b>	<b>18,000,000,000</b>	
<b>Total For FRC340</b>									<b>10,000,000,000,000.00</b>	<b>18,000,000,000</b>	<b>18,000,000,000</b>	
FRC34(On 20/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total FRC341 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRC341</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			4.30000	4.30000	4.30000	162.31890			0.00	0	0	
<b>Total FRC66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			4.24000	4.24000	4.24000	162.47093				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	162.52165				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			5.95000	81.81561	5.95000	81.74837				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			5.27000	98.75823	5.27000	98.68166				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	100.79061				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	101.70103				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	100.32521				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	100.63808				0.00	0	
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.08577				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.23193				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	

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	101.76875				0.00	0	2,800,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.42679				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.04572				0.00	6,880,000,000	3,440,000,00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>6,880,000,000</b>	<b>3,440,000,00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>6,880,000,000</b>	<b>3,440,000,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	98.01699				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			4.79800	4.79800	4.79800	110.20818				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			5.19000	5.19000	5.19000	99.73445				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	100.20136				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.87212				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			5.33000	97.97742	5.33000	97.90099				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			5.22500	197.09300	5.22500	196.94138				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>	
FRS11C On 31/01/2038 Spot Bond			5.47000	96.18483	5.47000	96.10872				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>	
FRS11Z On 07/12/2033 Spot Bond			5.25500	5.25500	5.25500	196.33326				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>	
FRS11Z On 31/01/2025 Spot Bond			4.83500	132.46465	4.83500	132.36659				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>	
FRS11E On 31/01/2038 Spot Bond			3.70500	122.07653	3.70500	121.99728				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>	
FRS11E On 31/01/2038 Spot Bond			5.47000	96.18483	5.47000	96.10872				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12C On 07/12/2033 Spot Bond			5.37500	194.07505	5.37500	193.92342				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>	
FRS12C On 07/12/2033 Spot Bond			5.42500	193.08154	5.42500	192.92994				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>	
FRS12Z On 31/01/2025 Spot Bond			4.36500	168.55053	4.36500	135.06990				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>	
FRS12C On 07/12/2033 Spot Bond			5.45500	192.48842	5.45500	192.33681				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>	
FRS12Z On 31/01/2038 Spot Bond			5.47000	96.18483	5.47000	96.10872				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>	
FRS12F On 31/03/2028 Spot Bond			5.47000	168.51858	5.47000	168.38567				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>	
FRS12I On 31/01/2038 Spot Bond			6.22000	87.24241	6.22000	87.16814				0.00	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			5.36000	169.78129	5.36000	169.64886				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			5.42000	169.09119	5.42000	168.95850				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			5.96500	182.73721	5.96500	182.58585				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			6.15000	88.03211	6.15000	87.95766				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			5.47000	5.47000	5.47000	96.10872				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			5.47000	94.52398	5.47000	96.10872				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			5.23000	171.28762	5.23000	171.15579				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			5.73500	187.05827	5.73500	186.90679				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			5.36000	169.78129	5.36000	169.64886				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			5.36000	169.78129	5.36000	169.64886				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			5.65000	166.47554	5.65000	166.34183				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			5.13500	130.77358	5.13500	130.67363				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	164.82506	3.36000	164.72266				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			5.71000	165.80084	5.71000	165.66690				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			5.75000	165.35281	5.75000	165.21870				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			5.10500	130.94156	5.10500	130.84180				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			5.17000	171.98800	5.17000	171.85646				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			5.76000	5.76000	5.76000	165.10687				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>	
FRS16 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>	
FRS16 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>	
FRS16 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>	
FRS16 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>	
FRS16 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>	
FRS16 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>	
FRS16 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>	
FRS16 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>	
FRS17 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>	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.03927				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.12459				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	

Contract Details	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	102.00663				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	101.78911				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	100.69879				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS198 On 03/08/2020 Spot Bond					0.00000	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	100.77604				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	100.65707				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	100.30079				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	101.36599				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	100.51480				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	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		454,000,000,000,000.00		34,540,000,000	34,540,000,000	
<b>Total FRS219 SPOT</b>								<b>4,000,000,000,000.00</b>		<b>34,540,000,000</b>	<b>34,540,000,000</b>	
<b>Total For FRS219</b>								<b>4,000,000,000,000.00</b>		<b>34,540,000,000</b>	<b>34,540,000,000</b>	
FRS36 On 07/12/2023 Spot Bond			3.40500	3.40500	3.40500	299.50488				0.00	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 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	300.73754	3.29500	300.55274				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			4.01500	4.01500	4.01500	293.77316				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	165.36605	3.15000	165.26614				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	100.86110				0.00	0	
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			2.85000	166.14303	2.85000	166.04670				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	100.77125				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			5.17000	91.39806	5.17000	91.32793				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			4.74500	66.11252	4.74500	97.22636				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			4.25500	4.25500	4.25500	135.71171				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			4.53500	4.53500	4.53500	134.08484				0.00	0	100,000,00
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRS90 On 07/12/2023 Spot Bond			4.20500	4.20500	4.20500	292.01488				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX20 On 01/10/2020 Spot Bond			5.05500	102.83685	5.05500	102.79477			0.00	0	
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			5.81500	5.81500	5.81500	106.98342		116,300,000,000.00		20,000,000	210,000,000
<b>Total FRX23 SPOT</b>								<b>116,300,000,000.00</b>		<b>20,000,000</b>	<b>210,000,000</b>
<b>Total For FRX23</b>								<b>116,300,000,000.00</b>		<b>20,000,000</b>	<b>210,000,000</b>
FRX24 On 10/12/2024 Spot Bond			7.08000	114.04274	7.08000	113.97772		0.00		0	2,073,470,000
<b>Total FRX24 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>2,073,470,000</b>
<b>Total For FRX24</b>								<b>0.00</b>		<b>0</b>	<b>2,073,470,000</b>
FRX25 On 26/07/2025 Spot Bond			7.40000	113.61552	7.40000	113.54750		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			7.91000	109.69073	7.91000	109.62101		0.00		0	1,140,000,000
<b>Total FRX26 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,140,000,000</b>
<b>Total For FRX26</b>								<b>0.00</b>		<b>0</b>	<b>1,140,000,000</b>
FRX27 On 07/03/2027 Spot Bond			8.06000	113.64162	8.06000	113.56844		0.00		0	
<b>Total FRX27 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRX27</b>								<b>0.00</b>		<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			8.52000	113.13729	8.52000	113.05952		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			9.22000	106.95658	9.22000	106.87715		0.00		0	120,000,000
<b>Total FRX30 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>120,000,000</b>
<b>Total For FRX30</b>								<b>0.00</b>		<b>0</b>	<b>120,000,000</b>
FRX31 On 21/02/2031 Spot Bond			9.65000	101.98878	9.65000	101.90959		0.00		0	1,510,000,000
<b>Total FRX31 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,510,000,000</b>
<b>Total For FRX31</b>								<b>0.00</b>		<b>0</b>	<b>1,510,000,000</b>
FRX32 On 31/03/2032 Spot Bond			9.90500	106.37695	9.90500	106.29269		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			11.55000	72.48546	11.55000	72.41878		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>	



Contract Details	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 FS3A5U</b>										<b>0.00</b>	<b>0</b>	
FS3B1 On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	
FS5D1 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>	
FS5E1 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	99.87219				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	99.91465				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	100.44570				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>	
FS6C1 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>	
FS6D1 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>	
FS6E1 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	100.41274				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	100.43015				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.44070				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.44381				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	101.30263				0.00	0	
<b>Total GBL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL03</b>										<b>0.00</b>	<b>0</b>	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.51589				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	100.10296				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	100.28794				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	98.14928				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	100.29354				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	100.30896				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.41438				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB07U</b>										<b>0.00</b>	<b>0</b>	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB16U</b>										<b>0.00</b>	<b>0</b>	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB17U</b>										<b>0.00</b>	<b>0</b>	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB18U</b>										<b>0.00</b>	<b>0</b>	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB19U</b>										<b>0.00</b>	<b>0</b>	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB21U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB21U</b>										<b>0.00</b>	<b>0</b>	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB22U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB22U</b>										<b>0.00</b>	<b>0</b>	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB23U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB23U</b>										<b>0.00</b>	<b>0</b>	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB24U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRB27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB27U</b>										<b>0.00</b>	<b>0</b>	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB28U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB28U</b>										<b>0.00</b>	<b>0</b>	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB29U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB29U</b>										<b>0.00</b>	<b>0</b>	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB30U</b>										<b>0.00</b>	<b>0</b>	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB31U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB31U</b>										<b>0.00</b>	<b>0</b>	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB32U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB32U</b>										<b>0.00</b>	<b>0</b>	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB33U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB33U</b>										<b>0.00</b>	<b>0</b>	
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	100.94343	4.62000	100.87067				92,400,000,000.00	20,000,000	20,000,000
<b>Total GRL35 SPOT</b>										<b>92,400,000,000.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For GRL35</b>										<b>92,400,000,000.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	102.25283				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	101.17878				0.00	0	
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	
GRT12 On 24/06/2020 Spot Bond					0.00000	101.67834				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT14 On 15/09/2021 Spot Bond					0.00000	100.83733				0.00	0	
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.22199				0.00	0	
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			6.31500	113.00288	6.31500	112.94532				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.37214				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	102.54732				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			9.15000	103.90915	9.15000	103.83298				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	101.00979				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.30609				0.00	0	400,000,0€
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,0€</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>400,000,0€</b>
GRT24 On 09/03/2023 Spot Bond					0.00000	100.01145				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	100.38034				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	101.30335				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	100.52121				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.02559				0.00	0	
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.02662				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.61592				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	100.24293				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	99.58127				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	97.85068				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	98.33668				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	99.99708				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	101.52560				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	100.81514				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	100.43758				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	100.64025				0.00	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 GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.46061				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT43 On 24/03/2025 Spot Bond					0.00000	101.61811				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	101.66189				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	100.29514				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	101.56364				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.23348				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>	
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	101.33915				0.00	400,000,000	100,000,00
<b>Total HILB06 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
<b>Total For HILB06</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
HILB07 On 11/07/2021 Spot Bond					0.00000	101.35687				0.00	0	400,000,00
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	99.26988				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	99.67081				0.00	0	10,000,00
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	100.08102				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	100.28983				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	100.12328				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>	

Contract Details	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 HM1C4U</b>									<b>0.00</b>	<b>0</b>	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total HM1C5U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HM1C5U</b>									<b>0.00</b>	<b>0</b>	
HPF04 On 25/11/2020 Spot Bond			10.00000	106.25500	10.00000	106.17100			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	101.59932			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	101.52948			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	101.50960			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			4.04000	104.34374	4.04000	104.30927			0.00	0	
<b>Total HWAY20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY20</b>									<b>0.00</b>	<b>0</b>	
HWAY2 On 31/07/2020 Spot Bond			100.00000	93.13717	100.00000	92.46226			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	295.17891	3.88500	294.98352			0.00	0	2,262,883,00
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,262,883,00</b>
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	<b>2,262,883,00</b>
HWAY2 On 07/12/2024 Spot Bond			4.10500	4.10500	4.10500	296.22900			0.00	0	
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			5.28000	72.85938	5.28000	90.83369			0.00	0	
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.68000	86.81176	11.68000	86.73058			0.00	0	4,350,000,00
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.52449	100.00000	12.44105			0.00	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 HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.75000	85.93737	11.75000	85.85654			0.00	0	5,020,000,00
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.52395	100.00000	12.44052			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	101.26731			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	100.95976			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	100.24499			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	106.25500	10.00000	106.17100			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			3.68500	139.18427	3.68500	139.09414		313,136,191,500,000.00	84,975,900,000	272,526,906,20	
<b>Total I2025 SPOT</b>								<b>13,136,191,500,000.00</b>	<b>84,975,900,000</b>	<b>272,526,906,20</b>	
<b>Total For I2025</b>								<b>13,136,191,500,000.00</b>	<b>84,975,900,000</b>	<b>272,526,906,20</b>	
I2029 On 31/03/2029 Spot Bond			4.15000	99.58318	4.15000	99.51516		186,457,840,000,000.00	44,929,600,000	200,777,626,50	
<b>Total I2029 SPOT</b>								<b>16,457,840,000,000.00</b>	<b>44,929,600,000</b>	<b>200,777,626,50</b>	
<b>Total For I2029</b>								<b>16,457,840,000,000.00</b>	<b>44,929,600,000</b>	<b>200,777,626,50</b>	
I2033 On 28/02/2033 Spot Bond			4.45000	95.99375	4.45000	95.92623		32,946,465,000,000.00	7,403,700,000	52,688,824,80	
<b>Total I2033 SPOT</b>								<b>12,946,465,000,000.00</b>	<b>7,403,700,000</b>	<b>52,688,824,80</b>	
<b>Total For I2033</b>								<b>12,946,465,000,000.00</b>	<b>7,403,700,000</b>	<b>52,688,824,80</b>	
I2038 On 31/01/2038 Spot Bond			4.57000	108.45377	4.57000	108.37580		110,620,049,000,000.00	24,205,700,000	299,999,883,50	
<b>Total I2038 SPOT</b>								<b>10,620,049,000,000.00</b>	<b>24,205,700,000</b>	<b>299,999,883,50</b>	
<b>Total For I2038</b>								<b>10,620,049,000,000.00</b>	<b>24,205,700,000</b>	<b>299,999,883,50</b>	
I2046 On 31/03/2046 Spot Bond			4.61000	96.48769	4.61000	96.41821		29,519,674,000,000.00	6,403,400,000	122,468,067,90	
<b>Total I2046 SPOT</b>								<b>19,519,674,000,000.00</b>	<b>6,403,400,000</b>	<b>122,468,067,90</b>	
<b>Total For I2046</b>								<b>19,519,674,000,000.00</b>	<b>6,403,400,000</b>	<b>122,468,067,90</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Spot Bond			4.60000	99.31352	4.61000	99.05999			67,651,280,000,000.00	14,706,800,000	237,255,496,60
<b>Total I2050 SPOT</b>									<b>7,651,280,000,000.00</b>	<b>14,706,800,000</b>	<b>237,255,496,60</b>
<b>Total For I2050</b>									<b>7,651,280,000,000.00</b>	<b>14,706,800,000</b>	<b>237,255,496,60</b>
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB105U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB105U</b>									<b>0.00</b>	<b>0</b>	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB107U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB107U</b>									<b>0.00</b>	<b>0</b>	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB121U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB121U</b>									<b>0.00</b>	<b>0</b>	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB122U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB122U</b>									<b>0.00</b>	<b>0</b>	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB125U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB125U</b>									<b>0.00</b>	<b>0</b>	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB126U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB126U</b>									<b>0.00</b>	<b>0</b>	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB139U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB139U</b>									<b>0.00</b>	<b>0</b>	
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			6.13000	6.13000	6.13000	105.79422			0.00	0	
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL101</b>										<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.15892				0.00	0	
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.33368				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	100.87825				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	295.36531	3.86500	295.17027				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	100.14653				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	100.39110				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	100.65366				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	100.40476				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	99.86784				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	100.85142				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	100.49632				0.00	0	
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	
IBL120 On 12/10/2020 Spot Bond					0.00000	101.24442				0.00	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 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	100.67087				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.56469				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	101.27661				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	100.35841				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	101.09885				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	100.63403				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	100.63610				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	99.89437				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	100.97376				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.36645				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	100.34663				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.58427				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.53550				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	100.53329				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	100.45762				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	100.43136				0.00	0	
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL142</b>										<b>0.00</b>	<b>0</b>	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.01253				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	99.84909				0.00	400,000,000	100,000,000
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
IBL36 On 31/01/2022 Spot Bond			2.88000	2.88000	2.88000	165.96842				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	106.25500	10.00000	106.17100				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			5.95000	103.73828	5.95000	103.68797				0.00	0	
<b>Total IBL50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL50</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			6.77500	114.48378	6.77500	114.42093				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.05108				0.00	0	
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL65</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			3.00000	165.75393	3.00000	165.65580				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL75 On 19/08/2020 Spot Bond					0.00000	100.62497				0.00	0	
<b>Total IBL75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL75</b>										<b>0.00</b>	<b>0</b>	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.66603				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			6.61500	108.16397	6.61500	108.10660				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	101.19455				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			6.05500	104.51841	6.05500	104.46760				0.00	0	
<b>Total IBL88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL88</b>										<b>0.00</b>	<b>0</b>	
IBL88/F On 20/05/2021 Spot Bond			100.00000	53.13661	100.00000	52.78649				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	100.31644				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	100.84674				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	103.04033				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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	11.94193	100.00000	11.86238				0.00	0	
<b>Total IDC02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC02U</b>										<b>0.00</b>	<b>0</b>	
IDCG02 On 22/10/2020 Spot Bond			5.83500	102.06518	5.83500	102.01725				0.00	0	
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			8.35000	104.93778	8.35000	104.86782				0.00	0	882,995,40
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>882,995,40</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>882,995,40</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.83490				0.00	0	
<b>Total IDCG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG07</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			10.09000	108.30762	10.09000	108.43320				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.11306				0.00	0	
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			8.95000	109.23133	8.95000	109.15297				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.77861				0.00	0	
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.09346				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.59839				0.00	0	
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.10860				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.25240				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.70072				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	99.99994				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	96.89001				0.00	0	1,100,000,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
IDCG20 On 18/12/2020 Spot Bond					0.00000	99.92362				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	99.91870				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	99.95211				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.86510				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.95658				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	7.20487	100.00000	7.15715				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>	

Contract Details	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 IDCP3U</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			7.85000	103.35411	7.85000	103.28890				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
IFC02 On 14/04/2021 Spot Bond			5.87000	103.78454	5.87000	103.73534				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IN355U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN355U</b>										<b>0.00</b>	<b>0</b>	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN367U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN367U</b>										<b>0.00</b>	<b>0</b>	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN385U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN385U</b>										<b>0.00</b>	<b>0</b>	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN395U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN395U</b>										<b>0.00</b>	<b>0</b>	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN396U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN396U</b>										<b>0.00</b>	<b>0</b>	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN399U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN399U</b>										<b>0.00</b>	<b>0</b>	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN403U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN403U</b>										<b>0.00</b>	<b>0</b>	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN404U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN404U</b>										<b>0.00</b>	<b>0</b>	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN405U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN405U</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN419U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN419U</b>										<b>0.00</b>	<b>0</b>	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN420U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN420U</b>										<b>0.00</b>	<b>0</b>	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN421U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN421U</b>										<b>0.00</b>	<b>0</b>	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN422U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN422U</b>										<b>0.00</b>	<b>0</b>	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN425U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN425U</b>										<b>0.00</b>	<b>0</b>	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN426U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN426U</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
ING211 On 25/11/2020 Spot Bond			10.00000	106.25500	10.00000	106.17100				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	100.19210				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	100.86397				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	101.60020				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	90.49808				0.00	0	
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ING384</b>									<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.19202			0.00	0	
<b>Total INLV01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>									<b>0.00</b>	<b>0</b>	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.87258			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	101.75219			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			7.31500	107.79667	7.31500	107.73286			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	100.07594			0.00	0	321,347,40
<b>Total INLV05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>321,347,40</b>
<b>Total For INLV05</b>									<b>0.00</b>	<b>0</b>	<b>321,347,40</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	106.25500	10.00000	106.17100			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	100.13487			0.00	0	
<b>Total IPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF13</b>									<b>0.00</b>	<b>0</b>	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.00195			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	99.92427			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	101.64191			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	101.66405			0.00	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 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	101.68619				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.26246				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	99.95557				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	100.74503				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.06278				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	100.64763				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	100.65607				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	101.63552				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond					0.00000	99.80952				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.55756				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	99.99992				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	101.02570	2.75000	101.00295				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			7.32000	148.82073	7.32000	148.68151				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	101.35319				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			7.31500	107.50526	7.31500	107.44162				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	104.08209				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	103.85186				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	102.23304				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	160.30981				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 IV039</b>										<b>0.00</b>	<b>0</b>	
IV040 On 29/09/2021 Spot Bond					0.00000	103.62520				0.00	0	
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	
IV041 On 29/09/2021 Spot Bond			8.13500	107.10949	8.13500	107.03989				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	104.04628				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			8.15000	8.15000	8.15000	106.53479				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	101.11423				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			3.80000	163.69916	3.80000	163.59163			380,000,000,000.00	100,000,000	90,000,000	
<b>Total IV045 SPOT</b>									<b>380,000,000,000.00</b>	<b>100,000,000</b>	<b>90,000,000</b>	
<b>Total For IV045</b>									<b>380,000,000,000.00</b>	<b>100,000,000</b>	<b>90,000,000</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	100.53917				0.00	800,000,000	400,000,000
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
IV050 On 26/06/2024 Spot Bond					0.00000	103.43290				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV100U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV100U</b>										<b>0.00</b>	<b>0</b>	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV115U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV115U</b>										<b>0.00</b>	<b>0</b>	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IV142U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV142U</b>										<b>0.00</b>	<b>0</b>	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV164U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV164U</b>										<b>0.00</b>	<b>0</b>	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV166U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV166U</b>										<b>0.00</b>	<b>0</b>	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV168U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV168U</b>										<b>0.00</b>	<b>0</b>	
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			6.02000	162.36468	6.02000	162.22950				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	4.55000				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	106.25500	10.00000	106.17100				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	101.59398				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			11.31500	101.65908	11.31500	101.56690				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	100.77547				0.00	0	
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC094 On 06/12/2021 Spot Bond			6.63000	106.03204	6.63000	105.97537				0.00	0	
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.69045				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	101.72074				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	101.70055				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	101.40182				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			6.28000	103.80210	6.28000	103.74979				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	99.95188				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	100.79155				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	97.43879				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	100.87502				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	101.25685				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	100.25939				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.11083				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.15180				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	100.05922				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	100.14378				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	99.85840				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	100.74018				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	100.66892				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	99.93921				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	100.68849				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	100.92093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.56924				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.92300				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	99.86852				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	101.54148				0.00	0	
<b>Total IVC167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC167</b>										<b>0.00</b>	<b>0</b>	
IVC169 On 19/02/2021 Spot Bond					0.00000	102.46742				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	100.48549				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	100.48947				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	100.11506				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IVC85U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC85U</b>									<b>0.00</b>	<b>0</b>	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IVC91U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC91U</b>									<b>0.00</b>	<b>0</b>	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IVC95U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC95U</b>									<b>0.00</b>	<b>0</b>	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IVC96U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC96U</b>									<b>0.00</b>	<b>0</b>	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IVC99U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC99U</b>									<b>0.00</b>	<b>0</b>	
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	99.88793			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	99.62334			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	99.26652			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	99.53586			0.00	0	
<b>Total IVZ004 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 IVZ004</b>										<b>0.00</b>	<b>0</b>	
IVZ005 On 30/07/2020 Spot Bond			4.60000	4.60000	4.60000	99.36137				0.00	0	
<b>Total IVZ005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<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	99.17872				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	99.09108				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	99.00359				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	98.91626				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>	
IVZ010 On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ010</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	99.81147				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	101.66021				0.00	0	290,000,00
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
KAP007 On 26/10/2021 Spot Bond			9.61500	102.13971	9.61500	102.06111				0.00	0	
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	
KAP010 On 15/09/2020 Spot Bond					0.00000	100.03247				0.00	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 KAP010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP010</b>										<b>0.00</b>	<b>0</b>	
KAP010 On 01/12/2022 Spot Bond					0.00000	100.19314				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 24/05/2022 Spot Bond					0.00000	97.23386				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 19/07/2024 Spot Bond					0.00000	100.97410				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>	
KAP014 On 01/11/2024 Spot Bond					0.00000	97.37791				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>	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.29844				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	101.62459				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	101.31227				0.00	0	
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KSB009</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			8.94000	125.90570	8.94000	125.81597				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	94.27868				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	90.23295				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK20 On 08/06/2022 Spot Bond			7.09500	105.83707	7.09500	105.77660				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	99.35371				0.00	0	
<b>Total LBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK22</b>										<b>0.00</b>	<b>0</b>	
LBK23 On 05/09/2022 Spot Bond					0.00000	90.86505				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			10.61500	100.72180	10.61500	100.63644				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	95.45779				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	99.69220				0.00	0	
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			12.10000	93.18797	12.10000	93.09877				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			11.11500	96.73795	11.11500	96.65221				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	91.02685				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	90.05130				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	100.72351				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	99.52803				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 LBK33</b>									<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.82190			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	101.50878			0.00	0	
<b>Total LBK36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LBK36</b>									<b>0.00</b>	<b>0</b>	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.46667			0.00	0	
<b>Total LBK37 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LBK37</b>									<b>0.00</b>	<b>0</b>	
LBK38 On 16/02/2023 Spot Bond					0.00000	80.58624			0.00	0	
<b>Total LBK38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LBK38</b>									<b>0.00</b>	<b>0</b>	
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total LBK39U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LBK39U</b>									<b>0.00</b>	<b>0</b>	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total LBK40U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LBK40U</b>									<b>0.00</b>	<b>0</b>	
LGL04 On 14/08/2020 Spot Bond			5.76500	103.60071	5.76500	103.55210			0.00	0	
<b>Total LGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL04</b>									<b>0.00</b>	<b>0</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.66750			0.00	0	
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			6.66500	109.42057	6.66500	109.36178			0.00	0	2,500,000,00
<b>Total LGL06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For LGL06</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	103.35394			0.00	0	
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.59623			0.00	0	
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>									<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	100.14068			0.00	1,500,000,000	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,000,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,000,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.09062				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total LHC16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC16U</b>										<b>0.00</b>	<b>0</b>	
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				0.00	0	
<b>Total LHC19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC19U</b>										<b>0.00</b>	<b>0</b>	
LHL26 On 13/11/2020 Spot Bond					0.00000	100.95759				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	100.83618				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	100.94899				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	100.14062				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	101.08960				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	100.41689				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LOM04 On 25/05/2025 Spot Bond					0.00000	100.42667				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	100.45000				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.46241				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	100.47171				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	99.96455				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				0.00	0	
<b>Total MBC30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBC30U</b>										<b>0.00</b>	<b>0</b>	
MBF05 On 28/08/2020 Spot Bond					0.00000	100.33441				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	100.09227				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	100.08627				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 07/06/2022 Spot Bond					0.00000	100.12135				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	101.41528				0.00	0	
<b>Total MBF064 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MBF064</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.97473				0.00	0	20,000,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<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	100.71910				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	100.46887				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	100.29091				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	101.23316				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	100.79023				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	100.79756				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	101.50556				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	101.52659				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	99.85297				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	100.26537				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	101.50557				0.00	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 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	101.52662				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.27976				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	99.99999				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MIL03 On 28/08/2023 Spot Bond					0.00000	120.69507				0.00	0	
<b>Total MIL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MIL03</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 17/03/2021 Spot Bond			6.68500	104.89114	6.68500	104.83492			2,807,700,000,000.00	420,000,000	655,000,000	
<b>Total MMIG02 SPOT</b>									<b>2,807,700,000,000.00</b>	<b>420,000,000</b>	<b>655,000,000</b>	
<b>Total For MMIG02</b>									<b>2,807,700,000,000.00</b>	<b>420,000,000</b>	<b>655,000,000</b>	
MMIG0 On 12/08/2025 Spot Bond			10.41000	10.41000	10.41000	107.21331			0.00	0	0	
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.71500	111.88458	6.71500	111.82369			0.00	0	1,060,000,000	
<b>Total MMIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,060,000,000</b>	
<b>Total For MMIG05</b>									<b>0.00</b>	<b>0</b>	<b>1,060,000,000</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.91109			0.00	0	0	
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	96.69981			0.00	0	1,800,000,000	
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>	
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	97.57756			0.00	0	0	
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			8.48000	104.10267	8.48000	104.03182			0.00	0	0	
<b>Total MML02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MML02</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
MQB00 On 28/08/2023 Spot Bond					0.00000	120.82945				0.00	0	
<b>Total MQB003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MQB003</b>										<b>0.00</b>	<b>0</b>	
MTN06 On 13/07/2020 Spot Bond					0.00000	101.40704				0.00	0	
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN06</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.40443				0.00	0	2,290,000,00
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,290,000,00</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	<b>2,290,000,00</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	101.54733				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	100.77224				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	100.10962				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.83734				0.00	0	
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.73495				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.18246				0.00	1,000,000,000	500,000,00
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	100.63032				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	100.64760				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	99.21845				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.34945				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.51452				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	100.06229				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	99.81523				0.00	1,200,000,000	600,000,00
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.05466				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	100.68406				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>	
MWAR( On 22/02/2021 Spot Bond					0.00000	100.38065				0.00	0	
<b>Total MWAR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR02</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2021 Spot Bond					0.00000	100.37502				0.00	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 MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.37502				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
N4A211(On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	
N6C26 On 21/09/2020 Spot Bond					0.00000	101.72311				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	101.76636				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	101.81126				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	102.20153				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	103.37588				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	101.63450				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	101.97207				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	102.25905				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	102.52299				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			6.60500	104.25306	6.60500	104.19785				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM02 On 29/06/2020 Spot Bond			5.41500	104.58029	5.41500	104.53386				0.00	0	
<b>Total NAM02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM02</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			6.71500	113.01594	6.71500	112.95444				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			9.38000	109.05302	9.38000	108.97067				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	100.24678				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	100.95397				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	100.79367				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.78780				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	100.80368				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBK11 On 28/11/2020 Spot Bond			5.83000	101.76183	5.83000	101.71436				0.00	0	
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	
NBK12 On 19/03/2021 Spot Bond			6.01500	104.69226	6.01500	104.64169				0.00	0	
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK12A</b>										<b>0.00</b>	<b>0</b>	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.21624	9.38000	102.13987				0.00	0	
<b>Total NBK12A/R208 SPOT</b>										<b>0.00</b>	<b>0</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 NBK12A/R208</b>									<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.59500	112.60022	6.59500	112.54067			0.00	0	
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	
NBK14 On 25/06/2021 Spot Bond			5.33000	108.29639	5.33000	108.24970			0.00	0	
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	
NBK15 On 11/02/2022 Spot Bond			5.58000	108.01836	5.58000	107.96938			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			7.78000	109.58154	7.78000	109.51263		466,800,000,000.00	60,000,000	170,000,00	
<b>Total NBK16A SPOT</b>								<b>466,800,000,000.00</b>	<b>60,000,000</b>	<b>170,000,00</b>	
<b>Total For NBK16A</b>								<b>466,800,000,000.00</b>	<b>60,000,000</b>	<b>170,000,00</b>	
NBK17 On 22/04/2026 Spot Bond			7.98000	110.51825	7.98000	110.44739		159,600,000,000.00	20,000,000	1,250,000,00	
<b>Total NBK17A SPOT</b>								<b>159,600,000,000.00</b>	<b>20,000,000</b>	<b>1,250,000,00</b>	
<b>Total For NBK17A</b>								<b>159,600,000,000.00</b>	<b>20,000,000</b>	<b>1,250,000,00</b>	
NBK19 On 01/06/2022 Spot Bond			6.11000	106.79764	6.11000	106.74497		0.00	0		
<b>Total NBK19A SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK19A</b>								<b>0.00</b>	<b>0</b>		
NBK20 On 01/06/2026 Spot Bond			7.96000	111.60791	7.96000	111.53652		159,200,000,000.00	20,000,000	1,090,000,00	
<b>Total NBK20A SPOT</b>								<b>159,200,000,000.00</b>	<b>20,000,000</b>	<b>1,090,000,00</b>	
<b>Total For NBK20A</b>								<b>159,200,000,000.00</b>	<b>20,000,000</b>	<b>1,090,000,00</b>	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.89223		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			8.91000	113.15263	8.91000	113.07137		356,400,000,000.00	40,000,000	130,000,00	
<b>Total NBK21A SPOT</b>								<b>356,400,000,000.00</b>	<b>40,000,000</b>	<b>130,000,00</b>	
<b>Total For NBK21A</b>								<b>356,400,000,000.00</b>	<b>40,000,000</b>	<b>130,000,00</b>	
NBK22 On 19/11/2022 Spot Bond			6.09500	109.57144	6.09500	109.51783		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			8.67000	109.34765	8.67000	109.27202		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			8.65000	113.11953	8.65000	113.04146		0.00	0	1,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	100.63449				0.00	0	
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	
NBK25J On 17/02/2023 Spot Bond			6.36500	6.36500	6.36500	113.81347				0.00	0	60,000.00
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000.00</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>60,000.00</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	102.67292				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26J On 10/05/2023 Spot Bond			100.00000	20.05071	100.00000	19.91859				0.00	0	460,000.00
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>460,000.00</b>
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	<b>460,000.00</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	102.20766				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27J On 10/05/2026 Spot Bond			8.96000	110.94351	8.96000	110.86426				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28J On 02/08/2023 Spot Bond			6.61500	113.13262	6.61500	113.07196				0.00	0	490,000.00
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,000.00</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>490,000.00</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	100.78205				0.00	0	
<b>Total NBK28B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28B</b>										<b>0.00</b>	<b>0</b>	
NBK29J On 31/07/2026 Spot Bond			8.78000	111.91961	8.78000	111.84038				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30J On 20/02/2024 Spot Bond			6.44500	113.23646	6.44500	113.17727				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>
NBK30I On 18/02/2021 Spot Bond					0.00000	100.78621				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31 On 09/11/2023 Spot Bond			6.36500	110.11222	6.36500	110.05599				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>	
NBK311 On 17/02/2023 Spot Bond					0.00000	100.90649				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>	
NBK341 On 10/05/2021 Spot Bond					0.00000	101.09816				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>	
NBK351 On 10/05/2023 Spot Bond					0.00000	100.67365				0.00	0	110,000,00
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
NBK361 On 10/05/2026 Spot Bond					0.00000	102.37935				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>	
NBK381 On 02/08/2021 Spot Bond					0.00000	100.98440				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			10.17500	10.17500	10.17500	65.43353				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>	
NBK401 On 31/07/2026 Spot Bond					0.00000	104.40329				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>	
NBK421 On 21/02/2022 Spot Bond					0.00000	101.12315				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK431 On 20/02/2024 Spot Bond					0.00000	101.13013				0.00	1,060,000,000	630,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>1,060,000,000</b>	<b>630,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>1,060,000,000</b>	<b>630,000,00</b>
NBK441 On 15/02/2021 Spot Bond					0.00000	100.70349				0.00	0	
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	
NBK451 On 15/02/2023 Spot Bond					0.00000	100.80393				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.66991				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	100.88037				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	100.69053				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	100.00282				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	99.45683				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	100.52611				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	99.24920				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.07332				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.41892				0.00	7,060,000,000	3,530,000,000
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>7,060,000,000</b>	<b>3,530,000,000</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>7,060,000,000</b>	<b>3,530,000,000</b>
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.69799				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.71279				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.88619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.97468				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	98.99977				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	99.52563				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.18482				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.84501				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			9.34500	106.58309	9.34500	106.50376				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	99.84636				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.38000	105.90283	9.38000	105.82372				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.84501				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	99.84274				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.84005				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2020 Spot Bond					0.00000	99.83754				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	100.48716				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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED10U</b>										<b>0.00</b>	<b>0</b>	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED11U</b>										<b>0.00</b>	<b>0</b>	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED12U</b>										<b>0.00</b>	<b>0</b>	
NED19 On 01/07/2020 Spot Bond					0.00000	102.01296				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			5.61500	105.38561	5.61500	105.33712				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	103.67614				0.00	40,000,000	30,000,00
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>30,000,00</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>40,000,000</b>	<b>30,000,00</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.70891				0.00	0	10,000,00
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
NET53 On 17/04/2021 Spot Bond					0.00000	101.25226				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	103.38852				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	99.82557				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	100.38480				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	102.34182				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	98.43822				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	101.28796				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	101.52819				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	108.22190				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	98.97542				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	98.34256				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	97.87028				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	96.64407				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	106.25500	10.00000	106.17100				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	101.21430	13.50000	101.10657				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	100.68344				0.00	0	
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NHM006</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.36772				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.11157				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.41016				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	99.94003				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	99.99561				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	100.51503				0.00	100,000,000	70,000,000
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>70,000,000</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>100,000,000</b>	<b>70,000,000</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	99.94346				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	100.86993				0.00	0	
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.67545				0.00	40,000,000	30,000,000
<b>Total NHM017 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>30,000,000</b>
<b>Total For NHM017</b>										<b>0.00</b>	<b>40,000,000</b>	<b>30,000,000</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	100.48669				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.49827				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			5.42500	5.42500	5.42500	192.92994				0.00	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 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			4.73000	4.73000	4.73000	177.09641				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			4.44000	4.44000	4.44000	134.63429				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	93.16958			99,800,000,000.00		20,000,000	60,000,000
<b>Total NI29 SPOT</b>									<b>99,800,000,000.00</b>		<b>20,000,000</b>	<b>60,000,000</b>
<b>Total For NI29</b>									<b>99,800,000,000.00</b>		<b>20,000,000</b>	<b>60,000,000</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			5.47000	5.47000	5.47000	96.10872				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			4.54500	4.54500	4.54500	134.02716				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			4.93500	4.93500	4.93500	131.79949				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			4.87000	4.87000	4.87000	175.40954				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			5.58000	167.26665	5.58000	167.13326				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			5.43500	96.62917	5.43500	96.55297				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NMP20 On 24/07/2020 Spot Bond			5.16000	104.10105	5.16000	104.05716				0.00	0	
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	
NN010 On 01/10/2020 Spot Bond					0.00000	101.38268				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	101.52927				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	99.53978				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	102.51640				0.00	1,180,000,000	295,000.00
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>1,180,000,000</b>	<b>295,000.00</b>
<b>Total For NN014</b>										<b>0.00</b>	<b>1,180,000,000</b>	<b>295,000.00</b>
NN015 On 20/09/2020 Spot Bond					0.00000	101.63882				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	101.24433				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	97.00860				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	121.12245				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	99.77397				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	99.94340				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 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>	
<b>Total For NN028U</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.32067				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	98.47479				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	99.80752				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	97.32920				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	96.86925				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	100.38064				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	97.86808				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	80.15140				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	100.71352				0.00	1,120,000,000	280,000,00
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>1,120,000,000</b>	<b>280,000,00</b>
<b>Total For NN046</b>										<b>0.00</b>	<b>1,120,000,000</b>	<b>280,000,00</b>
NN048 On 03/03/2023 Spot Bond					0.00000	80.03480				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	108.12495				0.00	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 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	99.99999				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.00005				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	112.09573				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 19/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	18,842,335,77
<b>Total NNF011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,842,335,77</b>
<b>Total For NNF011</b>										<b>0.00</b>	<b>0</b>	<b>18,842,335,77</b>
NNF02 On 01/08/2022 Spot Bond					0.00000	84.58067				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	84.58067				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	114.94704				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	103.72779				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	121.11102				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	120.96053				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.27533				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	112.52555				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	100.37165				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	100.37229				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	100.35229				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	100.29229				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	110.86510				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	100.39501				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	100.38073				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	100.31766				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	112.90423				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	100.32611				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/10/2022 Spot Bond			6.76500	113.36271	6.76500	113.30123				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/05/2023 Spot Bond			3.99500	187.97594	3.99500	187.84985				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 30/11/2028 Spot Bond			9.55000	115.92139	9.55000	115.83278			29,482,760,000.00		3,087,200	501,543,60
<b>Total NRA028 SPOT</b>									<b>29,482,760,000.00</b>		<b>3,087,200</b>	<b>501,543,60</b>
<b>Total For NRA028</b>									<b>29,482,760,000.00</b>		<b>3,087,200</b>	<b>501,543,60</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	12.75604	100.00000	12.67153				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	100.98879				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	100.89599				0.00	0	
<b>Total NTC20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC20</b>										<b>0.00</b>	<b>0</b>	
NTC21: On 24/03/2022 Spot Bond					0.00000	102.40168				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	100.84948				0.00	0	345,000,00
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>345,000,00</b>
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	<b>345,000,00</b>
NTC23: On 15/02/2023 Spot Bond					0.00000	101.22186				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	101.84883				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	100.27308				0.00	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 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	100.12332				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.99993				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	99.90593				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			120,000,000,000.00	91,200,000,000	50,000,000,00	
<b>Total NTC31 SPOT</b>									<b>120,000,000,000.00</b>	<b>91,200,000,000</b>	<b>50,000,000,00</b>	
<b>Total For NTC31</b>									<b>120,000,000,000.00</b>	<b>91,200,000,000</b>	<b>50,000,000,00</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.84591				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			6.41500	108.85303	6.41500	108.79701				0.00	0	1,500,000,00
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
OML07 On 19/03/2025 Spot Bond			9.87000	106.63081	9.87000	106.54708			197,400,000,000.00	20,000,000	1,850,000,00	
<b>Total OML07 SPOT</b>									<b>197,400,000,000.00</b>	<b>20,000,000</b>	<b>1,850,000,00</b>	
<b>Total For OML07</b>									<b>197,400,000,000.00</b>	<b>20,000,000</b>	<b>1,850,000,00</b>	
OML08 On 14/09/2020 Spot Bond					0.00000	100.28760				0.00	0	
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	
OML09 On 14/09/2022 Spot Bond			6.71500	111.32880	6.71500	111.26887				0.00	0	1,000,000,00
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
OML10 On 14/09/2025 Spot Bond			9.40000	110.76968	9.40000	110.68676			5,076,000,000,000.00	540,000,000	3,410,000,000
<b>Total OML10 SPOT</b>									<b>5,076,000,000,000.00</b>	<b>540,000,000</b>	<b>3,410,000,000</b>
<b>Total For OML10</b>									<b>5,076,000,000,000.00</b>	<b>540,000,000</b>	<b>3,410,000,000</b>
OML11 On 11/06/2024 Spot Bond					0.00000	96.96130			0.00	0	
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>									<b>0.00</b>	<b>0</b>	
PBAJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBAJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBAJ1U</b>									<b>0.00</b>	<b>0</b>	
PBAV1 On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBAV1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBAV1U</b>									<b>0.00</b>	<b>0</b>	
PBBJ1 On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBBJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBBJ1U</b>									<b>0.00</b>	<b>0</b>	
PBDJ1 On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBDJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBDJ1U</b>									<b>0.00</b>	<b>0</b>	
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBGJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBGJ1U</b>									<b>0.00</b>	<b>0</b>	
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBJC1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBJC1U</b>									<b>0.00</b>	<b>0</b>	
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBJJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBJJ1U</b>									<b>0.00</b>	<b>0</b>	
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBKJ1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBKJ1U</b>									<b>0.00</b>	<b>0</b>	
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total PBKS1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PBKS1U</b>									<b>0.00</b>	<b>0</b>	
PBKX1 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>	

Contract Details	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 PBKX1U</b>										<b>0.00</b>	<b>0</b>	
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBLS1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	
PBLT1 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>	
PBUJ1 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>	
PBVJ1 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	100.02836				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	100.02915				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	106.25500	10.00000	106.17100				0.00	0	
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	
PMM38 On 12/06/2020 Spot Bond					0.00000	100.00000				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	100.26114				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	101.40441				0.00	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 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	100.70237				0.00	0	
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.25302				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	100.44998				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	100.47169				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	100.51506				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	100.52124				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	100.52743				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			7.59000	114.57569	7.60000	114.45043				102,505,805,072,000.00	2,912,056,100,800	1,502,923,057,800
<b>Total R186 SPOT</b>										<b>12,505,805,072,000.00</b>	<b>912,056,100,800</b>	<b>502,923,057,800</b>
<b>Total For R186</b>										<b>12,505,805,072,000.00</b>	<b>912,056,100,800</b>	<b>502,923,057,800</b>
R197 On 07/12/2023 Spot Bond			2.79500	305.54706	2.79500	305.37163				5,596,708,000,000.00	2,002,400,000	119,276,884,200
<b>Total R197 SPOT</b>										<b>5,596,708,000,000.00</b>	<b>2,002,400,000</b>	<b>119,276,884,200</b>
<b>Total For R197</b>										<b>5,596,708,000,000.00</b>	<b>2,002,400,000</b>	<b>119,276,884,200</b>
R202 On 07/12/2033 Spot Bond			4.42500	214.18313	4.42500	214.03207				96,885,375,000,000.00	21,895,000,000	211,138,392,800
<b>Total R202 SPOT</b>										<b>16,885,375,000,000.00</b>	<b>21,895,000,000</b>	<b>211,138,392,800</b>
<b>Total For R202</b>										<b>16,885,375,000,000.00</b>	<b>21,895,000,000</b>	<b>211,138,392,800</b>
R203 On 28/02/2023 Spot Bond			5.11500	108.83577	5.11500	108.79120				652,487,078,463,000.00	127,563,456,200	1,005,331,728,500
<b>Total R203 SPOT</b>										<b>12,487,078,463,000.00</b>	<b>127,563,456,200</b>	<b>1,005,331,728,500</b>
<b>Total For R203</b>										<b>12,487,078,463,000.00</b>	<b>127,563,456,200</b>	<b>1,005,331,728,500</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
R2030 On 31/01/2030 Spot Bond			9.10000	96.01651	9.10000	95.94612			166,067,708,430,000.00	1,446,820,627,300	1,689,809,114,400
<b>Total R2030 SPOT</b>									<b>166,067,708,430,000.00</b>	<b>446,820,627,300</b>	<b>689,809,114,400</b>
<b>Total For R2030</b>									<b>166,067,708,430,000.00</b>	<b>446,820,627,300</b>	<b>689,809,114,400</b>
R2032 On 31/03/2032 Spot Bond			10.01500	89.63209	10.01500	89.56032			320,859,894,207,500.00	631,139,280,500	658,213,723,600
<b>Total R2032 SPOT</b>									<b>320,859,894,207,500.00</b>	<b>631,139,280,500</b>	<b>658,213,723,600</b>
<b>Total For R2032</b>									<b>320,859,894,207,500.00</b>	<b>631,139,280,500</b>	<b>658,213,723,600</b>
R2035 On 28/02/2035 Spot Bond			10.71000	89.12219	10.71000	89.04682			642,251,410,600,000.00	526,820,860,000	974,939,656,800
<b>Total R2035 SPOT</b>									<b>642,251,410,600,000.00</b>	<b>526,820,860,000</b>	<b>974,939,656,800</b>
<b>Total For R2035</b>									<b>642,251,410,600,000.00</b>	<b>526,820,860,000</b>	<b>974,939,656,800</b>
R2037 On 31/01/2037 Spot Bond			10.96000	84.51669	10.96000	84.44240			188,152,717,232,000.00	564,612,474,200	1,008,895,109,100
<b>Total R2037 SPOT</b>									<b>188,152,717,232,000.00</b>	<b>564,612,474,200</b>	<b>1,008,895,109,100</b>
<b>Total For R2037</b>									<b>188,152,717,232,000.00</b>	<b>564,612,474,200</b>	<b>1,008,895,109,100</b>
R2040 On 31/01/2040 Spot Bond			11.16500	86.24755	11.16500	86.17036			225,503,445,050,500.00	109,762,959,700	451,018,313,400
<b>Total R2040 SPOT</b>									<b>225,503,445,050,500.00</b>	<b>109,762,959,700</b>	<b>451,018,313,400</b>
<b>Total For R2040</b>									<b>225,503,445,050,500.00</b>	<b>109,762,959,700</b>	<b>451,018,313,400</b>
R2044 On 31/01/2044 Spot Bond			11.21000	82.96981	11.21000	82.89527			452,890,988,595,000.00	575,637,019,500	1,049,841,723,900
<b>Total R2044 SPOT</b>									<b>452,890,988,595,000.00</b>	<b>575,637,019,500</b>	<b>1,049,841,723,900</b>
<b>Total For R2044</b>									<b>452,890,988,595,000.00</b>	<b>575,637,019,500</b>	<b>1,049,841,723,900</b>
R2048 On 28/02/2048 Spot Bond			11.19500	81.75268	11.19500	81.68051			728,604,507,388,000.00	1,047,664,538,400	2,467,709,147,800
<b>Total R2048 SPOT</b>									<b>728,604,507,388,000.00</b>	<b>1,047,664,538,400</b>	<b>2,467,709,147,800</b>
<b>Total For R2048</b>									<b>728,604,507,388,000.00</b>	<b>1,047,664,538,400</b>	<b>2,467,709,147,800</b>
R208 On 31/03/2021 Spot Bond			3.55500	103.86904	3.50000	103.88308			236,025,195,300,000.00	66,392,460,000	625,762,136,400
<b>Total R208 SPOT</b>									<b>236,025,195,300,000.00</b>	<b>66,392,460,000</b>	<b>625,762,136,400</b>
<b>Total For R208</b>									<b>236,025,195,300,000.00</b>	<b>66,392,460,000</b>	<b>625,762,136,400</b>
R209 On 31/03/2036 Spot Bond			10.63500	68.07352	10.66000	67.87454			465,657,620,340,000.00	607,960,284,000	1,004,846,568,300
<b>Total R209 SPOT</b>									<b>465,657,620,340,000.00</b>	<b>607,960,284,000</b>	<b>1,004,846,568,300</b>
<b>Total For R209</b>									<b>465,657,620,340,000.00</b>	<b>607,960,284,000</b>	<b>1,004,846,568,300</b>
R210 On 31/03/2028 Spot Bond			4.06000	185.55605	4.02000	185.94221			30,151,272,102,000.00	7,426,421,700	45,624,094,700
<b>Total R210 SPOT</b>									<b>30,151,272,102,000.00</b>	<b>7,426,421,700</b>	<b>45,624,094,700</b>
<b>Total For R210</b>									<b>30,151,272,102,000.00</b>	<b>7,426,421,700</b>	<b>45,624,094,700</b>
R212 On 31/01/2022 Spot Bond			2.35000	167.44883	2.35000	167.35855			8,225,000,000.00	3,500,000	39,354,717,500
<b>Total R212 SPOT</b>									<b>8,225,000,000.00</b>	<b>3,500,000</b>	<b>39,354,717,500</b>
<b>Total For R212</b>									<b>8,225,000,000.00</b>	<b>3,500,000</b>	<b>39,354,717,500</b>
R213 On 28/02/2031 Spot Bond			9.55500	85.12572	9.59000	84.85673			986,236,542,972,500.00	207,874,049,500	622,519,121,800
<b>Total R213 SPOT</b>									<b>986,236,542,972,500.00</b>	<b>207,874,049,500</b>	<b>622,519,121,800</b>
<b>Total For R213</b>									<b>986,236,542,972,500.00</b>	<b>207,874,049,500</b>	<b>622,519,121,800</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R213</b>										<b>16,236,542,972,500.00</b>	<b>207,874,049,500</b>	<b>522,519,121,80</b>
R214 On 28/02/2041 Spot Bond			11.01500	65.33660	11.01500	65.27982				449,960,389,152,000.00	403,990,956,800	838,407,356,20
<b>Total R214 SPOT</b>										<b>19,960,389,152,000.00</b>	<b>403,990,956,800</b>	<b>338,407,356,20</b>
<b>Total For R214</b>										<b>19,960,389,152,000.00</b>	<b>403,990,956,800</b>	<b>338,407,356,20</b>
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC001U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC001U</b>										<b>0.00</b>	<b>0</b>	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC002U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC002U</b>										<b>0.00</b>	<b>0</b>	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC003U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC003U</b>										<b>0.00</b>	<b>0</b>	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC004U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC004U</b>										<b>0.00</b>	<b>0</b>	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC005U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC005U</b>										<b>0.00</b>	<b>0</b>	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC006U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC006U</b>										<b>0.00</b>	<b>0</b>	
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC007U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC007U</b>										<b>0.00</b>	<b>0</b>	
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC008U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC008U</b>										<b>0.00</b>	<b>0</b>	
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC009U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC009U</b>										<b>0.00</b>	<b>0</b>	
RC010 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC010U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	
<b>Total RC017U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC017U</b>										<b>0.00</b>	<b>0</b>	
RC018\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>	
RC019\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>	
RC020\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>	
RC021\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>	
RC022\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>	
RDF02\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>	
RDF06\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>	
RDF07\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>	
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF08U</b>										<b>0.00</b>	<b>0</b>	
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF10U</b>										<b>0.00</b>	<b>0</b>	
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF16U</b>										<b>0.00</b>	<b>0</b>	
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF17U</b>										<b>0.00</b>	<b>0</b>	
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF18U</b>										<b>0.00</b>	<b>0</b>	
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details	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 RDF27U</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.48098				0.00	0	
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.17034				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	102.33265				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	101.07568				0.00	0	
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.67283				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	98.91933				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	100.42344				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	99.90080				0.00	0	100,000,00
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.11148				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	99.83683				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	99.71204				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	99.85703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.85025				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.56320				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	100.42620				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	98.54404				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	100.44668				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	100.76361				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	100.47261				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>	
RDFC5 On 11/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000.00	1,000,000,000	1,000,000,000	
<b>Total RDFC51 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For RDFC51</b>									<b>10,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	
REB18 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total REB18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For REB18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
RED12 On 12/04/2021 Spot Bond					0.00000	101.85393			0.00	0	0	
<b>Total RED121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RED121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
RED20 On 05/07/2020 Spot Bond					0.00000	102.33095			0.00	0	0	
<b>Total RED205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RED205</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
RED30 On 16/09/2021 Spot Bond					0.00000	99.88934				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	100.17425				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/03/2022 Spot Bond					0.00000	105.42619				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	106.66883				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	101.76477				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	101.96945				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	102.14876				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	104.70320				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	100.55132				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	100.75856				0.00	0	
<b>Total RES38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES38</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	101.32465				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	98.25968				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES42U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES42U</b>										<b>0.00</b>	<b>0</b>	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES44U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES44U</b>										<b>0.00</b>	<b>0</b>	
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			5.90500	104.80434	5.90500	104.75436				0.00	0	
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			6.76500	108.52773	6.76500	108.46856				0.00	0	179,077,90
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>179,077,90</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>179,077,90</b>
RW28 On 10/12/2028 Spot Bond			11.46000	93.65207	11.46000	93.56657				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	106.25500	10.00000	106.17100				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	101.06597				0.00	0	
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK18</b>										<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			6.38500	109.91126	6.38500	109.85496				0.00	0	2,030,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.42130				0.00	0	
<b>Total SBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.56069				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			6.18500	106.69662	6.18500	106.64336				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	100.79207				0.00	0	
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	
SBS18 On 23/06/2021 Spot Bond					0.00000	102.32393				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			5.26500	104.60862	5.26500	109.64612			105,300,000,000,000.00	20,000,000,000	20,010,000,00	
<b>Total SBS19 SPOT</b>									<b>15,300,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,010,000,00</b>	
<b>Total For SBS19</b>									<b>15,300,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,010,000,00</b>	
SBS20 On 15/05/2026 Spot Bond			7.45500	113.06696	7.45500	112.99952			0.00	0	50,000,00	
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,00</b>	
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>50,000,00</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.30655			0.00	0		
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>		
SBS27 On 20/02/2024 Spot Bond			6.04500	116.51459	6.04500	116.45742			0.00	0	155,000,00	
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>155,000,00</b>	
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>155,000,00</b>	
SBS3 On 25/05/2026 Spot Bond			7.54500	103.55130	7.54500	103.48880			0.00	0		
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			8.26000	108.05736	8.26000	107.98569				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			6.54000	115.44944	6.54000	115.38888				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			7.03000	111.44087	7.03000	111.37742				0.00	0	400,000,00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
SBS39 On 29/01/2030 Spot Bond			9.16000	107.12909	9.16000	107.05004				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			5.07500	105.46008	5.07500	105.41700				0.00	0	
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	
SBS40 On 12/11/2020 Spot Bond					0.00000	101.01021				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			5.50500	110.87482	5.50500	110.82575				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			7.11000	116.59024	7.11000	116.52386				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			8.11500	115.82547	8.11500	115.75039				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	101.10363				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			5.56500	115.96989	5.56500	115.91744				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.70016				0.00	0	800,000,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</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 SBS47</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.22653				0.00	0	920,000,00
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>920,000,00</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>920,000,00</b>
SBS50 On 31/01/2022 Spot Bond			5.15500	110.14800	5.15500	110.10180				0.00	0	
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			6.24000	6.24000	6.24000	114.89558				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	100.22989				0.00	8,900,000,000	4,460,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>8,900,000,000</b>	<b>4,460,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>8,900,000,000</b>	<b>4,460,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.44173				0.00	0	2,500,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
SBS54 On 12/06/2020 Spot Bond					0.00000	100.00000				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	100.50982				0.00	0	1,020,000,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,020,000,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>1,020,000,00</b>
SBS56 On 12/06/2022 Spot Bond			5.34000	106.80877	5.34000	106.76265				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.68916				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	100.70928				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS59 On 09/10/2020 Spot Bond					0.00000	101.43932				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	101.83870				0.00	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 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	100.13774				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.67052				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	99.42308				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	98.99265				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	101.14197				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	100.26705				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	99.58033				0.00	0	1,000,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.16763				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	294.80657	3.92500	294.61046			157,000,000,000.00		40,000,000	60,000,00
<b>Total SBSI11 SPOT</b>									<b>157,000,000,000.00</b>		<b>40,000,000</b>	<b>60,000,00</b>
<b>Total For SBSI11</b>									<b>157,000,000,000.00</b>		<b>40,000,000</b>	<b>60,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.55500	5.55500	5.55500	190.37573			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	105.07985				0.00	0	
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT102 On 30/09/2022 Spot Bond					0.00000	103.69958				0.00	800,000,000	400,000,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	98.27282				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.58198				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	96.25388				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			7.21500	109.93843	7.21500	109.87458				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	101.15874				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	94.60254				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	101.91256				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	101.92054				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	99.81297				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	106.25500	10.00000	106.17100				0.00	0	
<b>Total SHS11U/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 SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SLI4	On	15/08/2021	Spot Bond		0.00000	101.40741				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	100.59624				0.00	0	
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	
SLRA3	On	15/11/2020	Spot Bond		0.00000	100.55144				0.00	0	
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	
SLRA4	On	15/11/2022	Spot Bond		0.00000	100.57885				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	100.86627				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	100.61513				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	100.61659				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	100.62044				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	100.58269				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	100.68459				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	100.64906				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	100.66575				0.00	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 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	99.54678				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	102.21465				0.00	0	
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			6.96500	114.16787	6.96500	114.10382				0.00	0	4,050,000,00
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,050,000,00</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>4,050,000,00</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	101.91728				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	92.03024				0.00	300,000,000	150,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.70261				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	100.47549				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	101.28465				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.40473				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	100.42211				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	101.70529				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SPG001 On 15/03/2024 Spot Bond					0.00000	99.95592			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>	
SPG001 On 18/06/2022 Spot Bond					0.00000	100.04956			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>	
SPG001 On 18/06/2024 Spot Bond					0.00000	99.91305			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>	
SPG001 On 15/10/2022 Spot Bond					0.00000	101.10623			0.00	0	500,000,00
<b>Total SPG008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SPG008</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SPG001 On 15/10/2024 Spot Bond					0.00000	101.16226			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	100.80053			0.00	0	
<b>Total SPGC01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPGC01</b>									<b>0.00</b>	<b>0</b>	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SS039U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SS039U</b>									<b>0.00</b>	<b>0</b>	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SS044U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SS044U</b>									<b>0.00</b>	<b>0</b>	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SS046U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SS046U</b>									<b>0.00</b>	<b>0</b>	
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,00	
<b>Total SS051U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,00</b>	
<b>Total For SS051U</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,00</b>	
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total SS052U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SS052U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total SS053U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SS053U</b>										<b>0.00</b>	<b>0</b>	
SS054L 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>	
SS055L 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>	
<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	100.64843				0.00	3,000,000,000	6,810,000,000
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>6,810,000,000</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>6,810,000,000</b>
SSN00 On 31/03/2021 Spot Bond			5.78000	102.13081	5.78000	102.08312				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			5.78000	102.13081	5.78000	102.08312				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			5.10000	5.10000	5.10000	130.86985				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			9.10000	106.60170	9.10000	106.52397				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			11.46000	74.90245	11.46000	74.83481				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	96.17370				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	100.53677				0.00	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 SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	
SSN035 On 01/06/2021 Spot Bond					0.00000	100.20891				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>	
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.60010				0.00	0	
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	
SSN038 On 13/10/2023 Spot Bond					0.00000	101.34071				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>	
SSN040 On 13/10/2023 Spot Bond			6.51500	111.34119	6.51500	111.28270				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>	
SSN041 On 31/01/2038 Spot Bond			5.27000	98.75823	5.27000	98.68166				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>	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.11652				0.00	20,000,000	40,000,000
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>40,000,000</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>20,000,000</b>	<b>40,000,000</b>
SSN044 On 30/04/2027 Spot Bond					0.00000	100.90370				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>	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.37230				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>	
SSN047 On 08/12/2023 Spot Bond			3.82500	3.82500	3.82500	295.54419				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>	
SSN050 On 26/09/2020 Spot Bond					0.00000	101.50095				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>	
SSN051 On 26/10/2020 Spot Bond					0.00000	100.85513				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>	

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 26/10/2022 Spot Bond					0.00000	100.87338				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.76453				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond					0.00000	101.32789				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			5.24000	5.24000	5.24000	171.03933			3,022,432,000,000.00		576,800,000	144,200,000
<b>Total SSN061 SPOT</b>									<b>3,022,432,000,000.00</b>		<b>576,800,000</b>	<b>144,200,000</b>
<b>Total For SSN061</b>									<b>3,022,432,000,000.00</b>		<b>576,800,000</b>	<b>144,200,000</b>
SSN06 On 31/01/2025 Spot Bond			4.48500	4.48500	4.48500	134.37370			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			5.47000	5.47000	5.47000	96.10872			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	93.16958			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			5.20000	5.20000	5.20000	171.50572			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	0	7,500,000,000
<b>Total SSN066 SPOT</b>									<b>0.00</b>	<b>2,500,000,000</b>	<b>0</b>	<b>7,500,000,000</b>
<b>Total For SSN066</b>									<b>0.00</b>	<b>2,500,000,000</b>	<b>0</b>	<b>7,500,000,000</b>
SSN06 On 28/05/2023 Spot Bond					0.00000	100.26447			0.00		0	
<b>Total SSN068 SPOT</b>									<b>0.00</b>		<b>0</b>	



Contract Details	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 SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.26002				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	100.24900				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.95438				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	99.95552				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	99.89335				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	101.36163				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	82.95900				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	103.63623				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	100.29098				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	99.99988				0.00	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 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	100.76565				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			5.30000	5.30000	5.30000	195.42533				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.33123				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.78820				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>	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.77751				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>	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.16378				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>	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.17263				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.06608				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			9.76500	90.39638	9.76500	92.04291				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10 On 28/11/2021 Spot Bond					0.00000	100.22874				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			8.62000	103.43383	8.62000	103.36231				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T13A11 On 21/08/2020 Spot Bond					0.00000	100.67863				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			5.66000	104.13310	5.66000	104.08518				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	100.42800				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			5.76000	104.05482	5.76000	104.00609				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	100.42975				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			5.71000	103.78222	5.71000	103.73404				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	100.42663				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	100.42368				0.00	0	
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	
T14A12 On 21/11/2021 Spot Bond			8.55000	101.40331	8.55000	101.33413				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	100.17713				0.00	0	
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 T14A13</b>										<b>0.00</b>	<b>0</b>	
T15OM On 21/11/2020 Spot Bond					0.00000	100.37256				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	100.37234				0.00	0	
<b>Total T16OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM1</b>										<b>0.00</b>	<b>0</b>	
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.48513				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>	
TFS14z On 28/10/2021 Spot Bond					0.00000	100.91533				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	99.47249				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	101.31094				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	101.96472				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.77068				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	100.16666				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>	
TFS15z On 06/07/2021 Spot Bond					0.00000	101.19736				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	101.01407				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	99.66102				0.00	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 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	100.31453				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	100.47937				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.70307				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	97.79590				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	100.24479				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	99.72371				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	100.81124				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	100.87926				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.45230				0.00	0	
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	
TH13A4 On 21/08/2020 Spot Bond			6.08000	103.50483	6.08000	103.45371				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.64570				0.00	0	
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	
TH13A8 On 21/08/2020 Spot Bond			4.89500	103.88159	4.89500	103.84018				0.00	0	
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.45054				0.00	0	
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.45114				0.00	0	
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.46836				0.00	0	
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.44855				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>	
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.44876				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>	
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.49209				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>	
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.49684				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>	
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.49802				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>	
TH13C4 On 21/08/2020 Spot Bond					0.00000	100.50988				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>	
TH13C5 On 21/08/2020 Spot Bond					0.00000	100.52470				0.00	0	
<b>Total TH13C5 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH13C5</b>										<b>0.00</b>	<b>0</b>	
TH13D On 21/08/2020 Spot Bond					0.00000	100.68720				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	100.68720				0.00	0	
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	
TH13D On 21/08/2020 Spot Bond					0.00000	100.70488				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	100.69604				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	100.69899				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	100.43199				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>			5.51000	106.91357	5.51000	106.86622				<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond										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	101.34295				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>			5.67000	105.62162	5.67000	105.57349				<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond										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	100.46817				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	100.72593				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	100.44327				0.00	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 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	101.18385				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	101.31125				0.00	0	
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C On 21/11/2021 Spot Bond					0.00000	100.47884				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	100.67484				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	102.40393				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	101.99535				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	100.41909				0.00	0	
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A1</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.40194				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.57475				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	100.50836				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	100.26235				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2020 Spot Bond					0.00000	100.39752				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	100.40354				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.43088				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	100.87992				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	100.98905				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	100.45878				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	101.12843				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	100.44453				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	102.27019				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	101.14783				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	100.57070				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	100.39461				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.40592				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	102.66172	8.49000	102.59139				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.42018				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	100.43860				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	100.56596				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	106.25500	10.00000	106.17100				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	100.12909				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	99.98706				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			6.28500	108.12168	6.28500	108.06715				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.54500	109.86082	7.54500	109.79451				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	101.28836				0.00	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 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	101.90886				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			8.82500	103.06474	8.82500	102.99181				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	100.94330				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	99.62199				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.02875				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	100.64323				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	99.93861				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			4.21500	104.11977	4.21500	104.08410			121,982,100,000.00	28,940,000	9,939,417,500	
<b>Total TN20 SPOT</b>									<b>121,982,100,000.00</b>	<b>28,940,000</b>	<b>9,939,417,500</b>	
<b>Total For TN20</b>									<b>121,982,100,000.00</b>	<b>28,940,000</b>	<b>9,939,417,500</b>	
TN20/R On 17/09/2020 Spot Bond			100.00000	83.69553	100.00000	83.15206			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	53.47270	100.00000	53.12036			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			7.29500	111.52218	7.29500	111.45705			249,489,000,000.00	34,200,000	19,381,795,000	
<b>Total TN23 SPOT</b>									<b>249,489,000,000.00</b>	<b>34,200,000</b>	<b>19,381,795,000</b>	
<b>Total For TN23</b>									<b>249,489,000,000.00</b>	<b>34,200,000</b>	<b>19,381,795,000</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
TN23/R On 06/11/2023 Spot Bond			100.00000	17.49691	100.00000	17.38162				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			9.22000	104.16166	9.22000	104.08430			55,605,820,000.00		6,031,000	19,418,720,70
<b>Total TN25 SPOT</b>									<b>55,605,820,000.00</b>		<b>6,031,000</b>	<b>19,418,720,70</b>
<b>Total For TN25</b>									<b>55,605,820,000.00</b>		<b>6,031,000</b>	<b>19,418,720,70</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	13.68676	100.00000	13.59558				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			9.60000	97.10605	9.60000	97.03185			5,806,266,240,000.00		604,819,400	4,555,155,60
<b>Total TN27 SPOT</b>									<b>5,806,266,240,000.00</b>		<b>604,819,400</b>	<b>4,555,155,60</b>
<b>Total For TN27</b>									<b>5,806,266,240,000.00</b>		<b>604,819,400</b>	<b>4,555,155,60</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.77348	100.00000	9.70909				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			10.72000	100.53694	10.72000	100.45092				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	119.23639	8.00000	119.15975				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			12.74000	87.57973	12.74000	87.49111				0.00	0	8,850,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,850,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>8,850,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.93532	10.75000	101.84787				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	106.25500	10.00000	106.17100				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			6.52500	101.69821	6.52500	101.64528				0.00	0	
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TPDA08</b>										<b>0.00</b>	<b>0</b>	
TRA2A: On 14/12/2020 Spot Bond			6.01000	101.78474	6.01000	101.74368				0.00	0	
<b>Total TRA2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2A3</b>										<b>0.00</b>	<b>0</b>	
TRA2A: On 14/12/2020 Spot Bond			5.81000	5.81000	5.81000	101.85335				0.00	0	
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	
TRA2B: On 14/12/2020 Spot Bond					0.00000	99.94989				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	99.94787				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	100.68206				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	99.93620				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	99.91540				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	99.91540				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	100.57562				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	100.57722				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			6.22500	106.97115	6.22500	106.91771				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	100.57170				0.00	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 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	100.57093				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	100.70567				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.68925				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	100.85782				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	101.33572				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			6.51500	111.45652	6.51500	110.56517				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	101.19620				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	101.29097				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	101.33572				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	101.46329	8.62000	101.39313				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	101.50406				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B\On 13/04/2024 Spot Bond					0.00000	101.50406				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>	
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>	

Contract Details	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 TSG06U</b>										<b>0.00</b>	<b>0</b>	
TSG07l 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>	
TSG08l On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG08U</b>										<b>0.00</b>	<b>0</b>	
TSP23c On 09/07/2020 Spot Bond					0.00000	99.45066				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>	
TSP23e On 13/08/2020 Spot Bond					0.00000	104.86674				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>	
TSP23e On 08/10/2020 Spot Bond					0.00000	97.63254				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>	
TSP24c On 12/11/2020 Spot Bond					0.00000	96.89687				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>	
TSP24l On 11/06/2020 Spot Bond					0.00000	0.00000				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>	
TSP24z On 10/09/2020 Spot Bond					0.00000	98.30159				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>	
TSP24c On 04/03/2021 Spot Bond					0.00000	95.00146				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>	
TSP24e On 18/03/2021 Spot Bond					0.00000	94.86852				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>	
TSP24e On 08/04/2021 Spot Bond					0.00000	94.70612				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>	
TSP24f On 22/10/2020 Spot Bond					0.00000	97.88465				0.00	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 TSP246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP246</b>										<b>0.00</b>	<b>0</b>	
TSP247 On 22/04/2021 Spot Bond					0.00000	95.08537				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	100.88957				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.09668				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	102.12047				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	101.07761				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	101.07836				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	100.75216				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	100.69701				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	100.62468				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	100.42025				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	100.33291				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC33 On 26/08/2020 Spot Bond					0.00000	100.20419				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	100.10045				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>	
TWC34 On 11/09/2020 Spot Bond					0.00000	100.05022				0.00	0	
<b>Total TWC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC341</b>										<b>0.00</b>	<b>0</b>	
UG21 On 02/03/2021 Spot Bond			6.47500	105.93709	6.47500	105.88207				0.00	0	
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.75000	109.70867	9.75000	109.62356				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA1U</b>										<b>0.00</b>	<b>0</b>	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA2U</b>										<b>0.00</b>	<b>0</b>	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details	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 VCJA7U</b>										<b>0.00</b>	<b>0</b>	
VCJA8l On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA8U</b>										<b>0.00</b>	<b>0</b>	
VCJA9l On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA9U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA9U</b>										<b>0.00</b>	<b>0</b>	
VCJB1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB1U</b>										<b>0.00</b>	<b>0</b>	
VCJB2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	
VCJB3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB5U</b>										<b>0.00</b>	<b>0</b>	
VCJB6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB6U</b>										<b>0.00</b>	<b>0</b>	
VCJB7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB7U</b>										<b>0.00</b>	<b>0</b>	
VCJB8l On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB8U</b>										<b>0.00</b>	<b>0</b>	
VCJB9l 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>	
VCPA1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VCPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA1U</b>										<b>0.00</b>	<b>0</b>	
VCPA21 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>	
VCPA31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	
VCPA41 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>	
VCPA51 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>	
VCPA61 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>	
VCPA71 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>	
VCPA81 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>	
VCPA91 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB4U</b>										<b>0.00</b>	<b>0</b>	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB5U</b>										<b>0.00</b>	<b>0</b>	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB6U</b>										<b>0.00</b>	<b>0</b>	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB7U</b>										<b>0.00</b>	<b>0</b>	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB8U</b>										<b>0.00</b>	<b>0</b>	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB9U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB9U</b>										<b>0.00</b>	<b>0</b>	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	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 VJA08U</b>										<b>0.00</b>	<b>0</b>	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA10U</b>										<b>0.00</b>	<b>0</b>	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA11U</b>										<b>0.00</b>	<b>0</b>	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA12U</b>										<b>0.00</b>	<b>0</b>	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VJB10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB10U</b>										<b>0.00</b>	<b>0</b>	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB11U</b>										<b>0.00</b>	<b>0</b>	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB12U</b>										<b>0.00</b>	<b>0</b>	
VKE09 On 08/07/2020 Spot Bond					0.00000	101.44648				0.00	0	
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE09</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.99478				0.00	3,000,000,000	1,500,000,000
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	100.99571				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.00839				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	100.34999				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	100.41072				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	100.56547				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	100.58110				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPA04l On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA04U</b>										<b>0.00</b>	<b>0</b>	
VPA05l On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA05U</b>										<b>0.00</b>	<b>0</b>	
VPA06l On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA06U</b>										<b>0.00</b>	<b>0</b>	
VPA07l On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA07U</b>										<b>0.00</b>	<b>0</b>	
VPA08l On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA08U</b>										<b>0.00</b>	<b>0</b>	
VPA09l On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA09U</b>										<b>0.00</b>	<b>0</b>	
VPA10l On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA10U</b>										<b>0.00</b>	<b>0</b>	
VPA11l On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA11U</b>										<b>0.00</b>	<b>0</b>	
VPA12l On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA12U</b>										<b>0.00</b>	<b>0</b>	
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>	



Contract Details	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 VPB05U</b>										<b>0.00</b>	<b>0</b>	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB06U</b>										<b>0.00</b>	<b>0</b>	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB07U</b>										<b>0.00</b>	<b>0</b>	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB08U</b>										<b>0.00</b>	<b>0</b>	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB09U</b>										<b>0.00</b>	<b>0</b>	
VPB10L 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>	
VPB11L 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>	
VPB12L 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>	
VR862L 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>	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR865U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR865U</b>										<b>0.00</b>	<b>0</b>	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR868U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR868U</b>										<b>0.00</b>	<b>0</b>	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR869U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR869U</b>										<b>0.00</b>	<b>0</b>	
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	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 VR870U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR870U</b>										<b>0.00</b>	<b>0</b>	
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	100.63395				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	101.49911				0.00	0	
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.22383				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	100.12299				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL06U</b>										<b>0.00</b>	<b>0</b>	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WRS2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WRS2U</b>										<b>0.00</b>	<b>0</b>	
WSP5 On 28/05/2021 Spot Bond			5.03500	104.07298	5.03500	104.03079				0.00	0	
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	
WSP5/I On 28/05/2021 Spot Bond			100.00000	51.44508	100.00000	51.10610				0.00	0	
<b>Total WSP5/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5/R203</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.05e+017</b>	<b>714,352,947,050</b>	<b>133,031,424,38</b>
<b>Total for SPOT :</b>										<b>1.05e+017</b>	<b>714,352,947,050</b>	<b>133,031,424,38</b>
<b>Total Futures</b>										<b>1.05e+017</b>	<b>714,352,956,424</b>	<b>133,032,352,58</b>
<b>Total Options</b>										<b>13 329 338.41</b>	<b>8,598</b>	<b>282,87</b>
<b>Grand Total:</b>										<b>1.05e+017</b>	<b>714,352,965,022</b>	<b>133,032,635,42</b>