



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: 12/06/2020

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			11.89826	74.21513	11.88062	74.30585			0.00	0	35
ES33	On	05/11/2020	Bond Future			12.15544	71.24925	12.13696	71.34139			0.00	0	
ES33	On	04/02/2021	Bond Future			12.42398	72.08097	12.40463	72.17444			0.00	0	
ES33	On	06/05/2021	Bond Future			12.69587	69.16610	12.67563	69.26084			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			12.37322	73.50972	12.34004	73.69651			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			12.62498	70.05279	12.59017	70.24207			0.00	0	
ES42	On	04/02/2021	Bond Future			12.87975	70.87136	12.84327	71.06310			0.00	0	
ES42	On	06/05/2021	Bond Future			13.14807	67.46086	13.10979	67.65500			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			138.43084	138.43084	138.53704	138.53704			0.00	0	4,9
I2025	On	05/11/2020	Bond Future			139.97348	139.97348	140.08165	140.08165			0.00	0	
I2025	On	04/02/2021	Bond Future			140.11601	140.11601	140.22592	140.22592			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	06/05/2021	Bond Future			141.82415	141.82415	141.93568	141.93568			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,97</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>4,97</b>
I2029	On	06/08/2020	Bond Future			100.19354	100.19354	100.10320	100.10320			0.00	0	4,98
I2029	On	05/11/2020	Bond Future			100.17374	100.17374	100.08300	100.08300			0.00	0	
I2029	On	04/02/2021	Bond Future			101.36594	101.36594	101.27449	101.27449			0.00	0	
I2029	On	06/05/2021	Bond Future			101.45068	101.45068	101.35832	101.35832			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,98</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>4,98</b>
I2033	On	06/08/2020	Bond Future			96.76415	96.76415	96.64814	96.64814			0.00	0	12,17
I2033	On	05/11/2020	Bond Future			96.63126	96.63126	96.51444	96.51444			0.00	0	
I2033	On	04/02/2021	Bond Future			97.78124	97.78124	97.66337	97.66337			0.00	0	
I2033	On	06/05/2021	Bond Future			97.74464	97.74464	97.62559	97.62559			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			107.52037	107.52037	107.28553	107.28553			32,256,111.00	300	10,48
I2038	On	05/11/2020	Bond Future			108.71871	108.71871	108.48173	108.48173			0.00	0	
I2038	On	04/02/2021	Bond Future			108.29895	108.29895	108.05958	108.05958			0.00	0	
I2038	On	06/05/2021	Bond Future			109.61955	109.61955	109.37750	109.37750			0.00	0	
<b>Total I2038 Future</b>												<b>32,256,111.00</b>	<b>300</b>	<b>10,48</b>
<b>Total For I2038</b>												<b>32,256,111.00</b>	<b>300</b>	<b>10,48</b>
I2046	On	06/08/2020	Bond Future			97.57241	97.57241	97.39430	97.39430			13,660,137.40	140	16,10
I2046	On	05/11/2020	Bond Future			96.87436	96.87436	96.69496	96.69496			0.00	0	
I2046	On	04/02/2021	Bond Future			98.02754	98.02754	97.84630	97.84630			0.00	0	
I2046	On	06/05/2021	Bond Future			97.41441	97.41441	97.23106	97.23106			0.00	0	
<b>Total I2046 Future</b>												<b>13,660,137.40</b>	<b>140</b>	<b>16,10</b>
<b>Total For I2046</b>												<b>13,660,137.40</b>	<b>140</b>	<b>16,10</b>
I2050	On	06/08/2020	Bond Future			98.13605	98.13605	98.12318	98.12318			0.00	0	16,78
I2050	On	05/11/2020	Bond Future			99.22951	99.22951	99.21708	99.21708			0.00	0	
I2050	On	04/02/2021	Bond Future			98.50080	98.50080	98.48876	98.48876			0.00	0	
I2050	On	06/05/2021	Bond Future			99.70185	99.70185	99.68969	99.68969			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,78</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>16,78</b>
R186	On	06/08/2020	Bond Future			7.77220	114.95481	7.70709	115.30432		8.78	958,838,070.21	8,341	68,58
R186	On	05/11/2020	Bond Future			7.95125	116.20756	7.88237	116.56149		8.25	0.00	0	
R186	On	04/02/2021	Bond Future			8.13449	112.28010	8.06151	112.63852		7.85	0.00	0	
R186	On	06/05/2021	Bond Future			8.32956	113.62385	8.25208	113.98686		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 Intert
<b>Total R186 Future</b>												<b>958,838,070.21</b>	<b>8,341</b>	<b>68,55</b>
R186	On	06/08/2020	Bond Future	8.37	Call			3,952.61000	3.95261	3,663,870	9.29	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			456.94000	0.45694	517,710	9.29	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			3,995.08000	3.99508	3,705,260	9.30	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			447.73000	0.44773	507,420	9.30	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			3,910.15000	3.91015	3,622,500	9.27	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			2,498.76000	2.49876	2,260,710	8.93	0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			3,453.50000	3.45350	3,178,860	9.16	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			580.40000	0.58040	655,270	9.16	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			466.19000	0.46619	528,050	9.27	0.00	0	
R186	On	06/08/2020	Bond Future	7.45	Call			967.65000	0.96765	832,270	8.64	0.00	0	2,500
R186	On	06/08/2020	Bond Future	7.45	Put			2,361.11000	2.36111	2,575,240	8.64	0.00	0	2,500
R186	On	06/08/2020	Bond Future	9.00	Put			104.09000	0.10409	120,140	9.68	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			6,796.26000	6.79626	6,462,800	9.68	0.00	0	90
R186	On	06/08/2020	Bond Future	8.00	Put			937.09000	0.93709	1,048,550	8.93	201,321.60	192	15,100
R186	On	05/11/2020	Bond Future	8.65	Put			1,044.03000	1.04403	1,132,350	8.68	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			4,947.60000	4.94760	4,681,160	8.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			1,032.49000	1.03249	1,119,980	8.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			4,872.29000	4.87229	4,607,520	8.67	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			1,055.69000	1.05569	1,144,850	8.67	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,310.09000	2.31009	2,130,480	8.19	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.34	Put			1,473.96000	1.47396	1,591,260	8.44	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			3,799.23000	3.79923	3,562,600	8.44	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			7,301.99000	7.30199	6,994,160	9.00	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			483.72000	0.48372	529,820	9.00	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			4,909.90000	4.90990	4,644,290	8.68	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			2,138.17000	2.13817	2,293,320	8.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			2,741.75000	2.74175	2,542,970	8.25	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.00	Put			5,411.59000	5.41159	5,682,960	7.95	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			750.17000	0.75017	667,610	7.95	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.84	Put			2,528.51000	2.52851	2,702,830	8.19	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			3,090.98000	3.09098	2,896,120	7.92	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			2,656.57000	2.65657	2,820,130	7.92	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			3,117.88000	3.11788	2,922,050	7.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			2,634.52000	2.63452	2,797,110	7.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			3,144.54000	3.14454	2,947,730	7.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			2,612.25000	2.61225	2,773,860	7.93	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			11,442.12000	11.44212	11,112,570	8.45	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			423.90000	0.42390	457,360	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 Interr
R186	On	06/05/2021	Bond Future	10.77	Call			11,478.67000	11.47867	11,148,830	8.45	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			419.40000	0.41940	452,570	8.45	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			11,515.25000	11.51525	11,185,110	8.45	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			414.95000	0.41495	447,820	8.45	0.00	0	
<b>Total R186 Option</b>												<b>201,321.60</b>	<b>192</b>	<b>34,87</b>
<b>Total For R186</b>												<b>959,039,391.81</b>	<b>8,533</b>	<b>103,46</b>
R197	On	06/08/2020	Bond Future			307.62789	307.62789	307.50603	307.50603			0.00	0	2,54
R197	On	05/11/2020	Bond Future			311.05517	311.05517	310.93373	310.93373			0.00	0	
R197	On	04/02/2021	Bond Future			306.82156	306.82156	306.69977	306.69977			0.00	0	
R197	On	06/05/2021	Bond Future			310.56294	310.56294	310.44028	310.44028			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,54</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,54</b>
R202	On	06/08/2020	Bond Future			214.65619	214.65619	215.53072	215.53072			0.00	0	7,79
R202	On	05/11/2020	Bond Future			217.04779	217.04779	217.93321	217.93321			0.00	0	
R202	On	04/02/2021	Bond Future			215.41565	215.41565	216.31236	216.31236			0.00	0	
R202	On	06/05/2021	Bond Future			218.04188	218.04188	218.95013	218.95013			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,79</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>7,79</b>
R2023	On	06/08/2020	Bond Future			5.17423	109.55555	5.17541	109.55266		2.86	0.00	0	26,87
R2023	On	05/11/2020	Bond Future			5.26129	106.84212	5.26233	106.83981		2.79	0.00	0	
R2023	On	04/02/2021	Bond Future			5.34085	108.08861	5.34183	108.08667		2.36	0.00	0	
R2023	On	06/05/2021	Bond Future			5.41286	105.47075	5.41386	105.46900		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			0.38000	0.00038	0,330	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			4,959.68000	4.95968	4,962,520	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			0.42000	0.00042	0,370	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			4,982.74000	4.98274	4,985,580	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			0.40000	0.00040	0,350	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			5,005.79000	5.00579	5,008,630	3.81	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			4,768.19000	4.76819	4,770,130	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			14.20000	0.01420	13,830	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			4,727.12000	4.72712	4,729,050	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			14.96000	0.01496	14,580	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			4,747.65000	4.74765	4,749,580	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			14.58000	0.01458	14,200	3.40	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			290.07000	0.29007	288,190	2.79	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,235.94000	2.23594	2,236,020	2.79	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			285.94000	0.28594	284,080	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 Intere
R2023	On	04/02/2021	Bond Future	6.32	Call			2,205.63000	2.20563	2,205,690	2.79	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			294.24000	0.29424	292,360	2.79	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,220.77000	2.22077	2,220,830	2.79	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			3,754.03000	3.75403	3,755,120	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			82.56000	0.08256	81,900	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,769.42000	3.76942	3,770,520	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			81.32000	0.08132	80,670	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,738.66000	3.73866	3,739,740	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			83.82000	0.08382	83,150	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			9.31130	92.12209	9.25196	92.47115		13.84	92,122.09	1	108,42
R2030	On	05/11/2020	Bond Future			9.49759	93.12701	9.43566	93.48042		13.15	0.00	0	
R2030	On	04/02/2021	Bond Future			9.69087	90.20877	9.62613	90.56670		12.52	0.00	0	
R2030	On	06/05/2021	Bond Future			9.89363	91.28902	9.82595	91.65143		12.52	0.00	0	
<b>Total R2030 Future</b>												<b>92,122.09</b>	<b>1</b>	<b>108,42</b>
R2030	On	06/08/2020	Bond Future	11.47	Call			11,964.34000	11.96434	11,617,530	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Call			9,025.40000	9.02540	8,687,290	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			2,508.03000	2.50803	2,693,170	13.71	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Call			4,674.26000	4.67426	4,388,820	14.83	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Put			675.57000	0.67557	739,190	14.83	0.00	0	5,84
R2030	On	06/08/2020	Bond Future	10.40	Call			6,752.56000	6.75256	6,433,490	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			296.42000	0.29642	326,410	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			571.99000	0.57199	626,590	14.99	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			18.67000	0.01867	20,920	15.32	0.00	0	64
R2030	On	06/08/2020	Bond Future	11.25	Call			10,891.56000	10.89156	10,546,670	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			35.51000	0.03551	39,680	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			435.72000	0.43572	478,040	15.25	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			5,865.44000	5.86544	5,558,700	15.25	0.00	0	64
R2030	On	06/08/2020	Bond Future	9.05	Put			2,646.15000	2.64615	2,838,110	13.67	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			98.36000	0.09836	109,310	15.32	0.00	0	64
R2030	On	06/08/2020	Bond Future	10.00	Put			621.93000	0.62193	680,910	14.91	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			4,898.22000	4.89822	4,608,140	14.91	0.00	0	47
R2030	On	06/08/2020	Bond Future	10.75	Put			132.51000	0.13251	146,950	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			8,437.75000	8.43775	8,103,130	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Put			5,790.83000	5.79083	6,085,580	13.18	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			5,124.73000	5.12473	4,830,270	14.99	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			149.53000	0.14953	165,660	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			8,193.88000	8.19388	7,860,950	15.32	0.00	0	47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	06/08/2020	Bond Future	9.75	Put		933.86000	0.93386	1,018,940	14.49	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call		3,810.53000	3.81053	3,546,550	14.49	0.00	0	48
R2030	On	06/08/2020	Bond Future	9.42	Call		2,544.51000	2.54451	2,326,090	14.02	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call		1,445.08000	1.44508	1,287,980	13.67	0.00	0	48
R2030	On	06/08/2020	Bond Future	9.20	Put		2,154.15000	2.15415	2,320,600	13.80	0.00	0	2,50
R2030	On	06/08/2020	Bond Future	9.20	Call		1,847.08000	1.84708	1,664,470	13.80	0.00	0	38
R2030	On	06/08/2020	Bond Future	8.50	Put		5,034.83000	5.03483	5,313,580	13.16	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call		457.75000	0.45775	387,440	13.16	0.00	0	38
R2030	On	06/08/2020	Bond Future	9.11	Put		2,440.91000	2.44091	2,622,630	13.72	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call		1,546.46000	1.54646	1,382,540	13.71	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call		329.16000	0.32916	274,850	13.18	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put		3,364.88000	3.36488	3,589,200	13.47	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call		1,015.15000	1.01515	890,410	13.47	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put		1,560.52000	1.56052	1,691,160	14.02	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.10	Call		1,572.57000	1.57257	1,406,930	13.71	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put		2,474.39000	2.47439	2,657,810	13.71	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call		1,598.79000	1.59879	1,431,450	13.72	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Call		3,635.69000	3.63569	3,427,890	13.24	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Call		6,871.65000	6.87165	6,593,190	14.32	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put		2,098.65000	2.09865	2,220,260	13.48	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put		8,662.86000	8.66286	8,957,120	12.47	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call		586.51000	0.58651	527,360	12.47	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put		5,073.37000	5.07337	5,299,870	12.68	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call		1,641.02000	1.64102	1,514,110	12.68	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.06	Call		5,227.31000	5.22731	4,978,260	13.73	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put		2,645.33000	2.64533	2,790,940	13.24	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put		5,565.28000	5.56528	5,804,380	12.60	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call		1,409.05000	1.40905	1,294,740	12.60	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put		3,716.50000	3.71650	3,901,910	12.97	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call		2,529.92000	2.52992	2,361,920	12.97	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.37	Call		6,458.73000	6.45873	6,186,710	14.17	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put		1,196.48000	1.19648	1,271,430	14.32	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put		7,389.71000	7.38971	7,665,510	12.47	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call		830.84000	0.83084	753,230	12.47	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put		4,356.98000	4.35698	4,563,010	12.82	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call		2,056.27000	2.05627	1,908,890	12.82	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.38	Call		2,940.23000	2.94023	2,756,190	13.07	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put		1,744.79000	1.74479	1,849,150	13.73	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put		6,455.72000	6.45572	6,714,760	12.49	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call		1,077.02000	1.07702	982,650	12.49	10,809.15	11	15,60

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	9.03	Put			4,392.88000	4.39288	4,600,000	12.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			2,033.05000	2.03305	1,886,760	12.81	20,754.36	11	15,64
R2030	On	05/11/2020	Bond Future	9.38	Put			3,259.40000	3.25940	3,428,770	13.07	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			1,311.65000	1.31165	1,393,040	14.17	15,323.44	11	15,64
R2030	On	05/11/2020	Bond Future	9.39	Call			2,968.81000	2.96881	2,783,710	13.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			3,230.53000	3.23053	3,398,840	13.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			2,997.53000	2.99753	2,811,380	13.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			3,201.85000	3.20185	3,369,110	13.08	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put			7,288.02000	7.28802	7,562,150	12.47	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			854.25000	0.85425	774,970	12.47	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			5,033.75000	5.03375	5,259,180	12.69	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			1,661.40000	1.66140	1,533,420	12.69	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call			4,484.81000	4.48481	4,253,010	13.48	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			1,048.30000	1.04830	966,370	11.86	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			6,213.72000	6.21372	6,448,940	12.09	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,834.08000	1.83408	1,711,370	12.09	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			5,544.30000	5.54430	5,307,120	13.22	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			2,434.97000	2.43497	2,555,720	13.22	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			2,470.13000	2.47013	2,320,520	12.29	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			8,435.15000	8.43515	8,711,150	11.86	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			5,102.68000	5.10268	5,311,000	12.29	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,493.04000	2.49304	2,342,530	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			5,068.08000	5.06808	5,275,500	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,447.06000	2.44706	2,298,360	12.28	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			5,137.17000	5.13717	5,346,400	12.28	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put			5,241.66000	5.24166	5,453,610	12.26	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			2,378.59000	2.37859	2,232,610	12.26	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put			8,385.71000	8.38571	8,661,000	11.86	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			1,060.20000	1.06020	977,560	11.86	0.00	0	1,00
R2030	On	06/05/2021	Bond Future	10.74	Call			7,315.13000	7.31513	7,062,910	13.50	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			10,646.62000	10.64662	10,346,720	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			6,171.51000	6.17151	6,384,860	12.18	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			4,981.88000	4.98188	4,772,790	12.73	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			3,842.18000	3.84218	3,995,500	12.73	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			6,412.24000	6.41224	6,630,890	12.13	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,685.68000	2.68568	2,541,920	12.13	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1,234.56000	1.23456	1,297,070	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			2,577.81000	2.57781	2,688,000	13.50	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,574.03000	10.57403	10,274,950	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1,254.89000	1.25489	1,318,220	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			10.610.31000	10.61031	10,310,820	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			1,244.69000	1.24469	1,307,610	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put			11,665.37000	11.66537	11,961,230	11.87	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			940.14000	0.94014	873,590	11.87	0.00	0	7(
R2030	On	06/05/2021	Bond Future	9.92	Call			4,627.91000	4.62791	4,427,180	12.64	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			4,124.81000	4.12481	4,286,490	12.64	0.00	0	7(
R2030	On	06/05/2021	Bond Future	9.22	Call			2,840.07000	2.84007	2,691,010	12.18	0.00	0	
<b>Total R2030 Option</b>												<b>46,886.95</b>	<b>33</b>	<b>133,1(</b>
<b>Total For R2030</b>												<b>139,009.04</b>	<b>34</b>	<b>241,52</b>
R2032	On	06/08/2020	Bond Future			10.18251	89.99831	10.12845	90.32974		15.95	0.00	0	99,4
R2032	On	05/11/2020	Bond Future			10.38654	86.83422	10.33019	87.16972		15.98	0.00	0	
R2032	On	04/02/2021	Bond Future			10.59481	87.84795	10.53604	88.18771		14.57	0.00	0	
R2032	On	06/05/2021	Bond Future			10.80959	84.75235	10.74828	85.09638		15.30	0.00	0	
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>99,4</b>
R2032	On	06/08/2020	Bond Future	9.91	Call			1,598.56000	1.59856	1,445,980	15.55	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			2,955.67000	2.95567	3,134,520	15.55	0.00	0	8(
R2032	On	06/08/2020	Bond Future	9.45	Call			664.81000	0.66481	580,440	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			4,975.74000	4.97574	5,222,800	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			8,925.65000	8.92565	9,232,890	15.05	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			137.45000	0.13745	113,260	15.05	0.00	0	8(
R2032	On	06/08/2020	Bond Future	9.29	Put			5,844.20000	5.84420	6,110,220	15.05	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			474.35000	0.47435	408,940	15.05	0.00	0	8(
R2032	On	06/08/2020	Bond Future	9.46	Call			678.43000	0.67843	592,790	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			4,923.73000	4.92373	5,169,520	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			692.16000	0.69216	605,240	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			4,871.89000	4.87189	5,116,400	15.04	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			8,615.63000	8.61563	8,878,250	15.05	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			889.23000	0.88923	816,350	15.05	0.00	0	3,0(
R2032	On	05/11/2020	Bond Future	9.61	Put			6,145.66000	6.14566	6,365,290	15.37	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put			6,918.70000	6.91870	7,154,050	15.21	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			1,371.96000	1.37196	1,271,810	15.21	0.00	0	1,0(
R2032	On	05/11/2020	Bond Future	11.08	Call			6,244.49000	6.24449	6,000,640	17.15	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			2,040.89000	2.04089	1,909,790	15.53	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			5,476.09000	5.47609	5,680,490	15.53	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			1,995.53000	1.99553	1,866,360	15.51	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			2,068.61000	2.06861	2,166,350	16.99	0.00	0	3,0(
R2032	On	05/11/2020	Bond Future	8.94	Put			9,583.24000	9.58324	9,857,730	15.05	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			706.59000	0.70659	645,580	15.05	0.00	0	1,0(
R2032	On	05/11/2020	Bond Future	9.61	Call			1,695.04000	1.69504	1,579,170	15.37	0.00	0	3,0(

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	05/11/2020	Bond Future	10.99	Call		5.886.84000	5.88684	5,649,080	16.99	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		5,556.80000	5.55680	5,763,130	15.51	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		1,923.67000	1.92367	2,015,320	17.15	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		2,018.14000	2.01814	1,888,000	15.52	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		5,516.34000	5.51634	5,721,700	15.52	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		7,372.71000	7.37271	7,600,450	13.86	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		1,852.44000	1.85244	1,741,990	13.84	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		7,460.42000	7.46042	7,689,730	13.84	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		1,339.08000	1.33908	1,251,830	13.76	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,044.45000	5.04445	4,839,090	14.87	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Put		3,419.92000	3.41992	3,554,320	14.87	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call		1,871.70000	1.87170	1,760,460	13.85	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		7,416.48000	7.41648	7,645,000	13.85	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,891.07000	1.89107	1,779,050	13.86	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		11,773.47000	11.77347	12,056,140	13.76	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		773.72000	0.77372	716,630	13.76	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		9,001.44000	9.00144	9,253,950	13.76	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		9,511.22000	9.51122	9,250,980	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		2,254.77000	2.25477	2,338,560	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		9,442.91000	9.44291	9,183,550	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		2,285.92000	2.28592	2,370,590	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call		9,477.05000	9.47705	9,217,250	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		2,270.30000	2.27030	2,354,530	16.49	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>16,80</b>
<b>Total For R2032</b>											<b>0.00</b>	<b>0</b>	<b>116,24</b>
R2035	On	06/08/2020	Bond Future			10.83562	89.77323	10.81751	89.89052	17.59	1,975,011.06	22	100,45
R2035	On	05/11/2020	Bond Future			11.04654	86.27700	11.02761	86.39611	17.84	0.00	0	
R2035	On	04/02/2021	Bond Future			11.26636	87.28390	11.24657	87.40474	16.24	0.00	0	
R2035	On	06/05/2021	Bond Future			11.48432	83.84989	11.46368	83.97233	17.13	0.00	0	
<b>Total R2035 Future</b>											<b>1,975,011.06</b>	<b>22</b>	<b>100,45</b>
R2035	On	06/08/2020	Bond Future	9.67	Put		8,202.15000	8.20215	8,299,410	16.36	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call		261.51000	0.26151	241,480	16.36	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put		13,116.80000	13.11680	13,229,800	16.36	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call		37.73000	0.03773	33,440	16.36	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put		15,115.92000	15.11592	15,231,160	16.36	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call		15.78000	0.01578	13,730	16.36	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.91	Call		461.15000	0.46115	430,910	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put		6,654.78000	6.65478	6,741,830	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call		1,417.71000	1.41771	1,356,070	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			3,849.98000	3.84998	3,905,630	17.17	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.09	Put			12,416.22000	12.41622	12,528,040	16.36	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call			50.58000	0.05058	45,110	16.36	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.92	Call			471.53000	0.47153	440,810	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put			6,593.40000	6.59340	6,679,970	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call			482.18000	0.48218	450,980	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put			6,532.36000	6.53236	6,618,450	16.38	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			1,991.63000	1.99163	1,939,910	17.07	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			6,491.27000	6.49127	6,558,660	17.07	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			1,945.87000	1.94587	1,894,870	17.04	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			6,581.59000	6.58159	6,649,700	17.04	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			1,968.67000	1.96867	1,917,310	17.06	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			6,536.31000	6.53631	6,604,060	17.06	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			4,237.95000	4.23795	4,167,860	16.14	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			4,893.15000	4.89315	4,943,900	16.14	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call			1,636.75000	1.63675	1,597,540	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			9,379.65000	9.37965	9,461,280	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			1,605.42000	1.60542	1,566,730	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			9,487.66000	9.48766	9,569,810	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			1,766.36000	1.76636	1,725,030	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			8,954.96000	8.95496	9,034,470	15.27	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call			1,621.03000	1.62103	1,582,080	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			9,433.56000	9.43356	9,515,450	15.27	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put			10,149.70000	10.14970	10,227,480	16.26	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,383.67000	2.38367	2,339,010	16.26	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.35	Call			8,470.45000	8.47045	8,380,450	18.19	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			3,446.08000	3.44608	3,478,520	18.19	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call			7,263.52000	7.26352	7,179,170	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			3,412.95000	3.41295	3,445,070	18.22	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			4,055.13000	4.05513	4,093,220	17.69	0.00	0	70
R2035	On	06/05/2021	Bond Future	11.32	Call			5,002.83000	5.00283	4,932,780	16.98	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			5,862.74000	5.86274	5,915,130	16.98	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call			8,507.89000	8.50789	8,417,730	18.21	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			3,429.47000	3.42947	3,461,750	18.21	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			8,545.37000	8.54537	8,455,050	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>1,975,011.06</b>	<b>22</b>	<b>133,35</b>
R2037	On	06/08/2020	Bond Future			11.10769	80.75218	11.08451	80.89948		19.82	349,899,195.94	4,333	99,50
R2037	On	05/11/2020	Bond Future			11.31297	81.63327	11.28880	81.78262		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 Interr
R2037	On	04/02/2021	Bond Future			11.52662	78.33083	11.50139	78.48223		18.27	0.00	0	
R2037	On	06/05/2021	Bond Future			11.74704	79.26931	11.72073	79.42269		18.29	0.00	0	
<b>Total R2037 Future</b>												<b>349,899,195.94</b>	<b>4,333</b>	<b>99,50</b>
R2037	On	06/08/2020	Bond Future	9.87	Call			251.81000	0.25181	229,730	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			8,583.37000	8.58337	8,708,590	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			257.98000	0.25798	235,490	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			8,515.72000	8.51572	8,640,530	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			245.76000	0.24576	224,090	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			8,651.22000	8.65122	8,776,850	18.53	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			8,639.96000	8.63996	8,744,410	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			1,243.42000	1.24342	1,198,140	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			8,583.75000	8.58375	8,687,820	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			1,258.13000	1.25813	1,212,480	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			8,527.75000	8.52775	8,631,450	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			1,228.83000	1.22883	1,183,930	17.82	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			936.38000	0.93638	951,400	19.87	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			2,807.11000	2.80711	2,739,870	17.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			6,876.78000	6.87678	6,960,940	17.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call			1,769.41000	1.76941	1,719,610	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			869.07000	0.86907	839,460	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			1,658.06000	1.65806	1,610,490	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			9,557.86000	9.55786	9,661,690	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			1,673.66000	1.67366	1,625,770	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			1,989.63000	1.98963	1,935,610	17.20	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			12,739.72000	12.73972	12,603,340	19.87	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put			8,515.56000	8.51556	8,612,940	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			9,503.98000	9.50398	9,607,490	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			1,642.56000	1.64256	1,595,300	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			9,611.93000	9.61193	9,716,070	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			9,184.58000	9.18458	9,286,180	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put			13,320.68000	13.32068	13,442,470	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			3,442.55000	3.44255	3,490,630	18.88	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			6,182.85000	6.18285	6,079,530	18.88	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			5,934.19000	5.93419	5,832,810	18.77	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			3,593.75000	3.59375	3,643,770	18.77	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Put			3,858.18000	3.85818	3,904,870	19.13	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			7,815.95000	7.81595	7,709,050	19.14	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			3,839.81000	3.83981	3,886,290	19.14	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			7,851.46000	7.85146	7,744,340	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			3,821.54000	3.82154	3,867,800	19.16	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			7,780.49000	7.78049	7,673,800	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>349,899,195.94</b>	<b>4,333</b>	<b>100,80</b>
R2040	On	06/08/2020	Bond Future			11.30772	82.27557	11.27940	82.46436		20.26	0.00	0	52,24
R2040	On	05/11/2020	Bond Future			11.51311	83.17328	11.48356	83.36467		19.61	0.00	0	
R2040	On	04/02/2021	Bond Future			11.72707	79.63858	11.69622	79.83244		18.81	0.00	0	
R2040	On	06/05/2021	Bond Future			11.94746	80.59276	11.91526	80.78913		18.82	0.00	0	
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>52,24</b>
R2040	On	06/08/2020	Bond Future	10.85	Call			1,348.98000	1.34898	1,266,180	19.51	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put			4,300.12000	4.30012	4,406,110	19.51	0.00	0	12,50
R2040	On	06/08/2020	Bond Future	11.26	Call			2,550.08000	2.55008	2,431,880	20.28	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put			2,679.82000	2.67982	2,750,410	20.28	0.00	0	50
R2040	On	06/08/2020	Bond Future	9.57	Put			12,890.45000	12.89045	13,071,440	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call			58.60000	0.05860	50,800	18.68	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.07	Put			9,008.82000	9.00882	9,172,910	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call			242.67000	0.24267	217,970	18.68	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.79	Call			1,206.24000	1.20624	1,128,920	19.37	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put			4,583.34000	4.58334	4,694,810	19.37	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.02	Put			9,373.79000	9.37379	9,540,230	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Call			219.09000	0.21909	196,280	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put			9,300.34000	9.30034	9,466,320	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call			224.80000	0.22480	201,530	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put			9,227.11000	9.22711	9,392,630	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call			213.50000	0.21350	191,150	18.68	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put			5,899.28000	5.89928	6,001,970	18.96	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call			2,659.96000	2.65996	2,571,260	18.96	0.00	0	2,20
R2040	On	05/11/2020	Bond Future	9.73	Put			13,344.20000	13.34420	13,506,880	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Call			4,884.37000	4.88437	4,760,470	19.87	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put			3,499.42000	3.49942	3,566,910	19.87	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put			15,099.61000	15.09961	15,269,320	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call			374.77000	0.37477	353,090	18.19	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put			11,422.58000	11.42258	11,575,360	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Call			4,187.07000	4.18707	4,072,500	19.61	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put			4,080.50000	4.08050	4,157,320	19.61	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call			1,177.38000	1.17738	1,125,430	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put			9,412.90000	9.41290	9,552,340	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call			1,191.93000	1.19193	1,139,520	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call			1,065.57000	1.06557	1,017,240	18.19	0.00	0	2,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/11/2020	Bond Future	9.73	Call		535.33000	0.53533	506,620	18.19	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		9,910.76000	9.91076	10,053,820	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		9,351.70000	9.35170	9,490,680	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		1,162.96000	1.16296	1,111,470	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		9,474.33000	9.47433	9,614,230	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		787.46000	0.78746	748,850	18.19	0.00	0	2,20
R2040	On	04/02/2021	Bond Future	11.57	Put		5,220.10000	5.22010	5,306,920	18.62	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		16,079.70000	16.07970	16,245,740	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		638.77000	0.63877	610,950	17.64	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		12,544.74000	12.54474	12,695,170	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,137.12000	1.13712	1,093,690	17.64	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		4,960.66000	4.96066	4,846,630	18.80	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		4,685.77000	4.68577	4,765,600	18.80	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		1,609.56000	1.60956	1,553,440	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		10,425.47000	10.42547	10,563,210	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,625.26000	1.62526	1,568,740	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		10,366.71000	10.36671	10,504,050	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		1,593.97000	1.59397	1,538,240	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		16,689.99000	16.68999	16,858,150	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		577.97000	0.57797	552,270	17.64	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		11,455.74000	11.45574	11,600,010	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1,358.71000	1.35871	1,309,120	17.64	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,418.88000	4.41888	4,311,840	18.62	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		10,484.44000	10.48444	10,622,570	17.64	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		4,389.06000	4.38906	4,455,890	19.30	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,470.00000	7.47000	7,340,170	19.31	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		4,367.26000	4.36726	4,433,800	19.31	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,399.45000	7.39945	7,270,210	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		4,411.25000	4.41125	4,478,380	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		7,434.56000	7.43456	7,305,020	19.30	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>33,81</b>
<b>Total For R2040</b>											<b>0.00</b>	<b>0</b>	<b>86,05</b>
R2044	On	06/08/2020	Bond Future			11.37379	78.92954	11.33513	79.18705	21.17	354,867,211.84	4,496	76,92
R2044	On	05/11/2020	Bond Future			11.57300	79.79076	11.53267	80.05161	20.48	0.00	0	
R2044	On	04/02/2021	Bond Future			11.78045	76.34171	11.73833	76.60588	19.63	0.00	0	
R2044	On	06/05/2021	Bond Future			11.99385	77.25649	11.94988	77.52399	19.62	0.00	0	
<b>Total R2044 Future</b>											<b>354,867,211.84</b>	<b>4,496</b>	<b>76,92</b>
R2044	On	06/08/2020	Bond Future	9.36	Put		15,359.72000	15.35972	15,613,050	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		22.95000	0.02295	18,770	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		10.184.65000	10.18465	10,420,080	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		163.75000	0.16375	141,670	19.50	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		1,862.69000	1.86269	1,735,330	20.90	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Put		18,577.42000	18.57742	18,833,690	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		5.87000	0.00587	4,630	19.50	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		12,764.67000	12.76467	13,012,130	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		63.55000	0.06355	53,500	19.50	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		1,430.36000	1.43036	1,321,790	20.57	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		11,127.31000	11.12731	11,368,100	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		11,047.57000	11.04757	11,287,950	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		123.64000	0.12364	106,100	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		10,968.04000	10.96804	11,208,010	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		116.70000	0.11670	99,980	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		4,218.03000	4.21803	4,366,970	20.57	0.00	0	14
R2044	On	06/08/2020	Bond Future	11.09	Put		3,529.61000	3.52961	3,659,760	20.90	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.87	Call		120.13000	0.12013	103,000	19.50	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		2,714.59000	2.71459	2,597,500	19.89	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		5,887.60000	5.88760	6,031,360	19.89	0.00	0	50
R2044	On	05/11/2020	Bond Future	11.17	Put		5,441.59000	5.44159	5,577,400	20.05	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	11.43	Call		3,820.65000	3.82065	3,677,480	20.39	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		4,491.57000	4.49157	4,609,250	20.39	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.72	Put		13,952.67000	13.95267	14,179,790	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		700.36000	0.70036	655,160	18.98	0.00	0	50
R2044	On	05/11/2020	Bond Future	8.87	Put		21,282.98000	21.28298	21,534,300	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		105.38000	0.10538	95,850	18.98	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	10.02	Put		11,732.94000	11.73294	11,946,050	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		257.52000	0.25752	237,290	18.98	0.00	0	50
R2044	On	05/11/2020	Bond Future	11.17	Call		3,026.53000	3.02653	2,901,490	20.05	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		235.65000	0.23565	216,850	18.98	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		12,160.44000	12.16044	12,376,580	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		690.44000	0.69044	645,730	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		3,661.96000	3.66196	3,522,190	20.33	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		482.89000	0.48289	449,160	18.98	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.97	Put		12,088.61000	12.08861	12,304,260	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		9,534.05000	9.53405	9,728,510	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		1,177.16000	1.17716	1,110,150	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		9,471.53000	9.47153	9,665,370	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		1,148.18000	1.14818	1,082,400	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		751.59000	0.75159	703,850	18.98	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.29	Put		17,477.63000	17.47763	17,719,680	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			11,592.31000	11.59231	11,804,380	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			772.86000	0.77286	724,080	18.98	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put			17,047.90000	17.04790	17,288,520	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			9,596.83000	9.59683	9,791,900	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put			4,663.22000	4.66322	4,784,300	20.33	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.35	Call			1,162.60000	1.16260	1,096,210	18.98	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			1,042.45000	1.04245	989,450	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Call			1,363.25000	1.36325	1,298,240	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			11,496.27000	11.49627	11,695,430	18.40	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Put			15,930.58000	15.93058	16,157,480	18.40	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Call			665.74000	0.66574	628,470	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			13,153.80000	13.15380	13,364,970	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call			1,479.20000	1.47920	1,410,100	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			10,994.61000	10.99461	11,189,680	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			1,449.59000	1.44959	1,381,520	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			11,118.71000	11.11871	11,314,810	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call			2,325.31000	2.32531	2,229,850	18.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			8,356.40000	8.35640	8,525,110	18.52	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.36	Call			1,464.34000	1.46434	1,395,760	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			11,056.55000	11.05655	11,252,140	18.40	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			7,387.57000	7.38757	7,214,750	20.15	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			4,439.40000	4.43940	4,534,080	20.15	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			7,318.00000	7.31800	7,145,980	20.12	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			4,483.85000	4.48385	4,579,330	20.12	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			7,352.77000	7.35277	7,180,350	20.14	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			4,461.57000	4.46157	4,556,650	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>354,867,211.84</b>	<b>4,496</b>	<b>92,7</b>
R2048	On	06/08/2020	Bond Future			11.33781	82.18345	11.29386	82.48187		20.47	493,100,700.00	6,000	96,4
R2048	On	05/11/2020	Bond Future			11.53581	78.66751	11.48992	78.96969		20.96	0.00	0	
R2048	On	04/02/2021	Bond Future			11.74204	79.58571	11.69407	79.89166		18.98	0.00	0	
R2048	On	06/05/2021	Bond Future			11.94575	76.12278	11.89567	76.43255		20.05	0.00	0	
<b>Total R2048 Future</b>												<b>493,100,700.00</b>	<b>6,000</b>	<b>96,4</b>
R2048	On	06/08/2020	Bond Future	10.19	Call			293.43000	0.29343	254,410	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put			8,509.68000	8.50968	8,769,080	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call			300.96000	0.30096	261,150	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put			8,436.05000	8.43605	8,694,660	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call			286.05000	0.28605	247,810	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put			8,583.58000	8.58358	8,843,760	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			780.79000	0.78079	819,440	22.89	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call			6,840.78000	6.84078	6,581,010	22.89	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put			1,392.91000	1.39291	1,462,320	21.69	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call			4,710.26000	4.71026	4,481,250	21.69	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put			3,350.32000	3.35032	3,498,890	20.21	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call			2,009.38000	2.00938	1,859,530	20.21	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put			336.13000	0.33613	353,550	22.89	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call			9,236.04000	9.23604	8,955,040	22.89	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put			7,369.55000	7.36955	7,614,850	18.79	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call			436.10000	0.43610	382,980	18.79	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put			1,306.81000	1.30681	1,372,030	21.82	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call			4,938.15000	4.93815	4,704,950	21.82	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put			3,156.44000	3.15644	3,298,380	20.30	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call			2,165.24000	2.16524	2,008,760	20.30	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put			4,444.26000	4.44426	4,627,250	19.67	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call			1,312.76000	1.31276	1,197,330	19.67	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put			16,490.94000	16.49094	16,786,390	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call			14.14000	0.01414	11,170	18.75	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put			18,907.71000	18.90771	19,204,970	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call			4.95000	0.00495	3,790	18.75	0.00	0	3,0
R2048	On	05/11/2020	Bond Future	11.00	Put			6,026.99000	6.02699	6,197,700	20.24	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call			2,663.86000	2.66386	2,532,390	20.24	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.00	Put			11,845.34000	11.84534	12,093,660	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call			753.69000	0.75369	699,830	19.36	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.04	Call			797.80000	0.79780	741,510	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put			11,555.77000	11.55577	11,801,660	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call			775.51000	0.77551	720,450	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put			11,700.05000	11.70005	11,947,170	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call			786.60000	0.78660	730,920	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put			11,627.78000	11.62778	11,874,280	19.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			1,696.68000	1.69668	1,610,100	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put			10,243.90000	10.24390	10,463,270	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			1,663.24000	1.66324	1,577,920	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			10,365.37000	10.36537	10,586,000	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call			1,679.90000	1.67990	1,593,960	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			10,304.51000	10.30451	10,524,520	17.77	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			7,235.31000	7.23531	7,038,820	20.44	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			4,565.72000	4.56572	4,679,000	20.44	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			7,270.29000	7.27029	7,073,330	20.45	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			4,542.61000	4.54261	4,655,420	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			7.30531000	7.30531	7,107,870	20.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			4,519.63000	4.51963	4,631,960	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>493,100,700.00</b>	<b>6,000</b>	<b>125,53</b>
R208	On	06/08/2020	Bond Future			3.42855	104.53090	3.45747	104.51255		0.41	0.00	0	23,35
R208	On	05/11/2020	Bond Future			2.77450	102.27878	2.82042	102.26084		0.23	0.00	0	
<b>Total R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>23,35</b>
R208	On	06/08/2020	Bond Future	5.56	Call			1,319.09000	1.31909	1,337,440	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			1,325.29000	1.32529	1,343,640	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			1,312.89000	1.31289	1,331,240	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			760.07000	0.76007	778,010	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			763.92000	0.76392	781,860	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			756.22000	0.75622	774,160	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>23,35</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>61,53</b>
R209	On	06/08/2020	Bond Future			10.78762	68.34702	10.76931	68.44857		21.12	0.00	0	61,53
R209	On	05/11/2020	Bond Future			10.97552	65.95178	10.95646	66.05484		20.90	0.00	0	
R209	On	04/02/2021	Bond Future			11.16622	66.72170	11.14639	66.82623		19.12	0.00	0	
R209	On	06/05/2021	Bond Future			11.36127	64.37857	11.34066	64.48447		20.10	0.00	0	
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</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			40,976.09000	40.97609	41,077,640	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			40,867.76000	40.86776	40,969,310	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			41,084.57000	41.08457	41,186,120	20.43	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			1,418.97000	1.41897	1,379,800	20.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			6,848.88000	6.84888	6,912,770	20.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			1,434.72000	1.43472	1,395,270	20.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			6,803.91000	6.80391	6,867,520	20.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			1,403.19000	1.40319	1,364,310	20.01	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			6,893.89000	6.89389	6,958,070	20.01	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			1,812.65000	1.81265	1,773,200	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 Interr
R209	On	04/02/2021	Bond Future	10.11	Put			7,636.75000	7.63675	7,701,830	18.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			1,828.26000	1.82826	1,788,580	18.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			7,592.61000	7.59261	7,657,460	18.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			1,797.13000	1.79713	1,757,900	18.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			7,681.05000	7.68105	7,746,350	18.19	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call			7,567.82000	7.56782	7,489,630	21.67	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			3,222.45000	3.22245	3,250,160	21.67	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			7,599.57000	7.59957	7,521,250	21.69	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			3,207.84000	3.20784	3,235,420	21.69	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			7,535.89000	7.53589	7,457,830	21.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			3,236.92000	3.23692	3,264,760	21.65	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>61,53</b>
R210	On	06/08/2020	Bond Future			186.83870	186.83870	186.81762	186.81762			0.00	0	1,92
R210	On	05/11/2020	Bond Future			186.21428	186.21428	186.19401	186.19401			0.00	0	
R210	On	04/02/2021	Bond Future			188.43070	188.43070	188.41084	188.41084			0.00	0	
R210	On	06/05/2021	Bond Future			187.98647	187.98647	187.96682	187.96682			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			166.25788	166.25788	166.24649	166.24649			0.00	0	6,74
R212	On	05/11/2020	Bond Future			168.11077	168.11077	168.10021	168.10021			0.00	0	
R212	On	04/02/2021	Bond Future			167.79052	167.79052	167.78044	167.78044			0.00	0	
R212	On	06/05/2021	Bond Future			169.83630	169.83630	169.82642	169.82642			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			9.73787	85.32679	9.68879	85.60782		15.52	0.00	0	17,34
R213	On	05/11/2020	Bond Future			9.92802	82.72742	9.87690	83.01199		15.32	0.00	0	
R213	On	04/02/2021	Bond Future			10.12553	83.69271	10.07222	83.98088		13.99	0.00	0	
R213	On	06/05/2021	Bond Future			10.32216	81.16168	10.26662	81.45348		14.63	0.00	0	
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,34</b>
R213	On	06/08/2020	Bond Future	9.31	Put			3,337.41000	3.33741	3,508,460	15.09	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call			1,084.66000	1.08466	977,290	15.06	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put			3,415.83000	3.41583	3,589,490	15.06	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call			1,104.81000	1.10481	996,140	15.07	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put			3,376.47000	3.37647	3,548,830	15.07	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call			1,125.20000	1.12520	1,015,220	15.09	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			4,057.48000	4.05748	4,208,890	15.00	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call			2,460.58000	2.46058	2,326,580	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		4,024.94000	4.02494	4,175,510	15.00	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		2,485.41000	2.48541	2,350,580	15.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		3,992.59000	3.99259	4,142,330	15.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		2,435.89000	2.43589	2,302,730	15.00	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		2,144.60000	2.14460	2,034,600	13.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		5,954.75000	5.95475	6,132,920	13.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		2,165.27000	2.16527	2,054,570	13.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		5,917.89000	5.91789	6,095,360	13.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		2,186.04000	2.18604	2,074,650	13.56	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		5,881.19000	5.88119	6,057,970	13.56	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		9,672.19000	9.67219	9,440,860	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		1,690.79000	1.69079	1,751,260	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		9,705.67000	9.70567	9,473,990	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		1,678.45000	1.67845	1,738,570	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		9,739.18000	9.73918	9,507,150	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		1,666.18000	1.66618	1,725,950	15.80	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>17,34</b>
R214	On	06/08/2020	Bond Future			11.13669	65.76271	11.10299	65.95021	22.70	0.00	0	21,15
R214	On	05/11/2020	Bond Future			11.32449	63.20225	11.28943	63.39216	22.52	0.00	0	
R214	On	04/02/2021	Bond Future			11.51914	63.93984	11.48262	64.13225	20.57	0.00	0	
R214	On	06/05/2021	Bond Future			11.71095	61.42493	11.67298	61.61976	21.68	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>21,15</b>
R214	On	06/08/2020	Bond Future	9.98	Call		375.97000	0.37597	340,550	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		7,176.96000	7.17696	7,329,040	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		383.79000	0.38379	347,810	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		7,119.16000	7.11916	7,270,680	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		368.28000	0.36828	333,400	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		7,234.99000	7.23499	7,387,610	21.95	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		1,363.04000	1.36304	1,302,060	21.56	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		7,448.06000	7.44806	7,576,990	21.56	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		1,378.40000	1.37840	1,316,960	21.57	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		7,400.43000	7.40043	7,528,900	21.57	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		1,348.58000	1.34858	1,288,060	21.56	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		7,496.69000	7.49669	7,626,080	21.56	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		1,718.84000	1.71884	1,656,040	19.58	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		8,393.35000	8.39335	8,522,960	19.58	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,733.86000	1.73386	1,670,670	19.58	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		8,346.10000	8.34610	8,475,320	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			1,703.91000	1.70391	1,641,490	19.58	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			8,440.77000	8.44077	8,570,760	19.58	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			6,680.12000	6.68012	6,550,290	22.42	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			3,778.66000	3.77866	3,843,660	22.42	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			6,710.55000	6.71055	6,580,460	22.44	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,761.65000	3.76165	3,826,390	22.44	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			6,649.70000	6.64970	6,520,150	22.40	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,795.75000	3.79575	3,861,030	22.40	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>21,15</b>
<b>Total for Bond</b>												<b>2,204,936,768.09</b>	<b>23,858</b>	<b>1,239,91</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			696.32000	696.32000	698.17900	698.17900			0.00	0	1,03
GOVI On 05/11/2020 GOVI			703.99000	703.99000	705.87300	705.87300			0.00	0	
GOVI On 04/02/2021 GOVI			712.19900	712.19900	714.10600	714.10600			0.00	0	
GOVI On 06/05/2021 GOVI			720.71100	720.71100	722.64300	722.64300			0.00	0	
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,03</b>
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.13	Put			299,510.00000	29.95100	318,100,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.14	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.14	Put			299,610.00000	29.96100	318,200,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.12	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.12	Put			299,410.00000	29.94100	318,000,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	05/11/2020	GOVI	737.84	Put		319,670.00000	31.96700	338,500,000		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		319,770.00000	31.97700	338,600,000		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		319,570.00000	31.95700	338,400,000		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		368,440.00000	36.84400	387,510,000		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		368,540.00000	36.85400	387,610,000		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		368,340.00000	36.83400	387,410,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		439,730.00000	43.97300	420,410,000		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		439,630.00000	43.96300	420,310,000		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		439,530.00000	43.95300	420,210,000		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			726.97000	726.97000	729.07100	729.07100		0.00	0	
AL37	On	05/11/2020	Index Future			734.97800	734.97800	737.10500	737.10500		0.00	0	
AL37	On	04/02/2021	Index Future			743.54800	743.54800	745.70300	745.70300		0.00	0	
AL37	On	06/05/2021	Index Future			752.43500	752.43500	754.61700	754.61700		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			805.27200	805.27200	808.14600	808.14600		0.00	0	
AL7T	On	05/11/2020	Index Future			814.14100	814.14100	817.05200	817.05200		0.00	0	
AL7T	On	04/02/2021	Index Future			823.63500	823.63500	826.58200	826.58200		0.00	0	
AL7T	On	06/05/2021	Index Future			833.47900	833.47900	836.46400	836.46400		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			704.17900	704.17900	705.98400	705.98400		0.00	0	2'
ALBI	On	05/11/2020	Index Future			711.93500	711.93500	713.76400	713.76400		0.00	0	
ALBI	On	04/02/2021	Index Future			720.23600	720.23600	722.08900	722.08900		0.00	0	
ALBI	On	06/05/2021	Index Future			728.84500	728.84500	730.72100	730.72100		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			255.81400	255.81400	255.84800	255.84800			0.00	0	1,13
IGOV	On	05/11/2020	Index Future			258.69500	258.69500	258.73000	258.73000			0.00	0	4
IGOV	On	04/02/2021	Index Future			261.77300	261.77300	261.81000	261.81000			0.00	0	
IGOV	On	06/05/2021	Index Future			264.96400	264.96400	265.00100	265.00100			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,17</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>1,17</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>1,35</b>
5Y STN	On	21/12/2021	Interest Rate Swap			90.97000	90.97000	91.02000	91.02000			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>2,204,936,768.09</b>	<b>23,858</b>	<b>1,242,38</b>
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	100.75973			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			5.88000	104.51055	5.88000	104.49400			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	106.12700	10.00000	106.09900			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	103.17559	11.37000	103.14422			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	103.39260	11.81000	103.36037			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	56.57821	100.00000	56.45368				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	49.39397	100.00000	49.28405				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	106.33900	10.00000	106.31100				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			4.75500	4.75500	4.75500	287.34637				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001: On 13/09/2026 Spot Bond					0.00000	100.02793				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003: On 18/07/2024 Spot Bond					0.00000	102.17749				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF007: On 01/12/2030 Spot Bond					0.00000	100.28336				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABF19U: On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABF19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF19U</b>										<b>0.00</b>	<b>0</b>	
ABFN09: On 17/03/2026 Spot Bond					0.00000	100.00005				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN14: On 14/05/2022 Spot Bond					0.00000	101.42414				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN15: On 11/11/2020 Spot Bond					0.00000	100.83875				0.00	0	
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	
ABFN16: On 11/11/2022 Spot Bond					0.00000	101.01065				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN18: On 26/09/2023 Spot Bond					0.00000	101.89610				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	

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	100.65716				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	100.49432				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	101.16911				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	101.14613				0.00	0	300,000,00
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.47601				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	104.29778				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.39771				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	100.14877				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	100.53409				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	99.39994				0.00	0	3,580,000,00
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,580,000,00</b>
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	<b>3,580,000,00</b>
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.59893				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	100.40524				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	100.62570				0.00	0	500,000,00
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.77744				0.00	0	1,500,000,00
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.75039				0.00	0	500,000,00
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.58571				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	100.72492				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	100.93475				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	99.67312				0.00	0	850,000,00
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,000,00</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	<b>850,000,00</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	99.29013				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	98.83206				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	98.89411				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	101.30502				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	101.32939				0.00	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	101.34687				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	100.30731				0.00	40,000,000	20,000,000
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	100.71700				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	99.91289				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			5.58500	5.58500	5.58500	140.87793				0.00	0	
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	45.44039	100.00000	45.33458				0.00	0	
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			8.45000	8.45000	8.45000	130.25911				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.37547	100.00000	14.34216				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	98.38330				0.00	100,000,000	50,000,000
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
ABN05 On 18/04/2021 Spot Bond			4.06500	211.09219	4.06500	211.04458				0.00	0	
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			4.65000	4.65000	4.65000	133.58459				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			5.06000	5.06000	5.06000	173.36798				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			5.03000	5.03000	5.03000	201.20305				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			6.72000	6.72000	6.72000	104.79602				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			9.00000	9.00000	9.00000	107.15899				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			5.38000	5.38000	5.38000	102.46946				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			9.54500	9.54500	9.54500	104.44102				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			5.21000	105.08933	5.21000	105.07457				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			6.02000	107.39549	6.02000	107.37818				0.00	0	
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	
ABS14 On 11/11/2020 Spot Bond			5.43500	102.42332	5.43500	102.40839				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			5.54000	110.35948	5.54000	110.34310				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			7.99500	111.41223	7.99500	111.38850				0.00	0	220,000,00
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
ABS17 On 11/11/2027 Spot Bond			8.34500	113.53280	8.34500	113.50758				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			5.96000	113.60869	5.96000	113.59056			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			8.69500	102.84115	8.69500	102.81736			0.00	0	2,200,000,00
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.52814	100.00000	11.50276			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			3.50500	3.50500	3.50500	298.87047		1,402,000,000,000.00	400,000,000	200,000,00	
<b>Total ABS12 SPOT</b>								<b>1,402,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,00</b>	
<b>Total For ABSI2</b>								<b>1,402,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,00</b>	
ABS14 On 31/01/2022 Spot Bond			2.86500	166.20060	2.86500	166.16843			0.00	0	
<b>Total ABSI4 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABSI4</b>									<b>0.00</b>	<b>0</b>	
ABT01 On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ABT01U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABT01U</b>									<b>0.00</b>	<b>0</b>	
ABT02 On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ABT02U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABT02U</b>									<b>0.00</b>	<b>0</b>	
ABT03 On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ABT03U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABT03U</b>									<b>0.00</b>	<b>0</b>	
ABT04 On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ABT04U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABT04U</b>									<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.44500	10.44500	10.44500	106.33206		4,804,700,000,000.00	460,000,000	230,000,00	
<b>Total ABX01 SPOT</b>								<b>4,804,700,000,000.00</b>	<b>460,000,000</b>	<b>230,000,00</b>	
<b>Total For ABX01</b>								<b>4,804,700,000,000.00</b>	<b>460,000,000</b>	<b>230,000,00</b>	
ACIF1 On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ACIF1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACIF1U</b>									<b>0.00</b>	<b>0</b>	
ACL08 On 25/11/2020 Spot Bond			10.00000	106.33900	10.00000	106.31100			0.00	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	99.91379				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	99.91649				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	273.02133				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	273.06714				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	99.92009				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	106.33900	10.00000	106.31100				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	99.91970				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	99.25261				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.02788				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	99.91732				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	99.91699				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	99.91699				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	99.91473				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	99.91473				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	184.76626				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	186.93764				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	99.19053				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	99.92132				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	100.99259				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	99.92183				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	99.92385				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	100.32401				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	101.65221				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	100.48435			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	100.48800			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	100.35088			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	98.24286			0.00	0	
<b>Total AGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>									<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.15002			0.00	0	3,780,000,00
<b>Total AGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,780,000,00</b>
<b>Total For AGL03</b>									<b>0.00</b>	<b>0</b>	<b>3,780,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	99.81509			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	96.99446			0.00	20,000,000	10,000,00
<b>Total AGT02 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For AGT02</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	93.58554			0.00	500,000,000	250,000,00
<b>Total AGT03 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
<b>Total For AGT03</b>									<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.05762			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	100.87652			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	101.01959			0.00	0	
<b>Total AHF2C3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF2C3</b>									<b>0.00</b>	<b>0</b>	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.03395			0.00	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	101.02605				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	101.11296				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	101.19983				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	101.48384				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	101.57054				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	100.73119				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	100.49828				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			6.76000	111.91241	6.76000	111.89197				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	100.52019				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	100.54939				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	100.75316				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	100.88989				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.04950				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	100.52012				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	100.54931				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	100.75296				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			463,505,610,000,000.00	14,635,056,100	14,635,056,100	
<b>Total AHL1AU SPOT</b>									<b>3,505,610,000,000.00</b>	<b>14,635,056,100</b>	<b>14,635,056,100</b>	
<b>Total For AHL1AU</b>									<b>3,505,610,000,000.00</b>	<b>14,635,056,100</b>	<b>14,635,056,100</b>	
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	15,405,322,200	
<b>Total AHL1BU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,405,322,200</b>	
<b>Total For AHL1BU</b>									<b>0.00</b>	<b>0</b>	<b>15,405,322,200</b>	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	4,165,576,100	
<b>Total AHY2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,165,576,100</b>	
<b>Total For AHY2U</b>									<b>0.00</b>	<b>0</b>	<b>4,165,576,100</b>	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	50,000,000,000	
<b>Total AIG2U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>50,000,000,000</b>	
<b>Total For AIG2U</b>									<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>50,000,000,000</b>	
AIR02 On 30/04/2023 Spot Bond			6.84000	113.95049	6.84000	113.92955			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			6.41000	110.25976	6.41000	110.24086			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			11.32500	92.74211	11.32500	92.71435				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			5.49000	171.64554	5.49000	171.60032				0.00	0	1,181,679,50
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,181,679,50</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>1,181,679,50</b>
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIRS1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRS1U</b>										<b>0.00</b>	<b>0</b>	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIRT1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRT1U</b>										<b>0.00</b>	<b>0</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	101.14307				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	100.54561				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	100.85601				0.00	0	100,000,00
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
APF07 On 25/06/2023 Spot Bond					0.00000	99.87360				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	100.59839				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	101.05758				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	100.03186				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF11 On 16/09/2020 Spot Bond					0.00000	100.00001				0.00	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			5.28000	217.96993	5.28000	217.91370				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			5.29500	195.82926	5.29500	195.77868				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	99.90505				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	99.92541				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	99.92810				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	100.60489				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	134.03096				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	101.09655				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	100.75503				0.00	0	243,000,00
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>243,000,00</b>
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	<b>243,000,00</b>
ASN096 On 20/12/2020 Spot Bond					0.00000	97.50328				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	100.26004				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	100.14712				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	99.88782				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	99.88916				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			3.59500	164.32761	3.59500	164.29255				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	99.93689				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	94.43228				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	100.88654				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	100.89775				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			3.64000	164.21308	3.64000	164.17785				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 31/05/2021 Spot Bond					0.00000	53.64183				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	100.26818				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			5.70000	166.04707	5.70000	166.00240				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	100.83337				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	100.59049				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	100.34310				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	99.90782				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	0.00000				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	101.76901				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			5.38500	97.34466	5.38500	97.31920				0.00	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	99.92820				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	99.92709				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	99.90728				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN204 On 24/08/2021 Spot Bond					0.00000	100.49671				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	100.55530				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN209 On 28/08/2020 Spot Bond					0.00000	100.32454				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	100.32785				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	100.30209				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	99.90809				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	99.92753				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	100.67492				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	100.57482				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	100.51873				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.03179				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	99.87527				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	99.92212				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	99.90001				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	100.14513				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			5.09500	5.09500	5.09500	92.52590				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	86.25413				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	99.92629				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	99.91564				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	100.76515				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	99.92572				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			5.49500	95.94506	5.49500	95.91968				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	99.92074				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	100.80870				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	100.80870				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	99.92815				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	99.90454				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	99.92411				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	99.92411				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	100.27499				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	99.90865				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	99.92556				0.00	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	99.92273				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	100.95766				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.03015				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.03015				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	99.90990				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	99.92489				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	100.52792				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	99.99995				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	99.92543				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	99.91197				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	100.19128				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	100.98429				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	99.90619				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>	
ASN44( On 17/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN444</b>										<b>0.00</b>	<b>0</b>	
ASN44( On 17/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN445</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	100.49246				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			6.01000	101.92688	6.01000	101.91056				0.00	0	1,100,000,00
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
BAW21 On 24/03/2022 Spot Bond			5.84000	107.87504	5.84000	107.85818				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	102.13794	9.30000	102.11272				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	100.53613				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>	

Contract Details	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 BAW27U</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.98301				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	100.44813				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.17965				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	101.56393				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	105.41664				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	102.40386				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			9.00500	9.00500	9.00500	105.86048				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	102.35022				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	102.20109				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	103.16518				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	102.22235				0.00	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 BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2020 Spot Bond					0.00000	102.34211				0.00	0	
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	
BAYA65 On 31/03/2021 Spot Bond					0.00000	102.20116				0.00	0	
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	
BAYA66 On 31/03/2023 Spot Bond			8.61000	8.61000	8.61000	108.67097				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 30/06/2021 Spot Bond					0.00000	102.06279				0.00	0	
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	
BAYA69 On 30/06/2021 Spot Bond					0.00000	102.06279				0.00	0	
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.06279				0.00	0	
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 31/03/2026 Spot Bond			11.05500	11.05500	11.05500	107.27247			1,105,500,000,000.00	100,000,000	50,000,000	
<b>Total BAYA72 SPOT</b>									<b>1,105,500,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>	
<b>Total For BAYA72</b>									<b>1,105,500,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>	
BAYA72 On 31/03/2022 Spot Bond					0.00000	103.52377			0.00	0		
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 01/07/2024 Spot Bond					0.00000	105.26311			0.00	0		
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2022 Spot Bond					0.00000	103.66361			0.00	0		
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	103.66368			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA77 On 30/09/2022 Spot Bond					0.00000	103.88207				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	102.27561				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>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.25469				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	103.80651				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	102.96728				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	102.54178				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	102.59410				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	102.59410				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	102.59410				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	102.64758				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	102.59476				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	102.59476				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	106.49819				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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	100.76938				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	100.68486				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	100.12960				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			8.00000	8.00000	8.00000	102.00241				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	9.45520	100.00000	9.43427				0.00	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 BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD302U</b>										<b>0.00</b>	<b>0</b>	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.86911				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	100.69746				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.56859				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>	
BG1A7 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			6.11000	104.32039	6.11000	104.30315				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	100.76819				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			7.41000	112.22498	7.41000	112.20279				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	100.29957				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			6.11000	103.90842	6.11000	103.89132				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	103.14605				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			7.31000	105.75633	7.31000	105.73571				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL12 On 20/08/2021 Spot Bond					0.00000	103.75608				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			6.79000	109.30828	6.79000	109.28823				0.00	0	
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	104.12265				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	103.57602				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	100.52151				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	100.96799				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	104.40580				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	100.76906				0.00	1,456,800,000	364,200,000
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>1,456,800,000</b>	<b>364,200,000</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>1,456,800,000</b>	<b>364,200,000</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	101.83620				0.00	400,000,000	100,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
BID07 On 30/06/2020 Spot Bond					0.00000	101.63498				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	102.15046				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	100.34648				0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.62574				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			6.15000	111.33829	6.15000	111.31996				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.12052				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	99.23249				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	99.70261				0.00	0	900,000,00
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
BID15 On 28/10/2024 Spot Bond					0.00000	98.24533				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.04292				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	101.57599				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	100.56383				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	101.88654				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	100.00548				0.00	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 BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	
BPPF04 On 22/03/2021 Spot Bond					0.00000	99.93214				0.00	0	
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	
BPPF08 On 23/07/2021 Spot Bond					0.00000	101.04920				0.00	0	
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	
BPPF11 On 09/10/2023 Spot Bond					0.00000	101.97209				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF13 On 23/07/2020 Spot Bond					0.00000	100.89589				0.00	0	
<b>Total BPPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF16</b>										<b>0.00</b>	<b>0</b>	
BPPF16 On 19/11/2020 Spot Bond					0.00000	100.51852				0.00	0	
<b>Total BPPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF18</b>										<b>0.00</b>	<b>0</b>	
BPPF18 On 19/11/2022 Spot Bond					0.00000	100.55107				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.54332				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF20 On 26/02/2023 Spot Bond					0.00000	100.33889				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.03886				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>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.78508				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	101.44722				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			5.03000	106.47436	5.03000	106.45998				0.00	0	
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CBL26</b>									<b>0.00</b>	<b>0</b>	
CBL28 On 21/05/2021 Spot Bond					0.00000	99.70855			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	99.34286			0.00	0	
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>									<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			7.39500	113.58590	7.39500	113.56336			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			8.97500	108.86759	8.97500	108.84148			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			8.82000	111.76164	8.82000	111.73542			0.00	0	497,400,00
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>497,400,00</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>497,400,00</b>
CCT04 On 17/07/2027 Spot Bond			9.77500	106.24323	9.77500	106.21538		5,642,130,000,000.00		577,200,000	144,300,00
<b>Total CCT04 SPOT</b>								<b>5,642,130,000,000.00</b>		<b>577,200,000</b>	<b>144,300,00</b>
<b>Total For CCT04</b>								<b>5,642,130,000,000.00</b>		<b>577,200,000</b>	<b>144,300,00</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	106.33860	10.00000	106.31070			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	102.20416			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	101.79175			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	101.44042			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	101.39114			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	99.89700			0.00	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 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	100.90467				0.00	0	
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CGR39U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR39U</b>										<b>0.00</b>	<b>0</b>	
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CGR40U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR40U</b>										<b>0.00</b>	<b>0</b>	
CGR41 On 25/06/2021 Spot Bond					0.00000	99.83382				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	101.17045				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.02161				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	101.97532				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	101.13890				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	100.45387				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	100.48328				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
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>	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.65724				0.00	0	
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	
CLN193 On 29/08/2021 Spot Bond			3.14000	158.04729	3.14000	157.93685				0.00	0	
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	
CLN198 On 13/09/2021 Spot Bond			3.56500	3.56500	3.56500	156.50396				0.00	0	
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN198</b>										<b>0.00</b>	<b>0</b>	
CLN23 On 25/11/2020 Spot Bond			10.00000	106.33900	10.00000	106.31100				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	106.33900	10.00000	106.31100				0.00	0	
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN29 On 25/11/2020 Spot Bond			10.00000	106.33900	10.00000	106.31100				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			8.52000	106.15977	8.52000	106.13571				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	99.90791				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	99.31238				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			7.18000	113.48019	7.18000	113.45845				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			9.32000	114.51495	9.32000	114.48661				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	101.06641				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	101.04026				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	106.93149				0.00	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 CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2021 Spot Bond			6.00500	105.21876	6.00500	105.20185				0.00	0	
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	
CLN376 On 20/03/2024 Spot Bond			10.98000	101.25011	10.98000	101.22071				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/09/2024 Spot Bond			11.00000	102.65344	11.00000	102.62357				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/03/2021 Spot Bond					0.00000	99.05948				0.00	0	
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	
CLN382 On 20/09/2024 Spot Bond			9.11000	113.04053	9.11000	113.01317				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond					0.00000	99.89742				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/03/2021 Spot Bond					0.00000	99.92268				0.00	0	
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	
CLN386 On 26/01/2021 Spot Bond					0.00000	101.11485				0.00	0	
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	
CLN387 On 20/09/2022 Spot Bond					0.00000	99.92210				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 20/06/2020 Spot Bond					0.00000	99.88237				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>	
CLN397 On 14/11/2022 Spot Bond					0.00000	100.71165				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN399 On 14/11/2022 Spot Bond					0.00000	100.70705				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN400 On 20/06/2020 Spot Bond					0.00000	99.92202				0.00	0	
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	
CLN406 On 20/06/2020 Spot Bond					0.00000	102.18037				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	99.92135				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	100.28660				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	102.19684				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	99.98611				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	101.42952				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	100.09617				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	99.90387				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	101.45991				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	99.88440				0.00	0	
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN418</b>										<b>0.00</b>	<b>0</b>	
CLN418 On 20/12/2020 Spot Bond					0.00000	99.89719				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>	
CLN419 On 20/12/2020 Spot Bond					0.00000	103.21243				0.00	0	
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	
CLN420 On 26/01/2021 Spot Bond					0.00000	101.44572				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>	
CLN421 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>	
CLN422 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>	
CLN423 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>	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.40250				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>	
CLN425 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>	
CLN426 On 20/12/2020 Spot Bond					0.00000	99.86913				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>	
CLN429 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>	
CLN430 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>	
CLN431 On 20/12/2020 Spot Bond					0.00000	105.48600				0.00	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 CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	
CLN432 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>	
CLN433 On 20/12/2020 Spot Bond					0.00000	158.98000				0.00	0	
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	
CLN434 On 20/12/2020 Spot Bond					0.00000	99.90994				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	99.91600				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	101.24070				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			5.90500	105.62498	5.90500	105.60828				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			3.56500	164.40404	3.56500	164.36910				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2025 Spot Bond			6.90000	121.42346	6.90000	121.38681				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			7.14000	120.20023	7.14000	120.16318				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	99.89306				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN457 On 17/11/2021 Spot Bond					0.00000	100.63856				0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.82970				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.10300				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>	
CLN464 On 13/03/2022 Spot Bond			6.61000	108.17819	6.61000	108.15908				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>	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.03323				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>	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.84003				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>	
CLN469 On 28/03/2022 Spot Bond					0.00000	102.52046				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>	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.67473				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>	
CLN475 On 23/06/2021 Spot Bond					0.00000	100.22849				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>	
CLN476 On 20/09/2020 Spot Bond					0.00000	99.90857				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>	
CLN477 On 29/11/2021 Spot Bond			100.00000	37.86283	100.00000	37.77949				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>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 20/05/2021 Spot Bond					0.00000	101.09151				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.49934				0.00	0	
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.24120				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			6.10500	105.29924	6.10500	105.28195				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	100.29267				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			9.61000	103.11529	9.61000	105.66718				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			6.41000	108.88499	6.41000	108.86612				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	102.51003				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	99.90889				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	100.31232				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			6.81000	114.64524	6.81000	114.62438				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	102.32531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.57342				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	101.39774				0.00	0	
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	
CLN500 On 11/10/2022 Spot Bond					0.00000	101.51508				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	101.57600				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	101.57600				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2020 Spot Bond					0.00000	101.00159				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	100.24979				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	101.48886				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	94.10584				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	102.54097	9.96000	102.51389				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	101.31627	10.01000	101.28923				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN518 On 25/11/2022 Spot Bond					0.00000	100.44064				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 30/06/2022 Spot Bond			9.60000	104.47830	9.60000	104.56714				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.07633				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN521 On 17/09/2020 Spot Bond					0.00000	99.99996				0.00	0	
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.36208				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.71599				0.00	0	
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.49937	9.20000	102.47432				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2021 Spot Bond					0.00000	101.00896				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.64550				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.35185				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.74353				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.24674				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 12/03/2021 Spot Bond					0.00000	100.07137				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	100.07633				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 20/06/2023 Spot Bond					0.00000	99.91545				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	101.16032				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			9.22500	9.22500	9.22500	108.76280				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	99.42312				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	100.97225				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	101.35239				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond					0.00000	116.93500				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	100.27944				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	101.32750				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			8.69500	109.45382	8.69500	109.42823				0.00	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 CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			8.74500	107.27733	8.74500	107.25238				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>	
CLN548 On 12/11/2025 Spot Bond			8.83500	106.59788	8.83500	106.57283				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN550 On 18/04/2028 Spot Bond					0.00000	284.99224				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>	
CLN551 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>	
CLN552 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>	
CLN553 On 20/12/2020 Spot Bond					0.00000	100.52412				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>	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.71145				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>	
CLN555 On 12/11/2023 Spot Bond					0.00000	100.73358				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>	
CLN556 On 24/11/2024 Spot Bond					0.00000	100.41564				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>	
CLN557 On 17/01/2024 Spot Bond					0.00000	101.47681				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>
CLN560 On 20/12/2023 Spot Bond			100.00000		0.00000	140.10900				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56 On 11/02/2026 Spot Bond					0.00000	100.77486				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	100.50677	10.19000	100.85184				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			8.69500	106.79376	8.69500	107.18721				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>	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.82147				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>	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.48723				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>	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.91061				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>	
CLN56 On 04/06/2023 Spot Bond					0.00000	100.22783				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>	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.73977				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 13/05/2021 Spot Bond					0.00000	100.78419				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>	
CLN57 On 13/05/2021 Spot Bond					0.00000	101.33563				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>	
CLN57 On 12/11/2025 Spot Bond			8.92500	105.04319	8.92500	105.40450				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>	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.76284				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN57: On 13/05/2021 Spot Bond					0.00000	101.55524				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>	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.74277				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.03092				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>	
CLN57: 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>	
CLN57: On 20/06/2024 Spot Bond					0.00000	99.90731				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>	
CLN57: On 18/04/2026 Spot Bond					0.00000	101.12066				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>	
CLN57: On 02/04/2024 Spot Bond					0.00000	101.73013				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>	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.75504				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>	
CLN58: On 30/05/2022 Spot Bond					0.00000	100.26426				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>
CLN58: On 16/09/2025 Spot Bond					0.00000	99.99993				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>	
CLN58: On 18/04/2022 Spot Bond					0.00000	101.03395				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN58: On 31/05/2022 Spot Bond					0.00000	100.25771				0.00	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 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	100.64201				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	100.11583				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.02800				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	99.98456				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	99.99994				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	101.99670				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			5.12000	125.71813	5.12000	103.13810				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	100.40943				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	101.73434				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	100.40943				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	100.58582				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN598 On 02/04/2026 Spot Bond					0.00000	101.65757				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.10592				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.98456				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 18/06/2024 Spot Bond					0.00000	99.98456				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.21590				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.17682				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.79907				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.70446				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.70223				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.20298				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.45872				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.22703	9.32000	101.20183				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 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	101.01557				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 14/04/2026 Spot Bond					0.00000	101.69353				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>	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.14715				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>	
CLN61 On 22/08/2022 Spot Bond					0.00000	100.44471				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>	
CLN61 On 30/11/2021 Spot Bond					0.00000	100.26418				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>	
CLN61 On 30/09/2020 Spot Bond					0.00000	101.55098				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>	
CLN61 On 20/12/2029 Spot Bond					0.00000	99.90000				0.00	0	40,000,00
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
CLN61 On 20/12/2024 Spot Bond					0.00000	99.91600				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>	
CLN61 On 20/12/2022 Spot Bond					0.00000	99.91071				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>	
CLN61 On 30/11/2021 Spot Bond					0.00000	100.25768				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>	
CLN62 On 28/10/2024 Spot Bond					0.00000	100.92892				0.00	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 CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.92626				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.87189				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	99.89587				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	100.98585				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			6.68000	109.03060	6.68000	109.01092				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	100.65777				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	101.04893				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			12.29000	83.36385	12.29000	83.33654				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	100.52932				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			9.39500	103.52969	9.39500	103.50358				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	100.65543				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN632 On 21/05/2021 Spot Bond					0.00000	100.49136				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.85025				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.74515				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	100.70000				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	100.49817				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	100.65308				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	100.62565				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	100.68983				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	100.70000				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>	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.08341				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 21/11/2024 Spot Bond					0.00000	100.50036				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	99.98483				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.96413				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	99.98481				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.65308				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	100.27060				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	100.65308				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	100.55110				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	100.65308				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	100.53817				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	101.92725				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	99.87803				0.00	0	30,000,00
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
CLN655 On 20/06/2025 Spot Bond					0.00000	99.90535				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	101.83705				0.00	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 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	99.92010				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	99.91920				0.00	0	
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	
CLN659 On 20/12/2023 Spot Bond					0.00000	99.91608				0.00	0	
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	
CLN660 On 20/06/2023 Spot Bond					0.00000	89.84500				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.89513				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	89.99600				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	105.93000				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.40120				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.19937				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.75625				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.40513				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 18/09/2024 Spot Bond					0.00000	99.98150				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>	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.38533				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>	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.98247				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>	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.12756				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>	
CLN673 On 31/01/2025 Spot Bond			148.69192		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>	
CLN674 On 31/01/2025 Spot Bond			148.69192		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>	
CLN675 On 18/06/2021 Spot Bond					0.00000	99.98191				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>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.43942				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>	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.34314				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>	
CLN678 On 02/06/2021 Spot Bond					0.00000	100.41760				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>	
CLN679 On 21/12/2026 Spot Bond					0.00000	99.92207				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>	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.12795				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN680</b>									<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.17728			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					0.00000	100.09155			0.00	0	
<b>Total CLN682 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>									<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			8.00000	102.02428	8.00000	102.00241			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>	
CLNF1 On 20/06/2020 Spot Bond					0.00000	99.92067			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>	
CLNF1 On 17/08/2021 Spot Bond					0.00000	100.63253			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			8.01000	111.30365	8.01000	111.27977		3,204,000,000,000.00	400,000,000	435,200,000	
<b>Total COJ05 SPOT</b>								<b>3,204,000,000,000.00</b>	<b>400,000,000</b>	<b>435,200,000</b>	
<b>Total For COJ05</b>								<b>3,204,000,000,000.00</b>	<b>400,000,000</b>	<b>435,200,000</b>	
COJ07 On 23/03/2021 Spot Bond			6.32000	105.80213	6.32000	105.78425		0.00	0	0	
<b>Total COJ07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			9.79500	107.28703	9.79500	107.25900		0.00	0	0	
<b>Total COJ08 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ08</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.59000	112.62442	6.59000	112.60447		0.00	0	0	
<b>Total COJG01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJG01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			7.24500	106.51142	7.24500	106.49071		0.00	0	0	
<b>Total COT01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			10.25500	101.79682	10.25500	101.76901		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			10.34500	95.60453	10.34500	95.57818		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			9.61000	9.61000	9.61000	110.46640				0.00	0	911,080,62
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>911,080,62</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>911,080,62</b>
CS002 On 17/12/2020 Spot Bond					0.00000	99.99997				0.00	0	
<b>Total CS002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CS002</b>										<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	100.32661				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>	
CSA05U 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>	
CSD05U 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	99.92001				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	101.99895				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	102.90794				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.04326				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	100.02867				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	99.90653				0.00	0	
<b>Total DENG93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG93</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 27/09/2020 Spot Bond					0.00000	99.82099				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	100.02868				0.00	0	
<b>Total DENG97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG97</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.91286				0.00	0	
<b>Total DENG98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG98</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.07550				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	99.81596				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	100.49165				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	99.37140				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			9.14500	9.14500	9.14500	105.45325				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DSY03U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For DSY03U</b>									<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.75614			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		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
<b>Total DSY05U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
<b>Total For DSY05U</b>								<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
DSY06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total DSY06U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DSY06U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV2021 On 18/06/2021 Spot Bond			6.34000	102.56729	6.34000	102.54980		0.00	0	200,000,000	
<b>Total DV2021 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>200,000,000</b>	
<b>Total For DV2021</b>								<b>0.00</b>	<b>0</b>	<b>200,000,000</b>	
DV23 On 27/02/2023 Spot Bond			6.79000	110.83584	6.79000	110.81552		212,850,204,000.00	31,347,600	320,078,900	
<b>Total DV23 SPOT</b>								<b>212,850,204,000.00</b>	<b>31,347,600</b>	<b>320,078,900</b>	
<b>Total For DV23</b>								<b>212,850,204,000.00</b>	<b>31,347,600</b>	<b>320,078,900</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	22.97454	100.00000	22.92342		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	22.97454	100.00000	22.92342		0.00	0	0	
<b>Total DV23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			6.28000	114.22205	6.28000	114.20264		178,352,000,000.00	28,400,000	14,200,000	
<b>Total DV24 SPOT</b>								<b>178,352,000,000.00</b>	<b>28,400,000</b>	<b>14,200,000</b>	
<b>Total For DV24</b>								<b>178,352,000,000.00</b>	<b>28,400,000</b>	<b>14,200,000</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.19552	9.69000	103.16869		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.19552	9.69000	103.16869		0.00	0	0	
<b>Total DV24/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV24/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.47000	95.92452	11.47000	95.89513		0.00	0	0	
<b>Total DV29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.32963	10.10000	103.30166		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.32963	10.10000	103.30166		0.00	0	0	
<b>Total DV29/R213 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV29/R213</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.01476		0.00	0	0	
<b>Total DVC031 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 DVC031</b>										<b>0.00</b>	<b>0</b>	
DVF20 On 31/08/2020 Spot Bond					0.00000	100.28128				0.00	0	
<b>Total DVF20C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF20C</b>										<b>0.00</b>	<b>0</b>	
DVF20 On 23/10/2020 Spot Bond					0.00000	101.02097				0.00	0	
<b>Total DVF20D SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF20D</b>										<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.31599				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	99.35606				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 29/08/2022 Spot Bond					0.00000	99.87621				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.27866				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	99.52803				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	101.89271				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	102.25556				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	99.92350				0.00	1,097,200,000	548,600,000
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>1,097,200,000</b>	<b>548,600,000</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>1,097,200,000</b>	<b>548,600,000</b>
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DVF30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF30U</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.23168				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	
DVFB21 On 31/05/2024 Spot Bond					0.00000	100.25116				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>	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.74976				0.00	25,000,000,000	50,000,000,000
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>25,000,000,000</b>	<b>50,000,000,000</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>25,000,000,000</b>	<b>50,000,000,000</b>
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.84754				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>	
DVFB21 On 31/01/2025 Spot Bond					0.00000	100.86705				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>	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.88527				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	95.26589	100.00000	95.03353				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	106.15495	4.65000	106.14150				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			5.55000	113.62651	5.55000	113.60942				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			5.81500	108.94658	5.81500	108.92961				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			6.72000	113.09999	6.72000	113.07968				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			5.54000	98.74203	5.54000	98.71596				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EL001U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL001U</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.38500	86.50902	5.38500	86.48639				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	130.78571	2.25000	130.76255				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	126.84745	5.11000	126.81541				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			4.94000	113.87411	4.94000	113.84586				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			4.85000	112.91979	4.85000	112.89189				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			5.20000	99.82045	5.20000	99.79492				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			5.35500	88.53385	5.35500	88.51076				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	130.78571	2.25000	130.76255				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	130.62636				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	128.55768				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ELN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN005</b>										<b>0.00</b>	<b>0</b>	
ELN006 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>	
ELN007 On 17/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	12,000,000,000	12,000,000,000	12,000,000,000
<b>Total ELN007 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>12,000,000,000</b>	<b>12,000,000,000</b>	<b>12,000,000,000</b>
<b>Total For ELN007</b>									<b>10,000,000,000,000.00</b>	<b>12,000,000,000</b>	<b>12,000,000,000</b>	<b>12,000,000,000</b>
EMM01 On 28/07/2020 Spot Bond			6.17000	104.57291	6.17000	104.55536			0.00	0	0	
<b>Total EMM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM02 On 11/03/2021 Spot Bond			6.02000	106.17673	6.02000	106.15962			0.00	0	10,000,000,000	10,000,000,000
<b>Total EMM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For EMM02</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
EMM03 On 04/05/2024 Spot Bond			9.41500	103.23141	9.41500	103.20561			0.00	0	18,100,000,000	18,100,000,000
<b>Total EMM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>18,100,000,000</b>	<b>18,100,000,000</b>
<b>Total For EMM03</b>									<b>0.00</b>	<b>0</b>	<b>18,100,000,000</b>	<b>18,100,000,000</b>
EMM04 On 16/05/2028 Spot Bond			11.17000	11.17000	11.17000	94.53024			0.00	0	0	
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			11.52000	11.52000	11.52000	98.91974			0.00	0	666,666,666	666,666,666
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>666,666,666</b>	<b>666,666,666</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>666,666,666</b>	<b>666,666,666</b>
EMM06 On 23/06/2025 Spot Bond			9.49500	9.49500	9.49500	101.58106			0.00	0	0	
<b>Total EMM06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			9.49500	9.49500	9.49500	107.42536			0.00	0	0	
<b>Total EMM07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			11.75000	11.75000	11.75000	85.33899			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	100.41468				0.00	0	572,300,00
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>572,300,00</b>
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	<b>572,300,00</b>
ENX01 On 23/04/2021 Spot Bond					0.00000	101.86503				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	100.12463				0.00	0	
<b>Total ENX02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX02</b>										<b>0.00</b>	<b>0</b>	
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ENX03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX03U</b>										<b>0.00</b>	<b>0</b>	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.68792				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	0.00000				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	100.84926				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	100.47355				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>	
ENX09 On 01/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,00
<b>Total ENX09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For ENX09</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
EPF007 On 02/09/2020 Spot Bond					0.00000	100.24177				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF012 On 06/11/2020 Spot Bond					0.00000	101.03850				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	100.68637				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	100.22292				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	100.13369				0.00	0	
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.13734				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.02948				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.07157				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	100.77823				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>	

Contract Details	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 EPF09U</b>										<b>0.00</b>	<b>0</b>	
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF10U</b>										<b>0.00</b>	<b>0</b>	
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF11U</b>										<b>0.00</b>	<b>0</b>	
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF12U</b>										<b>0.00</b>	<b>0</b>	
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF13U</b>										<b>0.00</b>	<b>0</b>	
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	100.72256				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	100.06419				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	100.43960				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	100.22246				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	100.22809				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	101.11861				0.00	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 EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT021 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>	
ERS3B1 On 17/05/2022 Spot Bond					0.00000	100.59807				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	100.57772				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	100.63055				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.58178				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	106.33900	10.00000	106.31100				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	100.69496				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	100.57773				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	100.60209				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	100.57126				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	100.56147				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Spot Bond			6.33000	112.64846	6.33000	112.62919			394,174,164,000.00	62,270,800	1,840,521,50
<b>Total ES23 SPOT</b>									<b>394,174,164,000.00</b>	<b>62,270,800</b>	<b>1,840,521,50</b>
<b>Total For ES23</b>									<b>394,174,164,000.00</b>	<b>62,270,800</b>	<b>1,840,521,50</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	103.96366	10.00000	103.93580			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			8.63500	98.11284	8.63500	98.09018			23,748,807,687,000.00	2,750,296,200	8,273,171,10
<b>Total ES26 SPOT</b>									<b>23,748,807,687,000.00</b>	<b>2,750,296,200</b>	<b>8,273,171,10</b>
<b>Total For ES26</b>									<b>23,748,807,687,000.00</b>	<b>2,750,296,200</b>	<b>8,273,171,10</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.63311	7.85000	101.61173			0.00	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.74000	73.76653	11.72000	73.84859			28,014,076,050,000.00	2,386,207,500	3,545,338,30
<b>Total ES33 SPOT</b>									<b>28,014,076,050,000.00</b>	<b>2,386,207,500</b>	<b>3,545,338,30</b>
<b>Total For ES33</b>									<b>28,014,076,050,000.00</b>	<b>2,386,207,500</b>	<b>3,545,338,30</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.91890	7.50000	101.89851			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			12.18500	73.26664	12.18500	73.24298			934,613,870,000.00	76,702,000	1,940,789,80
<b>Total ES42 SPOT</b>									<b>934,613,870,000.00</b>	<b>76,702,000</b>	<b>1,940,789,80</b>
<b>Total For ES42</b>									<b>934,613,870,000.00</b>	<b>76,702,000</b>	<b>1,940,789,80</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.23575	8.50000	101.21273			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	101.08293			0.00	0	
<b>Total ESFR03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ESFR03</b>									<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.02887			0.00	0	
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	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 EXX04</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	98.36259				0.00	0	50,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.92072				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	12.16232	100.00000	12.13286				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	19.64405	100.00000	19.59646				0.00	0	
<b>Total FFB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FFB1U</b>										<b>0.00</b>	<b>0</b>	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF07U</b>										<b>0.00</b>	<b>0</b>	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF13U</b>										<b>0.00</b>	<b>0</b>	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF14U</b>										<b>0.00</b>	<b>0</b>	
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
FIF17U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF17U</b>										<b>0.00</b>	<b>0</b>	
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.69702				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	99.71797				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	100.54297				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.64812				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	100.67039				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	100.94429				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	100.67974				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.96798				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			6.16000	6.16000	6.16000	103.92770				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	101.97365				0.00	10,000,000,000	5,000,000,00
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,00</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,00</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	104.70438				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB18 On 13/04/2021 Spot Bond					0.00000	103.71236				0.00	0	380,000,00
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
FRB19 On 14/04/2021 Spot Bond			7.08000	106.30350	7.08000	106.28329				0.00	0	
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	
FRB20 On 15/04/2021 Spot Bond					0.00000	103.30665				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	103.68488				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	100.59501				0.00	0	1,760,000,00
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,760,000,00</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	<b>1,760,000,00</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	100.36413				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	98.91699				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	96.94999				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	95.99225				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.19500	104.89707	9.19500	104.87131				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			2.96500	165.94235	2.96500	165.90977				0.00	0	
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			3.61500	3.61500	3.61500	297.83428				0.00	0	10,000,00
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			4.45000	4.45000	4.45000	134.73552				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			5.11000	172.82300	5.11000	172.77922				0.00	0	277,500,00
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>277,500,00</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>277,500,00</b>
FRBI29 On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	92.92329				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			5.61000	5.61000	5.61000	189.56014				0.00	0	20,000,00
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRBI46 On 31/03/2046 Spot Bond			5.59500	82.05654	5.59500	82.03469				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			5.60000	83.28186	5.60000	83.25961				0.00	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 FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 30/11/2020 Spot Bond			4.35000	4.35000	4.35000	98.00168				0.00	0	
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			6.71000	6.71000	6.71000	75.22630				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			6.79000	6.79000	6.79000	74.37690				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC12U</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			5.30000	5.30000	5.30000	129.92142				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	83.01860				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	106.33900	10.00000	106.31100				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC20: On 07/10/2020 Spot Bond					0.00000	102.69237				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			3.67500	164.12407	3.67500	164.08871				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			4.53500	161.95712	4.53500	161.91846				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	99.85622				0.00	0	
<b>Total FRC234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC234</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 19/10/2020 Spot Bond					0.00000	97.03400				0.00	0	
<b>Total FRC237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC237</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 19/10/2020 Spot Bond					0.00000	97.39661				0.00	0	
<b>Total FRC239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC239</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	98.09993				0.00	0	
<b>Total FRC240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC240</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.77914				0.00	0	
<b>Total FRC243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC243</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.74784				0.00	0	
<b>Total FRC245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC245</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.13645				0.00	0	
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC246</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	97.52070				0.00	0	
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC249</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 19/10/2020 Spot Bond					0.00000	102.12859				0.00	0	
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 13/02/2022 Spot Bond					0.00000	100.84813				0.00	0	
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.03077				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 17/07/2027 Spot Bond					0.00000	103.12575				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 10/10/2020 Spot Bond					0.00000	101.37157				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	101.41911				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	101.43914				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	101.35331				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	103.39545				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	100.95676				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	103.63951				0.00	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 FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC272 On 02/05/2028 Spot Bond			9.80000	101.22943	9.80000	101.20311				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>	
FRC274 On 12/12/2020 Spot Bond					0.00000	100.07205				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>	
FRC275 On 12/12/2020 Spot Bond					0.00000	100.07233				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>	
FRC276 On 04/03/2021 Spot Bond					0.00000	100.20544				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>	
FRC277 On 21/11/2022 Spot Bond					0.00000	100.50188				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC279 On 20/12/2023 Spot Bond					0.00000	99.91340				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>	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	108.58903				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>	
FRC282 On 26/01/2021 Spot Bond					0.00000	101.60744				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>	
FRC283 On 11/11/2024 Spot Bond					0.00000	100.93985				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>	
FRC284 On 20/12/2022 Spot Bond					0.00000	99.99322				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.69696				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28( On 20/12/2022 Spot Bond					0.00000	99.92454				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	100.93844				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	101.11485				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	99.97781				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	101.00626				0.00	0	
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 18/04/2021 Spot Bond					0.00000	100.99045				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	100.69331				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	100.70251				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	100.72170				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	99.89995				0.00	100,000,000	100,000,000
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
FRC30( On 25/04/2023 Spot Bond					0.00000	102.10498				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	101.64245				0.00	0	
<b>Total FRC301 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC301</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond					0.00000	100.85792				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	100.38915				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	101.51605				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	100.95363				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	100.33780				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 12/08/2020 Spot Bond					0.00000	100.64105				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	100.61856				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	99.92613				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	99.91492				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	99.99000				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	98.91000				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	99.90664				0.00	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 FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 23/02/2021 Spot Bond					0.00000	108.24000				0.00	0	
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	
FRC314 On 13/10/2026 Spot Bond					0.00000	89.84075				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.03293				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>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.96886				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	94.34568				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	99.90653				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	101.04563				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	99.88944				0.00	0	18,800,000.00
<b>Total FRC322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,800,000.00</b>
<b>Total For FRC322</b>										<b>0.00</b>	<b>0</b>	<b>18,800,000.00</b>
FRC322 On 20/12/2024 Spot Bond					0.00000	99.90445				0.00	65,000,000	65,000.00
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>65,000,000</b>	<b>65,000.00</b>
<b>Total For FRC323</b>										<b>0.00</b>	<b>65,000,000</b>	<b>65,000.00</b>
FRC323 On 20/06/2026 Spot Bond					0.00000	99.91385				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC325 On 02/04/2024 Spot Bond					0.00000	101.57450				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>	
FRC326 On 20/12/2022 Spot Bond					0.00000	99.90669				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>	
FRC327 On 30/09/2022 Spot Bond					0.00000	101.55961				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>	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.34960				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.79008				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	101.12714				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.87234				0.00	0	
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	
FRC332 On 02/02/2021 Spot Bond					0.00000	100.87234				0.00	0	
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	
FRC333 On 05/03/2021 Spot Bond					0.00000	100.16788				0.00	0	
<b>Total FRC333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC333</b>										<b>0.00</b>	<b>0</b>	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.35844				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>	
FRC335 On 13/09/2021 Spot Bond					0.00000	101.93691				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC336 On 25/04/2023 Spot Bond					0.00000	101.18300				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.18300				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>	

Contract Details	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 FRC337</b>									<b>0.00</b>	<b>0</b>	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.13054			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>	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.12019			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>	
FRC340 On 20/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	18,000,000.00
<b>Total FRC340 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>18,000,000.00</b>
<b>Total For FRC340</b>									<b>0.00</b>	<b>0</b>	<b>18,000,000.00</b>
FRC341 On 20/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		20,000,000,000,000.00	200,000,000	18,652,000,00	
<b>Total FRC341 SPOT</b>								<b>20,000,000,000,000.00</b>	<b>200,000,000</b>	<b>18,652,000,00</b>	
<b>Total For FRC341</b>								<b>20,000,000,000,000.00</b>	<b>200,000,000</b>	<b>18,652,000,00</b>	
FRC66 On 31/01/2022 Spot Bond			4.31500	4.31500	4.31500	162.46999			0.00	0	
<b>Total FRC66 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>									<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			4.25500	4.25500	4.25500	162.62083			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			4.23500	4.23500	4.23500	162.67115			0.00	0	
<b>Total FRC71 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC71</b>									<b>0.00</b>	<b>0</b>	
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FRD17U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRD17U</b>									<b>0.00</b>	<b>0</b>	
FRD19U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FRD19U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRD19U</b>									<b>0.00</b>	<b>0</b>	
FRD20U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FRD20U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRD20U</b>									<b>0.00</b>	<b>0</b>	
FRD23U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FRD23U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRD23U</b>									<b>0.00</b>	<b>0</b>	
FRD24U On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRD24U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD24U</b>										<b>0.00</b>	<b>0</b>	
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD26U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD26U</b>										<b>0.00</b>	<b>0</b>	
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD27U</b>										<b>0.00</b>	<b>0</b>	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD28U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD28U</b>										<b>0.00</b>	<b>0</b>	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD29U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD29U</b>										<b>0.00</b>	<b>0</b>	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD30U</b>										<b>0.00</b>	<b>0</b>	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD33U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD33U</b>										<b>0.00</b>	<b>0</b>	
FRD35I 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>	
FRD36I 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	81.88290	5.95000	81.86046				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			5.28500	98.63886	5.28500	98.61333				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	100.85964				0.00	0	200,000,00
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.07141				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	100.38735				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	100.70934				0.00	0	500,000,00
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.15874				0.00	820,000,000	410,000,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>820,000,000</b>	<b>410,000,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>820,000,000</b>	<b>410,000,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.30506				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.88290				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.50059				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	103.13035				0.00	0	3,440,000,00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,440,000,00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>3,440,000,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	98.08542				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>	
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS01U</b>										<b>0.00</b>	<b>0</b>	
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.78800	4.78800	4.78800	110.25425				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.20500	5.20500	5.20500	99.66385				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.27262				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.94227				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.34500	97.85984	5.34500	97.83435				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			5.23000	197.14316	5.23000	197.09259				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.48500	96.07126	5.48500	96.04588				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	196.48485				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			4.85000	132.47769	4.85000	132.44495				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	122.15579	3.70500	122.12936				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.48500	96.07126	5.48500	96.04588				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.38000	194.12711	5.38000	194.07651				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.43000	193.13421	5.43000	193.08365				0.00	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 FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			4.38000	168.56042	4.38000	135.14105				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.46000	192.54147	5.46000	192.49089				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.48500	96.07126	5.48500	96.04588				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			5.51000	168.19527	5.51000	168.15088				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			6.23500	87.14862	6.23500	87.12385				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			5.40000	169.45357	5.40000	169.40932				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			5.46000	168.76589	5.46000	168.72156				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			5.97000	182.79604	5.97000	182.74557				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			6.16500	87.93658	6.16500	87.91175				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			5.48500	5.48500	5.48500	96.04588				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			5.48500	94.40914	5.48500	96.04588				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS137 On 31/03/2028 Spot Bond			5.27000	170.95460	5.27000	170.91057				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>	
FRS138 On 07/12/2033 Spot Bond			5.74000	187.11460	5.74000	187.06407				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>	
FRS142 On 31/03/2028 Spot Bond			5.40000	169.45357	5.40000	169.40932				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>	
FRS143 On 31/03/2028 Spot Bond			5.40000	169.45357	5.40000	169.40932				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>	
FRS145 On 31/03/2028 Spot Bond			5.69000	166.15934	5.69000	166.11470				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>	
FRS146 On 31/01/2025 Spot Bond			5.15000	130.78977	5.15000	130.75639				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			3.37500	164.88910	3.37500	164.85490				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			5.75000	165.48700	5.75000	165.44227				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			5.79000	165.04052	5.79000	164.99574				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/01/2025 Spot Bond			5.12000	130.95744	5.12000	130.92413				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			5.21000	171.65251	5.21000	171.60858				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			5.80000	5.80000	5.80000	164.88432				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 20/06/2022 Spot Bond					0.00000	15.69104				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>	
FRS158 On 06/06/2023 Spot Bond					0.00000	17.06665				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>	
FRS159 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>	
FRS15U On 06/06/2024 Spot Bond					0.00000	19.32807				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>	
FRS160 On 06/06/2025 Spot Bond					0.00000	21.65489				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 20/06/2022 Spot Bond					0.00000	14.49497				0.00	0	
<b>Total FRS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS162</b>										<b>0.00</b>	<b>0</b>	
FRS162 On 06/06/2023 Spot Bond					0.00000	15.58786				0.00	0	
<b>Total FRS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS163</b>										<b>0.00</b>	<b>0</b>	
FRS163 On 06/06/2024 Spot Bond					0.00000	17.55477				0.00	0	
<b>Total FRS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS164</b>										<b>0.00</b>	<b>0</b>	
FRS164 On 06/06/2025 Spot Bond					0.00000	19.55340				0.00	0	
<b>Total FRS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS165</b>										<b>0.00</b>	<b>0</b>	
FRS165 On 01/08/2022 Spot Bond					0.00000	13.31173				0.00	0	
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	
FRS167 On 01/08/2022 Spot Bond					0.00000	13.27224				0.00	0	
<b>Total FRS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS168</b>										<b>0.00</b>	<b>0</b>	
FRS168 On 01/08/2021 Spot Bond					0.00000	11.98938				0.00	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 FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	
FRS16l 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	15.22125				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	101.11517				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	101.20807				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
<b>Total FRS173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS173</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 26/01/2024 Spot Bond					0.00000	15.86672				0.00	0	
<b>Total FRS175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS175</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 26/01/2024 Spot Bond					0.00000	15.86671				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 19/07/2024 Spot Bond					0.00000	18.51576				0.00	0	
<b>Total FRS177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS177</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 18/09/2023 Spot Bond					0.00000	99.98471				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.87522				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18 On 04/10/2021 Spot Bond					0.00000	114.76048				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 16/11/2023 Spot Bond					0.00000	123.03280				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>	
FRS18 On 23/01/2024 Spot Bond					0.00000	124.27251				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>	
FRS18 On 23/01/2024 Spot Bond					0.00000	141.02008				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>	
FRS18 On 23/01/2024 Spot Bond					0.00000	123.34577				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>	
FRS19 On 19/06/2026 Spot Bond					0.00000	21.80131				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 19/06/2026 Spot Bond					0.00000	47.15895				0.00	0	
<b>Total FRS195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS195</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.76990				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 03/08/2020 Spot Bond					0.00000	123.51892				0.00	0	
<b>Total FRS198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS198</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.85742				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>	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.73855				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.38124				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS202 On 11/09/2020 Spot Bond					0.00000	101.05148				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>	
FRS204 On 15/03/2021 Spot Bond					0.00000	104.27237				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>	
FRS205 On 14/10/2025 Spot Bond					0.00000	101.44617				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>	
FRS206 On 16/11/2020 Spot Bond					0.00000	109.09731				0.00	0	
<b>Total FRS207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS207</b>										<b>0.00</b>	<b>0</b>	
FRS207 On 16/11/2020 Spot Bond					0.00000	117.67642				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	100.59170				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	136.23858				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	111.28963				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	110.31898				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	102.54994				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	927,053,900	927,053,900
<b>Total FRS216 SPOT</b>										<b>0.00</b>	<b>927,053,900</b>	<b>927,053,900</b>
<b>Total For FRS216</b>										<b>0.00</b>	<b>927,053,900</b>	<b>927,053,900</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				0.00	0	34,540,000,000
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,540,000,000</b>
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	<b>34,540,000,000</b>
FRS219 On 20/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00		1,000,000,000	1,000,000,000	
<b>Total FRS220 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 FRS220</b>								<b>10,000,000,000,000.00</b>		<b>1,000,000,000</b>	<b>1,000,000,000</b>	
FRS36 On 07/12/2023 Spot Bond			3.41500	3.41500	3.41500	299.72149				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			3.30500	300.82730	3.30500	300.76561				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			4.02500	4.02500	4.02500	294.01003				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			3.16500	165.42744	3.16500	165.39408				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	100.93819				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			2.86500	166.20060	2.86500	166.16843				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS62 On 04/11/2026 Spot Bond					0.00000	100.84988			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			5.18500	91.25557	5.18500	91.23221			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			4.75000	66.08537	4.75000	97.26753			0.00	0	
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			4.27000	4.27000	4.27000	135.78114			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			4.55000	4.55000	4.55000	134.15864			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			4.21500	4.21500	4.21500	292.25789			0.00	0	
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	
FRX20 On 01/10/2020 Spot Bond			5.05000	102.88041	5.05000	102.86639			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			5.81000	5.81000	5.81000	107.07905		1,162,000,000,000.00	200,000,000	310,000,00	
<b>Total FRX23 SPOT</b>								<b>1,162,000,000,000.00</b>	<b>200,000,000</b>	<b>310,000,00</b>	
<b>Total For FRX23</b>								<b>1,162,000,000,000.00</b>	<b>200,000,000</b>	<b>310,000,00</b>	
FRX24 On 10/12/2024 Spot Bond			7.07500	114.12831	7.07500	114.10662			0.00	0	
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			7.39500	113.70579	7.39500	113.68310			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			7.90500	109.78610	7.90500	109.76284		15,206,058,000,000.00	1,923,600,000	1,481,800,00	
<b>Total FRX26 SPOT</b>								<b>15,206,058,000,000.00</b>	<b>1,923,600,000</b>	<b>1,481,800,00</b>	
<b>Total For FRX26</b>								<b>15,206,058,000,000.00</b>	<b>1,923,600,000</b>	<b>1,481,800,00</b>	
FRX27 On 07/03/2027 Spot Bond			8.05500	113.74216	8.05500	113.71776		8,605,962,000,000.00	1,068,400,000	534,200,00	
<b>Total FRX27 SPOT</b>								<b>8,605,962,000,000.00</b>	<b>1,068,400,000</b>	<b>534,200,00</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 FRX27</b>									<b>8,605,962,000,000.00</b>	<b>1,068,400,000</b>	<b>534,200,00</b>
FRX28 On 26/07/2028 Spot Bond			8.51500	113.24568	8.51500	113.21974			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			9.25000	106.84341	9.25000	106.81687			0.00	0	
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			9.63000	102.19878	9.63000	102.17239			0.00	0	20,000,00
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.89000	106.56741	9.89000	106.53931		12,398,104,000,000.00		1,253,600,000	626,800,00
<b>Total FRX32 SPOT</b>								<b>12,398,104,000,000.00</b>		<b>1,253,600,000</b>	<b>626,800,00</b>
<b>Total For FRX32</b>								<b>12,398,104,000,000.00</b>		<b>1,253,600,000</b>	<b>626,800,00</b>
FRX45 On 14/04/2045 Spot Bond			11.54500	72.58259	11.54500	72.56033			0.00	0	
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FS3A5U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS3A5U</b>									<b>0.00</b>	<b>0</b>	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FS3B1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS3B1U</b>									<b>0.00</b>	<b>0</b>	
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FS3C1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS3C1U</b>									<b>0.00</b>	<b>0</b>	
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FS3D1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS3D1U</b>									<b>0.00</b>	<b>0</b>	
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FS4A4U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS4A4U</b>									<b>0.00</b>	<b>0</b>	
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FS4A5U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS4A5U</b>									<b>0.00</b>	<b>0</b>	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	
FS4C1l On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	
FS4D1l On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	
FS5A3l On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5A3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5A3U</b>										<b>0.00</b>	<b>0</b>	
FS5A4l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5A4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	
FS5A5l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	
FS5B1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	
FS5C1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	
FS5D1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	
FS5E1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.94221				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	99.98718				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.51880				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	100.47861				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	100.49984				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.51271				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	100.51650				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	101.37586				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	100.60600				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	100.19096				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>	

Contract Details	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 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	100.35915				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	98.22329				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	100.36728				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	100.38701				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.52201				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRB19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB19U</b>										<b>0.00</b>	<b>0</b>	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB21U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB21U</b>										<b>0.00</b>	<b>0</b>	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB22U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB22U</b>										<b>0.00</b>	<b>0</b>	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB23U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB23U</b>										<b>0.00</b>	<b>0</b>	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB24U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB24U</b>										<b>0.00</b>	<b>0</b>	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB25U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB25U</b>										<b>0.00</b>	<b>0</b>	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB27U</b>										<b>0.00</b>	<b>0</b>	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			4.64000	100.86718	4.64000	100.84288				0.00	0	10,000,00
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	102.33028				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	101.24908				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	99.90664				0.00	0	
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT12</b>										<b>0.00</b>	<b>0</b>	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.90127				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	101.29766				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			6.31000	113.07634	6.31000	113.05715				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	100.44184				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	102.62513				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			9.14500	104.00131	9.14500	103.97590				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.08307				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	102.38247				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.11695				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	100.48998				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	101.42072				0.00	677,000,000	338,500,000
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>677,000,000</b>	<b>338,500,000</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>677,000,000</b>	<b>338,500,000</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	100.59427				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.09631				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	100.10005				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	98.69113				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	100.31633				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	99.65546				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	97.92162				0.00	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 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	98.40754				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.23984				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	101.60044				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	100.89068				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	100.50891				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	100.71344				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.53699				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	99.90096				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	99.89723				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T1 On 26/02/2023 Spot Bond					0.00000	100.37397				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	101.63947				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H6T5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H6T5U</b>										<b>0.00</b>	<b>0</b>	
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H7T6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H7T6U</b>										<b>0.00</b>	<b>0</b>	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H8T2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H8T2U</b>										<b>0.00</b>	<b>0</b>	
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H9T1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H9T1U</b>										<b>0.00</b>	<b>0</b>	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.30898				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	101.41736				0.00	0	
<b>Total HILB06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB06</b>										<b>0.00</b>	<b>0</b>	
HILB07 On 11/07/2021 Spot Bond					0.00000	101.43660				0.00	0	
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.35311				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.74937				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.14942				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	100.36277				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	100.19576				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					0.00000	100.10783				0.00	0	
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB13</b>										<b>0.00</b>	<b>0</b>	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.33900	10.00000	106.31100				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	101.67929				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	101.60459				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	101.58332				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			4.03500	104.37883	4.03500	104.36734				0.00	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 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	93.82199	100.00000	93.59260				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			3.89500	295.28141	3.89500	295.21618			131,884,700,000.00		33,860,000	33,860,000
<b>Total HWAY23 SPOT</b>									<b>131,884,700,000.00</b>		<b>33,860,000</b>	<b>33,860,000</b>
<b>Total For HWAY23</b>									<b>131,884,700,000.00</b>		<b>33,860,000</b>	<b>33,860,000</b>
HWAY2 On 07/12/2024 Spot Bond			4.11500	4.11500	4.11500	296.44756				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	72.89018	5.28000	90.95022				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			11.67000	86.95280	11.67000	86.92571			1,520,601,000,000.00		130,300,000	4,480,300,000
<b>Total HWAY34 SPOT</b>									<b>1,520,601,000,000.00</b>		<b>130,300,000</b>	<b>4,480,300,000</b>
<b>Total For HWAY34</b>									<b>1,520,601,000,000.00</b>		<b>130,300,000</b>	<b>4,480,300,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.60847	100.00000	12.58041				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.74000	86.07881	11.74000	86.05184			1,756,304,000,000.00		149,600,000	5,169,600,000
<b>Total HWAY35 SPOT</b>									<b>1,756,304,000,000.00</b>		<b>149,600,000</b>	<b>5,169,600,000</b>
<b>Total For HWAY35</b>									<b>1,756,304,000,000.00</b>		<b>149,600,000</b>	<b>5,169,600,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.60793	100.00000	12.57987				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	101.33958				0.00	0	25,000,000,000
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.03294				0.00	0	10,000,000,000
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.31908				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWY02 On 25/11/2020 Spot Bond			10.00000	106.33900	10.00000	106.31100				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			3.72000	139.06446	3.70000	139.15429			523,783,812,000,000.00	140,802,100,000	301,716,000,000	
<b>Total I2025 SPOT</b>									<b>523,783,812,000,000.00</b>	<b>140,802,100,000</b>	<b>301,716,000,000</b>	
<b>Total For I2025</b>									<b>523,783,812,000,000.00</b>	<b>140,802,100,000</b>	<b>301,716,000,000</b>	
I2029 On 31/03/2029 Spot Bond			4.17000	99.49473	4.17000	99.47202			279,616,180,800,000.00	67,054,240,000	184,508,220,000	
<b>Total I2029 SPOT</b>									<b>279,616,180,800,000.00</b>	<b>67,054,240,000</b>	<b>184,508,220,000</b>	
<b>Total For I2029</b>									<b>279,616,180,800,000.00</b>	<b>67,054,240,000</b>	<b>184,508,220,000</b>	
I2033 On 28/02/2033 Spot Bond			4.45000	96.06130	4.45000	96.03878			766,899,596,600,000.00	172,336,988,000	117,374,594,000	
<b>Total I2033 SPOT</b>									<b>766,899,596,600,000.00</b>	<b>172,336,988,000</b>	<b>117,374,594,000</b>	
<b>Total For I2033</b>									<b>766,899,596,600,000.00</b>	<b>172,336,988,000</b>	<b>117,374,594,000</b>	
I2038 On 31/01/2038 Spot Bond			4.57000	108.53177	4.58500	108.28615			619,149,952,300,000.00	135,481,390,000	259,673,695,000	
<b>Total I2038 SPOT</b>									<b>619,149,952,300,000.00</b>	<b>135,481,390,000</b>	<b>259,673,695,000</b>	
<b>Total For I2038</b>									<b>619,149,952,300,000.00</b>	<b>135,481,390,000</b>	<b>259,673,695,000</b>	
I2046 On 31/03/2046 Spot Bond			4.59500	96.80344	4.59500	96.78025			452,886,580,240,000.00	316,188,592,000	205,631,096,000	
<b>Total I2046 SPOT</b>									<b>452,886,580,240,000.00</b>	<b>316,188,592,000</b>	<b>205,631,096,000</b>	
<b>Total For I2046</b>									<b>452,886,580,240,000.00</b>	<b>316,188,592,000</b>	<b>205,631,096,000</b>	
I2050 On 31/12/2050 Spot Bond			4.60000	99.38518	4.60000	99.36129			382,689,014,400,000.00	83,193,264,000	189,774,282,000	
<b>Total I2050 SPOT</b>									<b>382,689,014,400,000.00</b>	<b>83,193,264,000</b>	<b>189,774,282,000</b>	
<b>Total For I2050</b>									<b>382,689,014,400,000.00</b>	<b>83,193,264,000</b>	<b>189,774,282,000</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>		

Contract Details	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 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			6.12500	6.12500	6.12500	105.89035				0.00	0	
<b>Total IBL101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>										<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.23594				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	101.45362				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	100.98545				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			3.87500	295.46736	3.87500	295.40226				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	100.25597				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	100.46174				0.00	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 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	100.72724				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	100.47853				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	99.93418				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	100.92090				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	100.56965				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	101.31448				0.00	0	
<b>Total IBL120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL120</b>										<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.74086				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	100.63799				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	101.34943				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	100.42929				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	101.16919				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL131 On 07/08/2020 Spot Bond					0.00000	100.70038				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	100.71416				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	99.96012				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	101.04513				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	100.44460				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	100.42002				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.66192				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	100.61426				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	100.60113				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	100.56102				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	100.50132				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	100.01603				0.00	0	
<b>Total IBL143 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL143</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.92488				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			2.89500	2.89500	2.89500	166.09077				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	106.33900	10.00000	106.31100				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			5.94500	103.78928	5.94500	103.77250				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			6.77000	114.56375	6.77000	114.54279				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	101.12052				0.00	0	
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			3.01500	165.81342	3.01500	165.78066				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	100.69164				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	100.73218				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			6.61000	108.23298	6.61000	108.21385				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	101.26381				0.00	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 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			6.05000	104.57381	6.05000	104.55687				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	53.48906	100.00000	53.37132				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	100.40255				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	100.91085				0.00	0	2,100,000,00
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	103.11666				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	
IDC02L On 28/02/2028 Spot Bond			100.00000	12.02200	100.00000	11.99525				0.00	0	
<b>Total IDC02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC02U</b>										<b>0.00</b>	<b>0</b>	
IDCG03 On 22/10/2020 Spot Bond			5.83000	102.11489	5.83000	102.09890				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			8.34500	105.02649	8.34500	105.00316				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	100.90265				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			10.07000	108.52429	10.07000	108.71209				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.19132				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			8.94500	109.33527	8.94500	109.30913				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	100.85291				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	99.17653				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	100.67030				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	99.18907				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.33002				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	100.77813				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	100.06682				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	96.96576				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG20 On 18/12/2020 Spot Bond					0.00000	99.98730				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	99.98644				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG2 On 18/12/2024 Spot Bond					0.00000	100.02458				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>	
IDCG2 On 29/01/2027 Spot Bond					0.00000	100.94431				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.02881				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>	
IDCP1 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>	
IDCP2 On 05/04/2025 Spot Bond			100.00000	7.25292	100.00000	7.23687				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>	
IDCP3 On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IDCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP3U</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			7.84500	103.43831	7.84500	103.41656				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			5.86500	103.83781	5.86500	103.82142				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN334U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN334U</b>										<b>0.00</b>	<b>0</b>	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN342U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN342U</b>										<b>0.00</b>	<b>0</b>	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN343U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN343U</b>										<b>0.00</b>	<b>0</b>	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN345U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN345U</b>										<b>0.00</b>	<b>0</b>	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN355U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN355U</b>										<b>0.00</b>	<b>0</b>	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN367U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN367U</b>										<b>0.00</b>	<b>0</b>	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN385U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN385U</b>										<b>0.00</b>	<b>0</b>	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN395U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN403U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN403U</b>										<b>0.00</b>	<b>0</b>	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN404U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN404U</b>										<b>0.00</b>	<b>0</b>	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN405U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN405U</b>										<b>0.00</b>	<b>0</b>	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN407U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN407U</b>										<b>0.00</b>	<b>0</b>	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN408U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN408U</b>										<b>0.00</b>	<b>0</b>	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN409U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN409U</b>										<b>0.00</b>	<b>0</b>	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN419U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN419U</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	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 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	106.33900	10.00000	106.31100				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	100.27399				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	100.94529				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	101.72315				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	90.59810				0.00	0	
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING384</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.30402				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	101.95434				0.00	0	250,000,00
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For INLV02</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
INLV03 On 11/02/2021 Spot Bond					0.00000	101.84825				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			7.31000	107.86374	7.31000	107.84246				0.00	0	
<b>Total INLV04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV04</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.07719				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
IPC30U On 30/07/2020 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 IPC30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPC30U</b>										<b>0.00</b>	<b>0</b>	
IPF01J On 25/11/2020 Spot Bond			10.00000	106.33900	10.00000	106.31100				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	100.21241				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	100.07365				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	99.99997				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	99.92807				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	99.92672				0.00	0	
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.92536				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	99.34155				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.02963				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	100.82231				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF25 On 15/10/2023 Spot Bond					0.00000	101.13922				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	100.72499				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	100.73481				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	101.70977				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.88441				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	101.63592				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.07289				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	101.04844	2.75000	101.04086				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			7.36000	148.56462	7.36000	148.51813				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 IV019</b>										<b>0.00</b>	<b>0</b>	
IV033 On 11/02/2021 Spot Bond					0.00000	101.45571				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			7.31000	107.57215	7.31000	107.55094				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	104.18623				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	103.93352				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	99.87066				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			5.11500	5.11500	5.11500	160.47641				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	
IV040 On 29/09/2021 Spot Bond					0.00000	103.72137				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			8.13000	107.18532	8.13000	107.16211				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	104.12812				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			8.14500	8.14500	8.14500	106.65737				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	101.22503				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			3.81500	163.76870	3.81500	163.73278				0.00	0	50,000.00

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 IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
IV046 On 21/06/2022 Spot Bond					0.00000	100.63807				0.00	0	500,000,00
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
IV050 On 26/06/2024 Spot Bond					0.00000	100.97943				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	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV19A On 31/03/2028 Spot Bond			6.06000	162.06271	6.06000	162.01758				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>	
IVC005 On 25/11/2020 Spot Bond			10.00000	106.33900	10.00000	106.31100				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	101.67189				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			11.31000	101.75631	11.31000	101.72555				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	100.86167				0.00	0	
<b>Total IVC063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC063</b>										<b>0.00</b>	<b>0</b>	
IVC094 On 06/12/2021 Spot Bond			6.62500	106.09591	6.62500	106.07701				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	101.77511				0.00	0	50,000,00
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
IVC103 On 29/06/2021 Spot Bond					0.00000	101.80749				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	101.78590				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	101.47791				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			6.27500	103.85894	6.27500	103.84151				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	100.03202				0.00	0	
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2020 Spot Bond					0.00000	100.86237				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	97.88664				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	100.94884				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	101.33162				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	100.34574				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.20362				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	100.23001				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	100.13297				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	100.21751				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	99.92947				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	100.81357				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	100.74225				0.00	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 IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.03956				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			874,000,000,000.00	8,740,000,000	4,370,000,000	
<b>Total IVC153 SPOT</b>									<b>'4,000,000,000,000.00</b>	<b>8,740,000,000</b>	<b>4,370,000,000</b>	
<b>Total For IVC153</b>									<b>'4,000,000,000,000.00</b>	<b>8,740,000,000</b>	<b>4,370,000,000</b>	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.75823				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	100.99450				0.00	0	
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	99.87598				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	100.00004				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	99.93453				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	99.92133				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	102.54027				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	100.55646				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC174 On 19/11/2020 Spot Bond					0.00000	100.56692				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	100.19466				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC84U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC84U</b>										<b>0.00</b>	<b>0</b>	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	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 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			4.45000	4.45000	4.45000	99.91473				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			4.45000	4.45000	4.45000	99.65979				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			4.50000	4.50000	4.50000	99.31432				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			4.50000	4.50000	4.50000	99.57035				0.00	0	
<b>Total IVZ004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ004</b>										<b>0.00</b>	<b>0</b>	
IVZ005 On 30/07/2020 Spot Bond			4.50000	4.50000	4.50000	99.39952				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			4.55000	4.55000	4.55000	99.22078				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			4.55000	4.55000	4.55000	99.13495				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			4.55000	4.55000	4.55000	99.04926				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			4.55000	4.55000	4.55000	98.96373				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			4.55000	4.55000	4.55000	98.79310				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.90608				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	101.76432				0.00	0	
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			9.61000	102.22462	9.61000	102.19840				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	100.10253				0.00	0	
<b>Total KAP010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP010</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.27472				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.32796				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.04968				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.45468				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.37709				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	101.70247				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KSB009 On 05/08/2020 Spot Bond					0.00000	101.38724				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			8.93500	126.02620	8.93500	125.99626				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	94.44208				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	90.38593				0.00	0	
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	
LBK20 On 08/06/2022 Spot Bond			7.09000	105.90695	7.09000	105.88680				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	99.47480				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	90.99680				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			10.61000	100.82406	10.61000	100.79559				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	93.85740				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	97.83636				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			12.13000	93.13517	12.13000	93.10537				0.00	0	
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 LBK28</b>										<b>0.00</b>	<b>0</b>	
LBK29 On 07/06/2023 Spot Bond			11.11000	96.83585	11.11000	96.80725				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	91.18231				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	90.14969				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	100.80419				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	99.61173				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.01967				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	99.87629				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	92.66317				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	80.72931				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			5.76000	103.65016	5.76000	103.63395				0.00	0	550,000.00

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 LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	101.73630				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			6.66000	109.49038	6.66000	109.47078				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	103.43034				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	100.67858				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	100.30074				0.00	0	500,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.17009				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	101.09364				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHL27 On 13/02/2021 Spot Bond					0.00000	100.95179				0.00	0	
<b>Total LHL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL27</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.08368				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	100.23876				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	101.19761				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	100.52421				0.00	0	
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM03</b>										<b>0.00</b>	<b>0</b>	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.53670				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	100.52406				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	100.53919				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	100.55054				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	0.00000				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>	
MAQ18 On 15/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MAQ188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAQ188</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>	

Contract Details	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 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	100.39838				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	100.16541				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	100.15929				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	100.19008				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	101.47710				0.00	0	
<b>Total MBF064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF064</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.04513				0.00	0	21,000,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>21,000,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>21,000,000,00</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	100.79112				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	100.53528				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	100.36291				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	101.30225				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	100.85936				0.00	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 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	100.86751				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	99.84370				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	99.84046				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	99.92464				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	100.33536				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	99.84371				0.00	0	
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	99.84048				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	100.34862				0.00	0	
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.06389				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MIIL03 On 28/08/2023 Spot Bond					0.00000	120.85329				0.00	0	
<b>Total MIIL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MIIL03</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 17/03/2021 Spot Bond			6.68000	104.95106	6.68000	104.93232				0.00	0	570,000,00
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</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
MMIG0 On 12/08/2025 Spot Bond			10.40500	10.40500	10.40500	107.38287				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.71000	111.95589	6.71000	111.93560				0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.99525				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	96.77499				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	97.65233				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			8.47500	104.19871	8.47500	104.17508				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MQB00 On 28/08/2023 Spot Bond					0.00000	120.98870				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	101.47474				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	100.49127				0.00	400,000,000	500,000,00
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>500,000,00</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>400,000,000</b>	<b>500,000,00</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	101.61623				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	100.85567				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.19399				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.91600				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	100.81119				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	99.26380				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.70495				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	100.72496				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	99.29835				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.42829				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	98.59278				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	100.13984				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	99.89572				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.12272				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	100.76554				0.00	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 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	100.46221				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	100.45522				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	100.45522				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	99.97889				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	99.99853				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	99.92133				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
N6F26 On 22/03/2021 Spot Bond					0.00000	99.89843			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	100.52658			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	99.93181			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	99.91198			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	99.89521			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	99.87984			0.00	0	
<b>Total N7E25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>									<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			6.60000	104.31957	6.60000	104.30117			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			5.41000	104.62692	5.41000	104.61143			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			6.71000	113.09215	6.71000	113.07165			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			9.37500	109.15909	9.37500	109.13162		5,437,500,000,000.00	580,000,000	145,000,000	
<b>Total NAM04 SPOT</b>								<b>5,437,500,000,000.00</b>	<b>580,000,000</b>	<b>145,000,000</b>	
<b>Total For NAM04</b>								<b>5,437,500,000,000.00</b>	<b>580,000,000</b>	<b>145,000,000</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.31973			0.00	0	
<b>Total NBG01G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG01G</b>									<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.02544			0.00	0	
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.86685				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	100.85666				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	100.87431				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			5.82500	101.81158	5.82500	101.79574				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			6.01000	104.74657	6.01000	104.72972				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	102.29265	9.38000	102.26717				0.00	0	
<b>Total NBK12A/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK12A/R208</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.59000	112.67722	6.59000	112.65737				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			5.32500	108.34813	5.32500	108.33257				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			5.57500	108.07541	5.57500	108.05909				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			7.77500	109.67046	7.77500	109.64749			466,500,000,000,000.00	60,000,000,000	40,030,000,00	
<b>Total NBK16A SPOT</b>									<b>6,500,000,000,000.00</b>	<b>60,000,000,000</b>	<b>40,030,000,00</b>	
<b>Total For NBK16A</b>									<b>6,500,000,000,000.00</b>	<b>60,000,000,000</b>	<b>40,030,000,00</b>	
NBK17 On 22/04/2026 Spot Bond			7.97500	110.61346	7.97500	110.58983				0.00	0	1,230,000,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,230,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,230,000,00</b>
NBK19 On 01/06/2022 Spot Bond			6.10500	106.85980	6.10500	106.84225				0.00	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 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			7.95500	111.70431	7.95500	111.68051				0.00	0	660,000,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
NBK20 On 25/06/2021 Spot Bond					0.00000	101.95813				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			8.90500	113.26131	8.90500	113.23420				0.00	0	20,000,00
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
NBK22 On 19/11/2022 Spot Bond			6.09000	109.63680	6.09000	109.61892				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			8.66500	109.44573	8.66500	109.42051				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			8.64500	113.22674	8.64500	113.20070				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24 On 11/02/2022 Spot Bond					0.00000	100.70981				0.00	0	
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 17/02/2023 Spot Bond			6.36000	6.36000	6.36000	113.92435				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.75463				0.00	0	400,000,00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	20.18370	100.00000	20.13927				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.29190				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK27/On 10/05/2026 Spot Bond			8.95500	111.04673	8.95500	111.02029				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28/On 02/08/2023 Spot Bond			6.61000	113.20804	6.61000	113.18781				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.84813				0.00	0	
<b>Total NBK28B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28B</b>										<b>0.00</b>	<b>0</b>	
NBK29/On 31/07/2026 Spot Bond			8.77500	112.02336	8.77500	111.99693				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30/On 20/02/2024 Spot Bond			6.44000	113.31280	6.44000	113.29307				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	100.85991				0.00	0	
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	
NBK31/On 09/11/2023 Spot Bond			6.36000	110.18436	6.36000	110.16562				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.98655				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.17041				0.00	0	
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK34B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.75512				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.46677				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.05976				0.00	0	
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.17000	10.17000	10.17000	65.53319				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.49326				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.19318				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.20797				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.77084				0.00	0	
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.87700				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.74752				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	100.96138				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	100.75882				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	100.07667				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	99.53026				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	100.59516				0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NBK51B</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
NBK52I On 21/02/2024 Spot Bond					0.00000	99.32358				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	100.14665				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	100.49597				0.00	0	3,530,000,000
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,530,000,000</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	<b>3,530,000,000</b>
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.60728				0.00	0	1,000,000,000
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.78399				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	99.95747				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.04695				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	99.07417				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	99.59654				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	99.25486				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	99.92282				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			9.34000	106.67842	9.34000	106.65197				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	99.92349				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			9.37500	105.99787	9.37500	105.97148				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	99.92282				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	99.92163				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.92028				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	99.91535				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	100.55847				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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED10U</b>										<b>0.00</b>	<b>0</b>	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED11U</b>										<b>0.00</b>	<b>0</b>	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED12U</b>										<b>0.00</b>	<b>0</b>	
NED19 On 01/07/2020 Spot Bond					0.00000	102.08174				0.00	10,000,000,000	5,000,000,000
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
NED20 On 01/07/2020 Spot Bond			5.61000	105.43433	5.61000	105.41816				0.00	0	3,030,000,000
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</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
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.78447				0.00	0	20,000,00
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.82005				0.00	0	
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NET53 On 17/04/2021 Spot Bond					0.00000	101.32657				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	101.09813				0.00	0	2,690,000,00
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,690,000,00</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>2,690,000,00</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	99.92739				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	100.49008				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.21976				0.00	400,000,000	400,000,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	98.53413				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	101.37358				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	101.61616				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	108.31771				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	99.09786				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NGLT1B</b>									<b>0.00</b>	<b>0</b>	
NGT10: On 25/03/2024 Spot Bond					0.00000	98.46066			0.00	60,000,000	30,000,00
<b>Total NGT103 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For NGT103</b>									<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
NGT10: On 15/01/2025 Spot Bond					0.00000	97.98551			0.00	0	
<b>Total NGT104 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>									<b>0.00</b>	<b>0</b>	
NGT10: On 22/05/2025 Spot Bond					0.00000	96.75406			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	106.33900	10.00000	106.31100			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	101.32215	13.50000	101.28619			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	100.79125			0.00	0	
<b>Total NHM006 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM006</b>									<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.47286			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	101.21680			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	100.51543			0.00	0	
<b>Total NHM011 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>									<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.04037			0.00	0	
<b>Total NHM012 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>									<b>0.00</b>	<b>0</b>	
NHM01 On 09/09/2020 Spot Bond					0.00000	100.11602			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	100.60339			0.00	0	50,000,00

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 NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.03775				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	100.98213				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	100.76185				0.00	0	20,000,00
<b>Total NHM017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For NHM017</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	100.59206				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	100.60703				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			5.43000	5.43000	5.43000	193.08365				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			4.77000	4.77000	4.77000	176.82848				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			4.45500	4.45500	4.45500	134.70662				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			5.01000	5.01000	5.01000	93.14085				0.00	0	10,000,00
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.48500	5.48500	5.48500	96.04588				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB11 On 31/01/2025 Spot Bond			4.56000	4.56000	4.56000	134.10111				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	131.87932				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			4.91000	4.91000	4.91000	175.14811				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			5.62000	166.94771	5.62000	166.90316				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			5.45000	96.51462	5.45000	96.48921				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NMP20 On 24/07/2020 Spot Bond			5.15500	104.14548	5.15500	104.13085				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	101.44870				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	99.92220				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	99.56293				0.00	0	
<b>Total NN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN013</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.69315				0.00	0	295,000,00
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>295,000,00</b>
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	<b>295,000,00</b>
NN015 On 20/09/2020 Spot Bond					0.00000	101.66324				0.00	0	
<b>Total NN015 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NN015</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.26968				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	96.98307				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	121.33989				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	100.12036				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	100.25683				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
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	100.40095				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	98.84877				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	99.92549				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	95.95513				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	97.26085				0.00	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 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	100.46219				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	98.23554				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	78.44662				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	100.80833				0.00	0	280,000,00
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
NN048 On 03/03/2023 Spot Bond					0.00000	78.33249				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	106.16540				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.07458				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	100.07870				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>	
NNF010 On 19/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF010</b>										<b>0.00</b>	<b>0</b>	
NNF011 On 19/01/2021 Spot Bond					0.00000	113.38000				0.00	0	
<b>Total NNF011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF011</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 01/08/2022 Spot Bond					0.00000	82.67962				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	82.67962				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	115.06272				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.44623				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	121.89532				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	121.74315				0.00	0	
<b>Total NNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF08</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.33248				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	112.60768				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	100.45103				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	100.45180				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	100.42704				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	100.35348				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.95167				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	100.47996				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	100.46229				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	100.38495				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	112.99891				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	100.39543				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/10/2022 Spot Bond			6.76000	113.43579	6.76000	113.41530				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			4.00500	188.05089	4.00500	188.00879				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			9.54500	116.04152	9.54500	116.01197			129,519,923,000.00		13,569,400	508,970,400
<b>Total NRA028 SPOT</b>									<b>129,519,923,000.00</b>		<b>13,569,400</b>	<b>508,970,400</b>
<b>Total For NRA028</b>									<b>129,519,923,000.00</b>		<b>13,569,400</b>	<b>508,970,400</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	12.84111	100.00000	12.81269				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NSN97U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NSN97U</b>										<b>0.00</b>	<b>0</b>	
NTC19 On 27/07/2020 Spot Bond					0.00000	101.05587				0.00	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 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	100.96651				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	100.60790				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	100.91925				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	101.29745				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	101.91779				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	100.34333				0.00	0	
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.19870				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	100.06769				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.06857				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	99.97315				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC31 On 10/06/2022 Spot Bond					0.00000	100.11470				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.93120				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			6.41000	108.91760	6.41000	108.89893				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			9.86500	106.73369	9.86500	106.70576				0.00	0	1,640,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,640,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,640,000,00</b>
OML08 On 14/09/2020 Spot Bond					0.00000	100.35010				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			6.71000	111.39957	6.71000	111.37959				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>
OML10 On 14/09/2025 Spot Bond			9.39500	110.87401	9.39500	110.84635				0.00	0	3,400,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,400,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>3,400,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	96.97548				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>	

Contract Details	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 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>	
<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 PBL1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBL1U</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	100.10584				0.00	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 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	100.10866				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	106.33900	10.00000	106.31100				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	0.00000				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	100.34066				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	101.48110				0.00	0	
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.77830				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	100.32983				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	100.52404				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	100.55051				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	100.60342				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PRE2C On 20/02/2022 Spot Bond					0.00000	100.61097				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	100.61852				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			7.66000	114.25996	7.59500	114.59472			297,419,127,172,000.00	1,216,373,254,200	1,345,817,456,700	
<b>Total R186 SPOT</b>									<b>17,419,127,172,000.00</b>	<b>216,373,254,200</b>	<b>345,817,456,700</b>	
<b>Total For R186</b>									<b>17,419,127,172,000.00</b>	<b>216,373,254,200</b>	<b>345,817,456,700</b>	
R197 On 07/12/2023 Spot Bond			2.79500	305.72250	2.80500	305.56705			2,744,078,174,500.00	981,781,100	120,143,181,100	
<b>Total R197 SPOT</b>									<b>2,744,078,174,500.00</b>	<b>981,781,100</b>	<b>120,143,181,100</b>	
<b>Total For R197</b>									<b>2,744,078,174,500.00</b>	<b>981,781,100</b>	<b>120,143,181,100</b>	
R202 On 07/12/2033 Spot Bond			4.47000	213.32667	4.43000	214.17163			425,372,539,740,000.00	95,161,642,000	186,089,771,000	
<b>Total R202 SPOT</b>									<b>15,372,539,740,000.00</b>	<b>95,161,642,000</b>	<b>186,089,771,000</b>	
<b>Total For R202</b>									<b>15,372,539,740,000.00</b>	<b>95,161,642,000</b>	<b>186,089,771,000</b>	
R2023 On 28/02/2023 Spot Bond			5.11000	108.89332	5.11000	108.87848			434,748,168,938,000.00	280,772,635,800	843,549,770,700	
<b>Total R2023 SPOT</b>									<b>14,748,168,938,000.00</b>	<b>280,772,635,800</b>	<b>343,549,770,700</b>	
<b>Total For R2023</b>									<b>14,748,168,938,000.00</b>	<b>280,772,635,800</b>	<b>343,549,770,700</b>	
R2030 On 31/01/2030 Spot Bond			9.13000	95.90629	9.13000	95.88277			299,326,918,146,000.00	2,113,836,464,200	1,653,819,859,200	
<b>Total R2030 SPOT</b>									<b>19,326,918,146,000.00</b>	<b>113,836,464,200</b>	<b>553,819,859,200</b>	
<b>Total For R2030</b>									<b>19,326,918,146,000.00</b>	<b>113,836,464,200</b>	<b>553,819,859,200</b>	
R2032 On 31/03/2032 Spot Bond			10.00000	89.79777	10.00000	89.77383			901,972,926,000,000.00	490,197,292,600	694,848,496,800	
<b>Total R2032 SPOT</b>									<b>11,972,926,000,000.00</b>	<b>490,197,292,600</b>	<b>594,848,496,800</b>	
<b>Total For R2032</b>									<b>11,972,926,000,000.00</b>	<b>490,197,292,600</b>	<b>594,848,496,800</b>	
R2035 On 28/02/2035 Spot Bond			10.68500	89.36250	10.68500	89.33736			041,362,748,918,000.00	1,501,297,402,800	1,137,366,650,400	
<b>Total R2035 SPOT</b>									<b>11,362,748,918,000.00</b>	<b>501,297,402,800</b>	<b>137,366,650,400</b>	
<b>Total For R2035</b>									<b>11,362,748,918,000.00</b>	<b>501,297,402,800</b>	<b>137,366,650,400</b>	
R2037 On 31/01/2037 Spot Bond			10.95000	84.65586	10.95000	84.63107			591,420,256,410,000.00	601,956,187,800	1,102,369,557,900	
<b>Total R2037 SPOT</b>									<b>11,420,256,410,000.00</b>	<b>601,956,187,800</b>	<b>102,369,557,900</b>	
<b>Total For R2037</b>									<b>11,420,256,410,000.00</b>	<b>601,956,187,800</b>	<b>102,369,557,900</b>	
R2040 On 31/01/2040 Spot Bond			11.14500	86.46086	11.14500	86.43510			579,329,997,920,000.00	410,886,496,000	488,099,286,000	
<b>Total R2040 SPOT</b>									<b>19,329,997,920,000.00</b>	<b>410,886,496,000</b>	<b>488,099,286,000</b>	
<b>Total For R2040</b>									<b>19,329,997,920,000.00</b>	<b>410,886,496,000</b>	<b>488,099,286,000</b>	
R2044 On 31/01/2044 Spot Bond			11.20500	83.07849	11.20500	83.05361			722,018,185,405,500.00	599,912,377,100	1,152,273,871,300	
<b>Total R2044 SPOT</b>									<b>12,018,185,405,500.00</b>	<b>599,912,377,100</b>	<b>152,273,871,300</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R2044</b>									<b>22,018,185,405,500.00</b>	<b>599,912,377,100</b>	<b>152,273,871,30</b>
R2048 On 28/02/2048 Spot Bond			11.17000	81.99833	11.17000	81.97425			027,650,599,801,000.00	1,524,409,185,300	1,703,391,224,80
<b>Total R2048 SPOT</b>									<b>27,650,599,801,000.00</b>	<b>524,409,185,300</b>	<b>703,391,224,80</b>
<b>Total For R2048</b>									<b>27,650,599,801,000.00</b>	<b>524,409,185,300</b>	<b>703,391,224,80</b>
R208 On 31/03/2021 Spot Bond			3.55500	103.89904	3.58000	103.86938			146,775,285,000,000.00	41,287,000,000	603,979,460,00
<b>Total R208 SPOT</b>									<b>16,775,285,000,000.00</b>	<b>41,287,000,000</b>	<b>603,979,460,00</b>
<b>Total For R208</b>									<b>16,775,285,000,000.00</b>	<b>41,287,000,000</b>	<b>603,979,460,00</b>
R209 On 31/03/2036 Spot Bond			10.67000	67.93386	10.65000	68.02733			828,243,735,796,000.00	733,668,578,800	880,607,500,00
<b>Total R209 SPOT</b>									<b>28,243,735,796,000.00</b>	<b>733,668,578,800</b>	<b>880,607,500,00</b>
<b>Total For R209</b>									<b>28,243,735,796,000.00</b>	<b>733,668,578,800</b>	<b>880,607,500,00</b>
R210 On 31/03/2028 Spot Bond			4.06000	185.68154	4.06000	185.63972			0.00	0	28,258,321,70
<b>Total R210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>28,258,321,70</b>
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	<b>28,258,321,70</b>
R212 On 31/01/2022 Spot Bond			2.36500	167.49995	2.36500	167.46979			1,892,000,000,000.00	800,000,000	37,555,200,00
<b>Total R212 SPOT</b>									<b>1,892,000,000,000.00</b>	<b>800,000,000</b>	<b>37,555,200,00</b>
<b>Total For R212</b>									<b>1,892,000,000,000.00</b>	<b>800,000,000</b>	<b>37,555,200,00</b>
R213 On 28/02/2031 Spot Bond			9.62000	84.81102	9.57000	85.08097			843,304,375,548,000.00	295,561,785,400	676,220,241,70
<b>Total R213 SPOT</b>									<b>13,304,375,548,000.00</b>	<b>295,561,785,400</b>	<b>676,220,241,70</b>
<b>Total For R213</b>									<b>13,304,375,548,000.00</b>	<b>295,561,785,400</b>	<b>676,220,241,70</b>
R214 On 28/02/2041 Spot Bond			10.98500	65.56331	10.98500	65.54437			264,461,641,928,500.00	297,174,478,100	732,009,840,60
<b>Total R214 SPOT</b>									<b>24,461,641,928,500.00</b>	<b>297,174,478,100</b>	<b>732,009,840,60</b>
<b>Total For R214</b>									<b>24,461,641,928,500.00</b>	<b>297,174,478,100</b>	<b>732,009,840,60</b>
RC001U 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>	
RC002U 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>	
RC003U 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>	
RC004U 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>	
RC005U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RC005U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC005U</b>										<b>0.00</b>	<b>0</b>	
RC006\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC006U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC006U</b>										<b>0.00</b>	<b>0</b>	
RC007\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC007U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC007U</b>										<b>0.00</b>	<b>0</b>	
RC008\On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC008U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC008U</b>										<b>0.00</b>	<b>0</b>	
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC009U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC009U</b>										<b>0.00</b>	<b>0</b>	
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC010U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC010U</b>										<b>0.00</b>	<b>0</b>	
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC011U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC011U</b>										<b>0.00</b>	<b>0</b>	
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	



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

Contract Details	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 RDF15U</b>										<b>0.00</b>	<b>0</b>	
RDF16l 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>	
RDF17l 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>	
RDF18l 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>	
RDF19l 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>	
RDF26l 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>	
RDF27l On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF27U</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.55063				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	100.24990				0.00	0	
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.49582				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	101.14874				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	99.74690				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	98.99429				0.00	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 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	100.49907				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	99.97817				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	100.18760				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	99.91383				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	99.78162				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	99.92877				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.92537				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	101.63910				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	100.49846				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	98.62188				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	100.52345				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.83115				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	100.54117				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					0.00000	100.10557				0.00	0	
<b>Total RDFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFC51</b>										<b>0.00</b>	<b>0</b>	
REB18 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total REB18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For REB18U</b>										<b>0.00</b>	<b>0</b>	
RED12 On 12/04/2021 Spot Bond					0.00000	101.97657				0.00	0	
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	
RED20 On 05/07/2020 Spot Bond					0.00000	102.47533				0.00	0	
<b>Total RED205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED205</b>										<b>0.00</b>	<b>0</b>	
RED30 On 16/09/2021 Spot Bond					0.00000	100.00003				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	100.29638				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	105.50755				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	106.78236				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	101.90786				0.00	200,000,000	100,000,000
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
RED70 On 17/04/2023 Spot Bond					0.00000	102.13121				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 RED705</b>										<b>0.00</b>	<b>0</b>	
RED80 On 06/04/2021 Spot Bond					0.00000	102.27920				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	104.82314				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>	
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	100.62897				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	100.83823				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	101.40162				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	98.34527				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>	
RMBI0€ On 24/07/2038 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 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			5.90000	104.85851	5.90000	104.84186				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			6.76000	108.60298	6.76000	108.58325				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			11.44000	93.83972	11.44000	93.81119				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	106.33900	10.00000	106.31100				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	101.14995				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			6.38000	109.97715	6.38000	109.95837				0.00	0	2,030,000,00
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,00</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,00</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	101.51639				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	101.66297				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			6.18000	106.75418	6.18000	106.73643				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	100.86577				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS18 On 23/06/2021 Spot Bond					0.00000	100.54663			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			4.69000	105.23609	4.69000	105.22276			0.00	0	20,000,000.00
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
SBS20 On 15/05/2026 Spot Bond			7.45000	113.15976	7.45000	113.13728		8,808,135,000,000.00	1,182,300,000		394,100,000
<b>Total SBS20 SPOT</b>								<b>8,808,135,000,000.00</b>	<b>1,182,300,000</b>		<b>394,100,000</b>
<b>Total For SBS20</b>								<b>8,808,135,000,000.00</b>	<b>1,182,300,000</b>		<b>394,100,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.39492			0.00	0	400,000,000
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
SBS27 On 20/02/2024 Spot Bond			6.11000	116.34370	6.11000	116.32446			0.00	0	
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			7.58500	103.42189	7.58500	103.40097		978,465,000,000.00	129,000,000		43,000,000
<b>Total SBS3 SPOT</b>								<b>978,465,000,000.00</b>	<b>129,000,000</b>		<b>43,000,000</b>
<b>Total For SBS3</b>								<b>978,465,000,000.00</b>	<b>129,000,000</b>		<b>43,000,000</b>
SBS31 On 12/06/2027 Spot Bond			8.21000	108.40398	8.21000	108.38015		32,112,594,000,000.00	3,911,400,000		1,303,800,000
<b>Total SBS31 SPOT</b>								<b>32,112,594,000,000.00</b>	<b>3,911,400,000</b>		<b>1,303,800,000</b>
<b>Total For SBS31</b>								<b>32,112,594,000,000.00</b>	<b>3,911,400,000</b>		<b>1,303,800,000</b>
SBS34 On 19/09/2024 Spot Bond			6.53500	115.52978	6.53500	115.50960			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			7.01500	111.56545	7.01500	111.54432			0.00	0	
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			9.14000	107.33729	9.14000	107.31093		914,000,000,000.00	100,000,000		50,000,000
<b>Total SBS39 SPOT</b>								<b>914,000,000,000.00</b>	<b>100,000,000</b>		<b>50,000,000</b>
<b>Total For SBS39</b>								<b>914,000,000,000.00</b>	<b>100,000,000</b>		<b>50,000,000</b>
SBS4 On 16/11/2021 Spot Bond			5.07000	105.51012	5.07000	105.49577			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	101.07692			0.00	0	
<b>Total SBS40 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 SBS40</b>									<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			5.50000	110.93571	5.50000	110.91936			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			7.10500	116.68088	7.10500	116.65874		1,688,148,000,000.00		237,600,000	79,200,00
<b>Total SBS42 SPOT</b>								<b>1,688,148,000,000.00</b>		<b>237,600,000</b>	<b>79,200,00</b>
<b>Total For SBS42</b>								<b>1,688,148,000,000.00</b>		<b>237,600,000</b>	<b>79,200,00</b>
SBS43 On 12/11/2027 Spot Bond			8.13500	115.78076	8.13500	115.75568		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	101.17314		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			5.56000	116.03552	5.56000	116.01803		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	101.78751		0.00		0	1,300,000,00
<b>Total SBS47 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,300,000,00</b>
<b>Total For SBS47</b>								<b>0.00</b>		<b>0</b>	<b>1,300,000,00</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.33737		0.00		0	1,020,000,00
<b>Total SBS49 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,020,000,00</b>
<b>Total For SBS49</b>								<b>0.00</b>		<b>0</b>	<b>1,020,000,00</b>
SBS50 On 31/01/2022 Spot Bond			5.15000	110.20223	5.15000	110.18684		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			6.23500	6.23500	6.23500	115.00968		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	101.97345		0.00		0	3,550,000,00
<b>Total SBS52 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>3,550,000,00</b>
<b>Total For SBS52</b>								<b>0.00</b>		<b>0</b>	<b>3,550,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.52645		0.00		0	
<b>Total SBS53 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For SBS53</b>								<b>0.00</b>		<b>0</b>	
SBS54 On 12/06/2020 Spot Bond					0.00000	0.00000		0.00		0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.62494				0.00	0	
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	
SBS56 On 12/06/2022 Spot Bond			5.33500	106.86462	5.33500	106.84924				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	100.76109				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	100.78663				0.00	724,200,000	241,400,000
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>724,200,000</b>	<b>241,400,000</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>724,200,000</b>	<b>241,400,000</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	101.50459				0.00	0	300,000,000
<b>Total SBS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SBS59</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	101.91003				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.21117				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	100.74412				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	99.49558				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	99.06698				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	99.53679				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS67 On 26/06/2029 Spot Bond					0.00000	98.51234				0.00	0	400,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	99.65168				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	100.24582				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			3.93500	294.90989	3.93500	294.84442			2,361,000,000,000.00		600,000,000	320,000,00
<b>Total SBSI11 SPOT</b>									<b>2,361,000,000,000.00</b>		<b>600,000,000</b>	<b>320,000,00</b>
<b>Total For SBSI11</b>									<b>2,361,000,000,000.00</b>		<b>600,000,000</b>	<b>320,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.56000	5.56000	5.56000	190.53097				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	105.19212				0.00	0	
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.82120				0.00	0	400,000,00
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	98.39150				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	100.67961				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	96.34802				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			7.21000	110.01828	7.21000	109.99699				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	101.24525				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT20 On 31/01/2025 Spot Bond					0.00000	94.68520				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	102.04328				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	102.05108				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	99.93996				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>	
SHS11 On 25/11/2020 Spot Bond			10.00000	106.33900	10.00000	106.31100				0.00	0	
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.48280				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	100.67753				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	100.62644				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	100.65701				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	100.93929				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	100.69984				0.00	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 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	100.70157				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	100.70610				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	100.66152				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	100.78185				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	100.73990				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	100.75960				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.62716				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	102.28953				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			6.96000	114.24552	6.96000	114.22416				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	99.99947				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	92.14823				0.00	0	150,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.77825				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	100.54551				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	101.35689				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	100.47850				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	100.50097				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	99.81296				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.02930				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.11852				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>	
SPG007 On 18/06/2024 Spot Bond					0.00000	99.98552				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG008 On 15/10/2022 Spot Bond					0.00000	101.17837				0.00	0	500,000,0€
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
SPG009 On 15/10/2024 Spot Bond					0.00000	101.23741				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	100.87295				0.00	0	200,000,0€
<b>Total SPGC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>

Contract Details	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 SPGC01</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</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				0.00	0	
<b>Total SS051U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS051U</b>										<b>0.00</b>	<b>0</b>	
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS052U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS052U</b>										<b>0.00</b>	<b>0</b>	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS053U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS053U</b>										<b>0.00</b>	<b>0</b>	
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	100.73682				0.00	3,000,000,000	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>3,000,000,000</b>	
SSN00 On 31/03/2021 Spot Bond			5.77500	102.18233	5.77500	102.16644				0.00	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 SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	
SSN004 On 31/03/2021 Spot Bond			5.77500	102.18233	5.77500	102.16644				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>	
SSN005 On 31/01/2025 Spot Bond			5.11500	5.11500	5.11500	130.95211				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>	
SSN011 On 21/12/2026 Spot Bond			9.09500	106.70468	9.09500	106.67875				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>	
SSN017 On 28/02/2031 Spot Bond			11.44000	75.06845	11.44000	75.04588				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>	
SSN021 On 07/12/2023 Spot Bond					0.00000	96.26197				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>	
SSN029 On 17/11/2020 Spot Bond					0.00000	100.61829				0.00	0	
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	
SSN035 On 01/06/2021 Spot Bond					0.00000	100.29768				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	103.73296				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	101.41906				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			6.51000	111.41531	6.51000	111.39582				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			5.28500	98.63886	5.28500	98.61333				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04 On 09/02/2027 Spot Bond					0.00000	99.19473				0.00	0	10,000,00
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
SSN04 On 30/04/2027 Spot Bond					0.00000	100.99124				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.45248				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 08/12/2023 Spot Bond			3.83500	3.83500	3.83500	295.77485				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/09/2020 Spot Bond					0.00000	99.88366				0.00	0	
<b>Total SSN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN051</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2020 Spot Bond					0.00000	100.92335				0.00	0	
<b>Total SSN052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN052</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.95184				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	100.84244				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	101.39586				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			5.28000	5.28000	5.28000	170.79453				0.00	0	144,200,00
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>144,200,00</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 SSN061</b>										<b>0.00</b>	<b>0</b>	<b>144,200,00</b>
SSN06: On 31/01/2025 Spot Bond			4.50000	4.50000	4.50000	134.44672				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			5.48500	5.48500	5.48500	96.04588				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			5.01000	5.01000	5.01000	93.14085				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			5.24000	5.24000	5.24000	171.25916				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	0	
<b>Total SSN066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN066</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.34507				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.33912				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	100.32445				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	100.03033				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	100.02957				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.96961				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.44177				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>	
SSN078 On 31/07/2021 Spot Bond					0.00000	82.58100				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>	
SSN079 On 16/08/2020 Spot Bond					0.00000	103.70103				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>	
SSN080 On 27/08/2024 Spot Bond					0.00000	100.37349				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>	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.08056				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.84566				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>	
SSN083 On 07/12/2033 Spot Bond			5.30500	5.30500	5.30500	195.57749				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>	
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	
SSN086 On 21/12/2026 Spot Bond					0.00000	98.58193				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 31/01/2030 Spot Bond					0.00000	100.86059				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	100.85010				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	100.23279				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	100.24470				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	100.14836				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			9.79500	90.40605	9.79500	91.99271				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>	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.29739				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			8.61500	103.52651	8.61500	103.50265				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	100.74265				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			5.65500	104.18197	5.65500	104.16600				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	100.50821				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			5.75500	104.10449	5.75500	104.08824				0.00	0	
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 T13A16</b>										<b>0.00</b>	<b>0</b>	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.50924				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>	
T13A2C On 21/08/2020 Spot Bond			5.70500	103.83134	5.70500	103.81528				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	100.49458				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	100.50182				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	101.47255	8.55000	101.44947				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	100.24828				0.00	0	
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A13</b>										<b>0.00</b>	<b>0</b>	
T15OM On 21/11/2020 Spot Bond					0.00000	100.43898				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	100.43869				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	101.54634				0.00	0	
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 28/10/2021 Spot Bond					0.00000	100.99121				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	99.54631				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	101.37625				0.00	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 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	102.03284				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	100.84101				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	100.23601				0.00	0	
<b>Total TFS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS151</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 06/07/2021 Spot Bond					0.00000	101.26729				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	101.08583				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	99.73412				0.00	0	
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.38443				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	100.54929				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	99.76860				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	97.86496				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	100.31275				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	99.79424				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	100.87856				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	100.94870				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	100.52842				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			6.07500	103.55691	6.07500	103.53986				0.00	0	
<b>Total TH13A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A4</b>										<b>0.00</b>	<b>0</b>	
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.70902				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			4.89000	103.92393	4.89000	103.91013				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	100.53480				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	100.53553				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	100.55670				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	100.53350				0.00	0	
<b>Total TH13B4 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH13B4</b>										<b>0.00</b>	<b>0</b>	
TH13B: On 21/08/2020 Spot Bond					0.00000	100.53261				0.00	0	
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.58588				0.00	0	
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.59171				0.00	0	
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.59317				0.00	0	
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.60774				0.00	0	
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.62596				0.00	0	
<b>Total TH13C5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C5</b>										<b>0.00</b>	<b>0</b>	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.82579				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	100.82579				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	100.84753				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	100.83666				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	100.84028				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	100.51203				0.00	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 TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A3 On 21/11/2021 Spot Bond			5.50500	106.96802	5.50500	106.95224				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>	
TH14A4 On 21/11/2021 Spot Bond					0.00000	101.41365				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A7 On 21/11/2021 Spot Bond			5.66500	105.67676	5.66500	105.66072				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>	
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.55652				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>	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.80772				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>	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.52589				0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.27288				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>	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.39630				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>	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.56963				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>	
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.81072				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>	
TH14D1 On 21/11/2021 Spot Bond					0.00000	102.52168				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D: On 21/11/2021 Spot Bond					0.00000	102.11260				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	100.49273				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	100.47878				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	100.70584				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	100.57840				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	100.33902				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.46966				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	100.47704				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	100.51064				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	100.95646				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.06382				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	100.54494				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.20951				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	100.52743				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	102.38848				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	101.26427				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	100.68255				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	100.46607				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.47996				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	102.73209	8.49000	102.70863				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	100.49749				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	100.52012				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	100.67672				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	106.33900	10.00000	106.31100				0.00	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 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	100.20297				0.00	0	
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL22</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.06517				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			6.28000	108.18680	6.28000	108.16863				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			7.54000	109.94572	7.54000	109.92361				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	101.36972				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.98035				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			8.82000	103.15734	8.82000	103.13301				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.02226				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	99.69809				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	100.10732				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	100.71992			0.00	0	
<b>Total TL32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.00011			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			4.21000	104.15675	4.21000	104.14487			0.00	0	9,914,470,00
<b>Total TN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,914,470,00</b>
<b>Total For TN20</b>									<b>0.00</b>	<b>0</b>	<b>9,914,470,00</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	84.24616	100.00000	84.06182			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	53.82737	100.00000	53.70889			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			7.29000	111.60304	7.29000	111.58133			0.00	0	20,177,100,00
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,177,100,00</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>20,177,100,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	17.61296	100.00000	17.57419			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			9.21500	104.25943	9.21500	104.23362		1,202,633,063,000.00		130,508,200	29,435,229,20
<b>Total TN25 SPOT</b>								<b>1,202,633,063,000.00</b>		<b>130,508,200</b>	<b>29,435,229,20</b>
<b>Total For TN25</b>								<b>1,202,633,063,000.00</b>		<b>130,508,200</b>	<b>29,435,229,20</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	13.77854	100.00000	13.74787			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			9.59500	97.20578	9.59500	97.18103		14,181,246,885,000.00		1,477,983,000	10,242,403,60
<b>Total TN27 SPOT</b>								<b>14,181,246,885,000.00</b>		<b>1,477,983,000</b>	<b>10,242,403,60</b>
<b>Total For TN27</b>								<b>14,181,246,885,000.00</b>		<b>1,477,983,000</b>	<b>10,242,403,60</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.83831	100.00000	9.81666			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			10.75000	100.44043	10.75000	100.41169		3,876,450,000,000.00		360,600,000	1,680,300,00
<b>Total TN30 SPOT</b>								<b>3,876,450,000,000.00</b>		<b>360,600,000</b>	<b>1,680,300,00</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 TN30</b>										<b>3,876,450,000.00</b>	<b>360,600,000</b>	<b>1,680,300,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	119.31308	8.00000	119.28751				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			12.71000	87.85868	12.71000	87.82911				0.00	0	2,900,000,000
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.02284	10.75000	101.99366				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	106.33900	10.00000	106.31100				0.00	0	
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	
TPDA0 On 30/11/2020 Spot Bond			6.52000	101.75342	6.52000	101.73577				0.00	0	
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	
TRA2A On 14/12/2020 Spot Bond			6.00500	101.83601	6.00500	101.81974				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			5.80500	5.80500	5.80500	101.92709				0.00	0	
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.03340				0.00	0	
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.03475				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	100.76348				0.00	0	
<b>Total TRA2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2C1</b>										<b>0.00</b>	<b>0</b>	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.04260				0.00	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 TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.05661				0.00	0	
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.05661				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	100.65083				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	100.65551				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			6.22000	107.03607	6.22000	107.01825				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	100.64623				0.00	0	
<b>Total TRA3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A6</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.64813				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	100.80354				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	100.78425				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	100.93489				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	101.41365				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond			6.51000	111.51297	6.51000	110.67965				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	101.26212				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	101.36504				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	101.41365				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	101.53350	8.62000	101.51009				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	101.59652				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.59652				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>	

Contract Details	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 TSE03U</b>										<b>0.00</b>	<b>0</b>	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG01U</b>										<b>0.00</b>	<b>0</b>	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG02U</b>										<b>0.00</b>	<b>0</b>	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG03U</b>										<b>0.00</b>	<b>0</b>	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG04U</b>										<b>0.00</b>	<b>0</b>	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG05U</b>										<b>0.00</b>	<b>0</b>	
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG06U</b>										<b>0.00</b>	<b>0</b>	
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG07U</b>										<b>0.00</b>	<b>0</b>	
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG08U</b>										<b>0.00</b>	<b>0</b>	
TSP23 On 09/07/2020 Spot Bond					0.00000	99.55239				0.00	0	
<b>Total TSP233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP233</b>										<b>0.00</b>	<b>0</b>	
TSP23 On 13/08/2020 Spot Bond					0.00000	105.06952				0.00	0	
<b>Total TSP235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP235</b>										<b>0.00</b>	<b>0</b>	
TSP23 On 08/10/2020 Spot Bond					0.00000	97.73286				0.00	0	
<b>Total TSP238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP238</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 12/11/2020 Spot Bond					0.00000	96.99828				0.00	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 TSP240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP240</b>										<b>0.00</b>	<b>0</b>	
TSP242 On 10/09/2020 Spot Bond					0.00000	98.39594				0.00	0	
<b>Total TSP242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP242</b>										<b>0.00</b>	<b>0</b>	
TSP243 On 04/03/2021 Spot Bond					0.00000	95.09577				0.00	0	
<b>Total TSP243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP243</b>										<b>0.00</b>	<b>0</b>	
TSP244 On 18/03/2021 Spot Bond					0.00000	94.96049				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>	
TSP245 On 08/04/2021 Spot Bond					0.00000	94.79435				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>	
TSP246 On 22/10/2020 Spot Bond					0.00000	97.96478				0.00	0	
<b>Total TSP246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP246</b>										<b>0.00</b>	<b>0</b>	
TSP247 On 22/04/2021 Spot Bond					0.00000	95.16363				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	100.97389				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	101.20541				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.23961				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.17045				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>	
TWC333 On 10/07/2020 Spot Bond					0.00000	101.16260				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>	

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 20/07/2020 Spot Bond					0.00000	100.82312				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	100.76813				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	100.69567				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	100.49029				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	100.40227				0.00	0	
<b>Total TWC338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC338</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 26/08/2020 Spot Bond					0.00000	100.26799				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	100.16323				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	100.11301				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			6.47000	105.99564	6.47000	105.97729				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			9.74500	109.81633	9.74500	109.78794				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>	

Contract Details	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 VCJA2U</b>										<b>0.00</b>	<b>0</b>	
VCJA3l 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>	
VCJA4l 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>	
VCJA5l 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>	
VCJA6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA6U</b>										<b>0.00</b>	<b>0</b>	
VCJA7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA7U</b>										<b>0.00</b>	<b>0</b>	
VCJA8l On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA8U</b>										<b>0.00</b>	<b>0</b>	
VCJA9l On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA9U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA9U</b>										<b>0.00</b>	<b>0</b>	
VCJB1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB1U</b>										<b>0.00</b>	<b>0</b>	
VCJB2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	
VCJB3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	
<b>Total VCPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA1U</b>										<b>0.00</b>	<b>0</b>	
VCPA2l 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>	
VCPA3l 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>	
VCPA4l 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>	
VCPA5l 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>	
VCPA6l 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>	
VCPA7l 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>	

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

Contract Details	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 VJA03U</b>										<b>0.00</b>	<b>0</b>	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB08U</b>										<b>0.00</b>	<b>0</b>	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB10U</b>										<b>0.00</b>	<b>0</b>	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB11U</b>										<b>0.00</b>	<b>0</b>	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	101.51703				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	101.03855				0.00	0	1,500,000.00
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	101.07335				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	101.08035				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE13 On 27/08/2021 Spot Bond					0.00000	100.42454				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	100.48717				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	100.63891				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	100.65727				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA04U</b>										<b>0.00</b>	<b>0</b>	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA05U</b>										<b>0.00</b>	<b>0</b>	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA06U</b>										<b>0.00</b>	<b>0</b>	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA07U</b>										<b>0.00</b>	<b>0</b>	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA08U</b>										<b>0.00</b>	<b>0</b>	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA09U</b>										<b>0.00</b>	<b>0</b>	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA10U SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 VPA10U</b>										<b>0.00</b>	<b>0</b>	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA11U</b>										<b>0.00</b>	<b>0</b>	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA12U</b>										<b>0.00</b>	<b>0</b>	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB03U</b>										<b>0.00</b>	<b>0</b>	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB04U</b>										<b>0.00</b>	<b>0</b>	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB05U</b>										<b>0.00</b>	<b>0</b>	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	
<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	100.70438				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	101.56347				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	101.29814				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	100.20082			0.00	0	
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total WHL03U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL03U</b>									<b>0.00</b>	<b>0</b>	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total WHL04U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL04U</b>									<b>0.00</b>	<b>0</b>	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total WHL05U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL05U</b>									<b>0.00</b>	<b>0</b>	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total WHL06U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL06U</b>									<b>0.00</b>	<b>0</b>	
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			5.03000	104.11985	5.03000	104.10579			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	51.78630	100.00000	51.67231			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>1.37e+017</b>	<b>343,650,189,900</b>	<b>370,452,129,78</b>
<b>Total for SPOT :</b>									<b>1.37e+017</b>	<b>343,650,189,900</b>	<b>370,452,129,78</b>
<b>Total Futures</b>									<b>1.37e+017</b>	<b>343,650,213,533</b>	<b>370,453,074,48</b>
<b>Total Options</b>									<b>248 208.55</b>	<b>225</b>	<b>297,71</b>
<b>Grand Total:</b>									<b>1.37e+017</b>	<b>343,650,213,758</b>	<b>370,453,372,16</b>