



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: 18/06/2020

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			12.12060	73.08577	12.13387	73.01918			0.00	0	35
ES33	On	05/11/2020	Bond Future			12.39006	70.09437	12.40381	70.02754			0.00	0	
ES33	On	04/02/2021	Bond Future			12.67014	70.90773	12.68446	70.84037			0.00	0	
ES33	On	06/05/2021	Bond Future			12.95414	67.97361	12.96906	67.90564			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			12.60141	72.24758	12.60948	72.20365			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			12.86646	68.76371	12.87484	68.71971			0.00	0	
ES42	On	04/02/2021	Bond Future			13.13357	69.56248	13.14230	69.51824			0.00	0	
ES42	On	06/05/2021	Bond Future			13.41553	66.13106	13.42466	66.08648			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			138.49094	138.49094	138.47610	138.47610			0.00	0	4,9
I2025	On	05/11/2020	Bond Future			140.00861	140.00861	139.99442	139.99442			0.00	0	
I2025	On	04/02/2021	Bond Future			140.14157	140.14157	140.12779	140.12779			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	06/05/2021	Bond Future			141.83925	141.83925	141.82559	141.82559			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			100.24210	100.24210	100.30908	100.30908			0.00	0	4,96
I2029	On	05/11/2020	Bond Future			100.20448	100.20448	100.27273	100.27273			0.00	0	
I2029	On	04/02/2021	Bond Future			101.38996	101.38996	101.45941	101.45941			0.00	0	
I2029	On	06/05/2021	Bond Future			101.46723	101.46723	101.53778	101.53778			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,96</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>4,96</b>
I2033	On	06/08/2020	Bond Future			96.81409	96.81409	96.49009	96.49009			19,362,818.00	200	12,37
I2033	On	05/11/2020	Bond Future			96.66402	96.66402	96.33702	96.33702			0.00	0	
I2033	On	04/02/2021	Bond Future			97.80748	97.80748	97.47698	97.47698			0.00	0	
I2033	On	06/05/2021	Bond Future			97.76382	97.76382	97.42955	97.42955			0.00	0	
<b>Total I2033 Future</b>												<b>19,362,818.00</b>	<b>200</b>	<b>12,37</b>
<b>Total For I2033</b>												<b>19,362,818.00</b>	<b>200</b>	<b>12,37</b>
I2038	On	06/08/2020	Bond Future			107.57965	107.57965	107.86101	107.86101			0.00	0	10,56
I2038	On	05/11/2020	Bond Future			108.75885	108.75885	109.04378	109.04378			0.00	0	
I2038	On	04/02/2021	Bond Future			108.33190	108.33190	108.62072	108.62072			0.00	0	
I2038	On	06/05/2021	Bond Future			109.64442	109.64442	109.93707	109.93707			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,56</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>10,56</b>
I2046	On	06/08/2020	Bond Future			98.04085	98.04085	97.61275	97.61275			0.00	0	16,10
I2046	On	05/11/2020	Bond Future			97.33012	97.33012	96.89782	96.89782			0.00	0	
I2046	On	04/02/2021	Bond Future			98.48184	98.48184	98.04489	98.04489			0.00	0	
I2046	On	06/05/2021	Bond Future			97.86663	97.86663	97.42457	97.42457			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,10</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>16,10</b>
I2050	On	06/08/2020	Bond Future			98.19263	98.19263	98.17993	98.17993			0.00	0	16,75
I2050	On	05/11/2020	Bond Future			99.26846	99.26846	99.25619	99.25619			0.00	0	
I2050	On	04/02/2021	Bond Future			98.53314	98.53314	98.52110	98.52110			0.00	0	
I2050	On	06/05/2021	Bond Future			99.72706	99.72706	99.71508	99.71508			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,75</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>16,75</b>
R186	On	06/08/2020	Bond Future			7.79482	114.83370	7.98237	113.83587		8.95	8,727,361.20	76	68,67
R186	On	05/11/2020	Bond Future			7.97928	116.06393	8.17727	115.05603		9.07	0.00	0	
R186	On	04/02/2021	Bond Future			8.16580	112.12678	8.37531	111.10768		8.84	0.00	0	
R186	On	06/05/2021	Bond Future			8.36461	113.46014	8.58685	112.42921		8.13	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>8,727,361.20</b>	<b>76</b>	<b>68,61</b>
R186	On	06/08/2020	Bond Future	9.00	Call			5,407.83000	5.40783	6,325,010	9.78	0.00	0	90
R186	On	06/08/2020	Bond Future	8.00	Put			1,457.53000	1.45753	1,012,470	8.95	0.00	0	15,11
R186	On	06/08/2020	Bond Future	8.25	Call			2,321.39000	2.32139	3,004,010	9.08	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			916.74000	0.91674	601,530	9.08	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			738.68000	0.73868	473,160	9.17	0.00	0	
R186	On	06/08/2020	Bond Future	7.45	Call			468.50000	0.46850	723,100	8.69	0.00	0	2,50
R186	On	06/08/2020	Bond Future	7.45	Put			3,330.41000	3.33041	2,587,180	8.69	0.00	0	2,50
R186	On	06/08/2020	Bond Future	9.00	Put			184.11000	0.18411	103,460	9.78	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			2,751.21000	2.75121	3,487,780	9.18	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			723.99000	0.72399	462,730	9.18	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			2,788.44000	2.78844	3,529,230	9.18	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			709.54000	0.70954	452,500	9.18	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			2,714.19000	2.71419	3,446,500	9.17	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			1,550.75000	1.55075	2,103,520	8.95	0.00	0	90
R186	On	05/11/2020	Bond Future	8.65	Put			1,600.21000	1.60021	1,268,410	9.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			3,993.29000	3.99329	4,672,050	9.26	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Put			6,747.51000	6.74751	5,932,290	8.77	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			580.63000	0.58063	773,310	8.77	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			3,519.59000	3.51959	2,941,930	8.93	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			6,147.86000	6.14786	6,960,450	9.69	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			835.05000	0.83505	639,740	9.69	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			3,960.62000	3.96062	4,636,720	9.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			3,047.64000	3.04764	2,520,980	8.98	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			2,145.76000	2.14576	2,627,000	8.98	0.00	0	1,20
R186	On	05/11/2020	Bond Future	8.66	Put			1,583.64000	1.58364	1,254,500	9.26	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			3,928.06000	3.92806	4,601,480	9.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			1,616.92000	1.61692	1,282,440	9.25	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			1,795.71000	1.79571	2,225,950	8.93	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			2,198.94000	2.19894	1,778,410	9.11	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			3,018.75000	3.01875	3,606,120	9.11	0.00	0	3,50
R186	On	04/02/2021	Bond Future	8.16	Call			2,629.38000	2.62938	3,118,590	8.80	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			3,676.86000	3.67686	3,146,970	8.80	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			2,652.03000	2.65203	3,143,780	8.81	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			3,650.58000	3.65058	3,123,230	8.81	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			2,606.84000	2.60684	3,093,510	8.80	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			3,703.27000	3.70327	3,170,840	8.80	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			635.59000	0.63559	508,180	8.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			10,131.04000	10.13104	11,035,590	8.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	06/05/2021	Bond Future	10.77	Put			629.42000	0.62942	503,040	8.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			10,165.96000	10.16596	11,071,520	8.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			623.31000	0.62331	497,940	8.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			10,096.16000	10.09616	10,999,680	8.70	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>34,87</b>
<b>Total For R186</b>												<b>8,727,361.20</b>	<b>76</b>	<b>103,45</b>
R197	On	06/08/2020	Bond Future			307.72064	307.72064	307.55011	307.55011			0.00	0	2,56
R197	On	05/11/2020	Bond Future			311.09224	311.09224	310.92158	310.92158			0.00	0	
R197	On	04/02/2021	Bond Future			306.83756	306.83756	306.66619	306.66619			0.00	0	
R197	On	06/05/2021	Bond Future			310.55558	310.55558	310.38276	310.38276			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,55</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,55</b>
R202	On	06/08/2020	Bond Future			214.99388	214.99388	215.41722	215.41722			0.00	0	7,75
R202	On	05/11/2020	Bond Future			217.34935	217.34935	217.77848	217.77848			0.00	0	
R202	On	04/02/2021	Bond Future			215.70587	215.70587	216.14090	216.14090			0.00	0	
R202	On	06/05/2021	Bond Future			218.31922	218.31922	218.75986	218.75986			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,75</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>7,75</b>
R2023	On	06/08/2020	Bond Future			5.11416	109.70294	5.21079	109.46597		2.91	54,851,470.00	500	27,36
R2023	On	05/11/2020	Bond Future			5.20307	106.97131	5.31080	106.73241		2.99	0.00	0	
R2023	On	04/02/2021	Bond Future			5.27865	108.21170	5.40063	107.97048		2.75	0.00	0	
R2023	On	06/05/2021	Bond Future			5.34609	105.58725	5.48595	105.34342		2.43	0.00	0	
<b>Total R2023 Future</b>												<b>54,851,470.00</b>	<b>500</b>	<b>27,36</b>
R2023	On	06/08/2020	Bond Future	7.27	Call			4,895.69000	4.89569	5,132,640	3.36	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			0.04000	0.00004	0,020	3.36	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			4,918.75000	4.91875	5,155,700	3.36	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			0.03000	0.00003	0,010	3.36	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			4,872.61000	4.87261	5,109,560	3.36	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			0.04000	0.00004	0,020	3.36	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			4,638.41000	4.63841	4,873,720	3.34	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			12.74000	0.01274	9,150	3.34	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			4,658.99000	4.65899	4,894,380	3.34	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			12.40000	0.01240	8,890	3.34	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			4,617.86000	4.61786	4,853,080	3.34	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			13.10000	0.01310	9,420	3.34	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,169.49000	2.16949	2,356,060	2.98	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			354.98000	0.35498	300,330	2.98	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,184.94000	2.18494	2,372,010	2.98	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
R2023	On	04/02/2021	Bond Future	6.34	Put			351.13000	0.35113	296,980	2.98	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			2,153.81000	2.15381	2,339,890	2.98	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			358.61000	0.35861	303,470	2.98	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			3,650.79000	3.65079	3,874,950	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			104.90000	0.10490	85,230	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,665.95000	3.66595	3,890,340	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			103.43000	0.10343	83,990	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,635.65000	3.63565	3,859,570	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			106.39000	0.10639	86,480	2.68	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>54,851,470.00</b>	<b>500</b>	<b>27,36</b>
R2030	On	06/08/2020	Bond Future			9.41419	91.52095	9.53944	90.79610		14.19	114,309,666.55	1,249	107,13
R2030	On	05/11/2020	Bond Future			9.60783	92.50230	9.73829	91.77024		14.42	0.00	0	
R2030	On	04/02/2021	Bond Future			9.80721	89.57018	9.94341	88.83007		14.08	0.00	0	
R2030	On	06/05/2021	Bond Future			10.01649	90.63599	10.15881	89.88727		12.92	0.00	0	
<b>Total R2030 Future</b>												<b>114,309,666.55</b>	<b>1,249</b>	<b>107,13</b>
R2030	On	06/08/2020	Bond Future	9.10	Call			867.10000	0.86710	1,088,040	13.84	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			3,443.97000	3.44397	2,940,060	13.84	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			885.34000	0.88534	1,109,550	13.85	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			3,402.51000	3.40251	2,901,870	13.85	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			849.11000	0.84911	1,066,790	13.83	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			123.63000	0.12363	171,490	13.27	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			4,527.05000	4.52705	3,950,320	13.59	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			502.27000	0.50227	650,390	13.59	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			2,266.27000	2.26627	1,872,340	14.13	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			1,575.21000	1.57521	1,906,130	14.13	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			779.69000	0.77969	984,490	13.79	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put			3,043.18000	3.04318	2,572,670	13.94	0.00	0	2,50
R2030	On	06/08/2020	Bond Future	9.20	Call			1,061.06000	1.06106	1,315,400	13.94	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.50	Put			6,438.27000	6.43827	5,781,120	13.27	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			186.14000	0.18614	253,840	13.27	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.36	Put			7,260.35000	7.26035	6,583,360	13.27	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			3,722.52000	3.72252	4,253,780	14.83	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			248.20000	0.24820	177,640	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			6,617.50000	6.61750	7,271,790	15.56	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.75	Put			1,377.60000	1.37760	1,096,710	14.41	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			2,579.22000	2.57922	3,023,180	14.41	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.05	Put			3,655.81000	3.65581	3,135,760	13.79	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			166.23000	0.16623	115,950	15.56	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
R2030	On	06/08/2020	Bond Future	10.00	Put			918.10000	0.91810	711,400	14.75		0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			3,519.34000	3.51934	4,037,490	14.75		0.00	0	4,
R2030	On	06/08/2020	Bond Future	10.75	Put			221.15000	0.22115	157,100	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			6,851.34000	6.85134	7,512,140	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			844.83000	0.84483	651,240	14.83		0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			33.24000	0.03324	21,010	15.56		0.00	0	6,
R2030	On	06/08/2020	Bond Future	11.25	Call			9,243.16000	9.24316	9,946,640	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			62.16000	0.06216	40,790	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			643.02000	0.64302	487,530	15.08		0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			4,397.69000	4.39769	4,967,050	15.08		0.00	0	6,
R2030	On	06/08/2020	Bond Future	10.87	Call			7,418.22000	7.41822	8,092,790	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			3,485.73000	3.48573	2,978,560	13.83		0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Call			3,321.69000	3.32169	3,826,040	14.68		0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Put			998.05000	0.99805	777,550	14.68		0.00	0	5,8,
R2030	On	06/08/2020	Bond Future	10.40	Call			5,242.29000	5.24229	5,849,070	15.39		0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			461.20000	0.46120	343,130	15.39		0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Call			10,303.86000	10.30386	11,016,480	15.56		0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put			8,837.80000	8.83780	8,232,240	13.79		0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			693.85000	0.69385	820,350	13.79		0.00	0	14,1,
R2030	On	05/11/2020	Bond Future	8.86	Put			6,394.53000	6.39453	5,869,020	13.86		0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			1,312.00000	1.31200	1,518,550	13.86		0.00	0	14,1,
R2030	On	05/11/2020	Bond Future	9.86	Call			3,634.10000	3.63410	4,038,350	14.50		0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			4,376.46000	4.37646	3,952,740	14.18		0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			1,899.83000	1.89983	1,663,280	14.97		0.00	0	15,6,
R2030	On	05/11/2020	Bond Future	9.39	Call			2,370.87000	2.37087	2,681,230	14.19		0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			4,342.77000	4.34277	3,921,070	14.19		0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			2,394.54000	2.39454	2,706,930	14.20		0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			4,309.04000	4.30904	3,889,370	14.20		0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			2,347.11000	2.34711	2,655,450	14.18		0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			2,489.00000	2.48900	2,198,980	14.65		0.00	0	1,0,
R2030	On	05/11/2020	Bond Future	8.53	Put			7,957.27000	7.95727	7,376,290	13.79		0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			868.39000	0.86839	1,019,470	13.79		0.00	0	15,6,
R2030	On	05/11/2020	Bond Future	9.03	Put			5,678.20000	5.67820	5,184,850	13.96		0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			1,608.19000	1.60819	1,846,900	13.96		0.00	0	15,6,
R2030	On	05/11/2020	Bond Future	10.37	Call			5,336.73000	5.33673	5,832,240	14.97		0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			1,740.12000	1.74012	1,519,280	15.09		0.00	0	3,0,
R2030	On	05/11/2020	Bond Future	8.34	Put			8,944.30000	8.94430	8,336,020	13.79		0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			675.25000	0.67525	799,030	13.79		0.00	0	1,0,
R2030	On	05/11/2020	Bond Future	9.04	Put			5,637.73000	5.63773	5,146,320	13.97		0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			1,626.84000	1.62684	1,867,490	13.97		0.00	0	1,0,

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	10.06	Call			4,261.34000	4.26134	4,703,380	14.65	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			3,644.97000	3.64497	3,267,720	14.33	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			6,980.59000	6.98059	6,431,780	13.79	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			1,114.18000	1.11418	1,297,430	13.79	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			4,906.19000	4.90619	4,452,270	14.09	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			2,009.43000	2.00943	2,287,570	14.09	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			5,705.11000	5.70511	6,216,330	15.09	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			2,958.12000	2.95812	2,630,310	14.50	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put			10,267.59000	10.26759	9,629,550	13.79	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			481.06000	0.48106	575,080	13.79	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			6,438.34000	6.43834	5,910,990	13.85	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			1,295.81000	1.29581	1,500,520	13.85	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			2,925.15000	2.92515	3,279,960	14.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put			6,642.51000	6.64251	6,156,340	13.54	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			2,042.81000	2.04281	2,296,750	13.54	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put			10,058.61000	10.05861	9,466,600	13.47	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			996.47000	0.99647	1,144,570	13.47	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			10,109.63000	10.10963	9,516,420	13.47	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			6,488.30000	6.48830	6,008,600	13.56	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,138.27000	2.13827	2,400,300	13.57	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			6,449.94000	6.44994	5,971,860	13.57	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,099.81000	2.09981	2,358,600	13.55	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			6,526.55000	6.52655	6,045,230	13.55	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			986.15000	0.98615	1,133,050	13.47	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			7,724.98000	7.72498	7,198,760	13.47	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,608.71000	1.60871	1,822,600	13.47	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			4,704.94000	4.70494	5,134,100	14.21	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			3,332.24000	3.33224	3,021,290	14.21	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			2,119.12000	2.11912	2,379,530	13.56	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put			13,208.47000	13.20847	12,568,690	12.27	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			719.08000	0.71908	828,020	12.27	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			3,767.29000	3.76729	4,128,840	12.87	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			5,028.35000	5.02835	4,641,180	12.87	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			2,225.60000	2.22560	2,483,440	12.41	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1,641.43000	1.64143	1,473,270	13.83	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			3,154.57000	3.15457	2,879,000	13.53	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			9,221.46000	9.22146	9,800,060	13.83	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1,666.48000	1.66648	1,496,360	13.83	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			9,255.37000	9.25537	9,834,960	13.83	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			1,653.91000	1.65391	1,484,780	13.83	0.00	0	



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	11.71	Call			9,289.33000	9.28933	9,869,890	13.83	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			7,321.20000	7.32120	6,830,320	12.41	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			4,074.46000	4.07446	4,453,410	12.95	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			4,698.92000	4.69892	4,329,150	12.95	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			7,587.35000	7.58735	7,086,230	12.37	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,096.63000	2.09663	2,344,230	12.37	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			6,127.73000	6.12773	6,600,880	13.53	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>133,10</b>
<b>Total For R2030</b>												<b>114,309,666.55</b>	<b>1,249</b>	<b>240,23</b>
R2032	On	06/08/2020	Bond Future			10.30516	89.25277	10.39455	88.71496		16.37	263,295,671.50	2,950	102,40
R2032	On	05/11/2020	Bond Future			10.51700	86.06433	10.61000	85.52130		17.36	0.00	0	
R2032	On	04/02/2021	Bond Future			10.73183	87.06301	10.82870	86.51408		16.28	0.00	0	
R2032	On	06/05/2021	Bond Future			10.95365	83.95154	11.05467	83.39623		15.63	0.00	0	
<b>Total R2032 Future</b>												<b>263,295,671.50</b>	<b>2,950</b>	<b>102,40</b>
R2032	On	06/08/2020	Bond Future	9.29	Put			7,199.93000	7.19993	6,708,180	15.24	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			215.30000	0.21530	261,360	15.24	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.91	Call			968.34000	0.96834	1,119,690	16.02	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			3,940.23000	3.94023	3,553,770	16.02	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.47	Call			354.33000	0.35433	423,780	15.45	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			6,148.84000	6.14884	5,680,480	15.45	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call			336.14000	0.33614	402,690	15.42	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			6,261.85000	6.26185	5,790,590	15.42	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			10,451.17000	10.45117	9,925,520	15.19	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			48.19000	0.04819	60,350	15.19	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call			345.15000	0.34515	413,140	15.43	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			6,205.23000	6.20523	5,735,410	15.43	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			10,125.87000	10.12587	9,670,080	16.52	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			751.05000	0.75105	838,290	16.52	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put			7,477.93000	7.47793	7,075,800	16.61	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put			8,319.25000	8.31925	7,896,900	16.52	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			1,124.09000	1.12409	1,244,770	16.52	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			5,236.80000	5.23680	5,573,750	17.98	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			1,661.13000	1.66113	1,822,520	16.75	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			6,744.75000	6.74475	6,363,110	16.75	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			1,623.97000	1.62397	1,782,740	16.73	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			2,749.78000	2.74978	2,532,780	17.85	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put			11,125.65000	11.12565	10,655,170	16.52	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			600.58000	0.60058	673,130	16.52	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.61	Call			1,378.89000	1.37889	1,519,790	16.61	0.00	0	3,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	10.99	Call		4,919.59000	4.91959	5,245,620	17.85	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		6,833.66000	6.83366	6,449,400	16.73	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		2,564.40000	2.56440	2,358,320	17.98	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		1,642.58000	1.64258	1,802,660	16.74	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		6,789.20000	6.78920	6,406,250	16.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		8,961.48000	8.96148	8,562,670	15.55	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,758.24000	1.75824	1,909,350	15.55	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		8,913.51000	8.91351	8,515,690	15.55	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		1,728.00000	1.72800	1,877,120	15.55	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		9,009.61000	9.00961	8,609,800	15.55	0.00	0	80
R2032	On	04/02/2021	Bond Future	8.79	Call		782.86000	0.78286	862,280	15.55	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put		10,629.06000	10.62906	10,199,160	15.55	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		1,293.07000	1.29307	1,412,100	15.55	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		4,467.89000	4.46789	4,751,250	16.33	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		4,516.99000	4.51699	4,251,420	16.33	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call		1,743.07000	1.74307	1,893,190	15.55	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		13,456.24000	13.45624	12,986,730	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call		8,276.48000	8.27648	8,660,060	16.72	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		2,769.88000	2.76988	2,598,150	16.72	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		8,308.28000	8.30828	8,692,650	16.72	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		2,751.98000	2.75198	2,581,040	16.72	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		8,244.73000	8.24473	8,627,510	16.72	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		2,787.89000	2.78789	2,615,360	16.72	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>263,295,671.50</b>	<b>2,950</b>	<b>119,20</b>
R2035	On	06/08/2020	Bond Future			11.07043	88.27373	11.08318	88.19342	18.22	179,019,124.44	2,028	99,30
R2035	On	05/11/2020	Bond Future			11.29352	84.74543	11.30672	84.66474	19.23	0.00	0	
R2035	On	04/02/2021	Bond Future			11.52495	85.72843	11.53866	85.64717	18.10	0.00	0	
R2035	On	06/05/2021	Bond Future			11.75484	82.26959	11.76910	82.18754	17.44	0.00	0	
<b>Total R2035 Future</b>											<b>179,019,124.44</b>	<b>2,028</b>	<b>99,30</b>
R2035	On	06/08/2020	Bond Future	9.93	Put		7,974.19000	7.97419	7,892,210	16.71	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Put		14,079.09000	14.07909	13,998,170	16.71	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call		16.35000	0.01635	15,740	16.71	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.92	Call		221.10000	0.22110	219,420	16.71	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put		8,040.07000	8.04007	7,958,080	16.71	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call		226.91000	0.22691	225,240	16.71	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Put		16,801.49000	16.80149	16,720,950	16.71	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call		4.25000	0.00425	4,020	16.71	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.91	Call		215.42000	0.21542	213,720	16.71	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	06/08/2020	Bond Future	9.91	Put		8,106.15000	8.10615	8,024,140	16.71	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call		821.86000	0.82186	823,750	17.46	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put		4,951.23000	4.95123	4,872,810	17.46	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.67	Put		9,748.82000	9.74882	9,666,870	16.71	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call		111.08000	0.11108	109,440	16.71	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put		14,787.81000	14.78781	14,707,010	16.71	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call		11.64000	0.01164	11,150	16.71	0.00	0	24,70
R2035	On	05/11/2020	Bond Future	10.34	Call		1,612.52000	1.61252	1,623,970	18.28	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		7,843.53000	7.84353	7,774,290	18.28	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		1,575.20000	1.57520	1,586,370	18.26	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		7,942.29000	7.94229	7,872,770	18.26	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		1,593.79000	1.59379	1,605,100	18.27	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		7,892.80000	7.89280	7,823,420	18.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		10,646.37000	10.64637	10,577,830	17.25	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call		1,570.71000	1.57071	1,582,460	17.25	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		11,140.81000	11.14081	11,071,300	17.25	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		6,211.21000	6.21121	6,156,260	17.79	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call		1,584.74000	1.58474	1,596,590	17.25	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		11,085.21000	11.08521	11,015,800	17.25	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		1,556.77000	1.55677	1,568,410	17.25	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		11,196.58000	11.19658	11,126,960	17.25	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		1,700.20000	1.70020	1,712,920	17.25	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		3,798.44000	3.79844	3,824,750	17.79	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		7,293.00000	7.29300	7,336,530	18.08	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		3,945.37000	3.94537	3,906,850	18.08	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		4,714.94000	4.71494	4,671,840	17.67	0.00	0	70
R2035	On	06/05/2021	Bond Future	11.32	Call		4,127.82000	4.12782	4,157,010	17.08	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		6,772.52000	6.77252	6,719,660	17.08	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		7,258.53000	7.25853	7,301,940	18.07	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		3,964.90000	3.96490	3,926,260	18.07	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put		11,474.27000	11.47427	11,407,560	16.61	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,923.45000	1.92345	1,938,790	16.61	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.35	Call		7,224.39000	7.22439	7,267,680	18.06	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		3,984.81000	3.98481	3,946,050	18.06	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		6,138.54000	6.13854	6,177,490	17.67	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>179,019,124.44</b>	<b>2,028</b>	<b>132,26</b>
R2037	On	06/08/2020	Bond Future			11.33700	79.31701	11.34471	79.26944	20.45	0.00	0	100,5
R2037	On	05/11/2020	Bond Future			11.55392	80.16768	11.56187	80.12003	20.57	0.00	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			11.77870	76.84246	11.78692	76.79467		20.38	0.00	0	
R2037	On	06/05/2021			12.01079	77.75726	12.01933	77.70906		18.63	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>100,51</b>
R2037	On	06/08/2020	9.87	Call			107.82000	0.10782	104,570	18.84	0.00	0	
R2037	On	06/08/2020	9.87	Put			10,069.42000	10.06942	10,018,600	18.84	0.00	0	
R2037	On	06/08/2020	9.88	Call			110.93000	0.11093	107,620	18.84	0.00	0	
R2037	On	06/08/2020	9.88	Put			9,998.71000	9.99871	9,947,830	18.84	0.00	0	
R2037	On	06/08/2020	9.86	Call			104.79000	0.10479	101,590	18.84	0.00	0	
R2037	On	06/08/2020	9.86	Put			10,140.29000	10.14029	10,089,520	18.84	0.00	0	
R2037	On	05/11/2020	10.18	Call			1,068.24000	1.06824	1,068,240	19.50	0.00	0	
R2037	On	05/11/2020	10.18	Put			10,071.16000	10.07116	10,023,510	19.50	0.00	0	
R2037	On	05/11/2020	10.19	Call			1,080.59000	1.08059	1,080,630	19.50	0.00	0	
R2037	On	05/11/2020	10.19	Put			10,012.80000	10.01280	9,965,190	19.50	0.00	0	
R2037	On	05/11/2020	10.17	Call			1,056.00000	1.05600	1,055,960	19.50	0.00	0	
R2037	On	05/11/2020	10.17	Put			10,129.72000	10.12972	10,082,030	19.50	0.00	0	
R2037	On	04/02/2021	11.97	Put			4,480.54000	4.48054	4,449,130	20.59	0.00	0	
R2037	On	04/02/2021	11.97	Call			5,533.28000	5.53328	5,549,660	20.59	0.00	0	30
R2037	On	04/02/2021	11.90	Call			5,319.38000	5.31938	5,335,140	20.52	0.00	0	
R2037	On	04/02/2021	11.90	Put			4,666.50000	4.66650	4,634,470	20.52	0.00	0	24
R2037	On	04/02/2021	10.48	Put			10,137.86000	10.13786	10,094,870	19.44	0.00	0	
R2037	On	04/02/2021	10.29	Put			11,159.07000	11.15907	11,115,060	19.44	0.00	0	
R2037	On	04/02/2021	10.27	Call			1,613.18000	1.61318	1,616,860	19.44	0.00	0	
R2037	On	04/02/2021	10.27	Put			11,270.11000	11.27011	11,226,000	19.44	0.00	0	
R2037	On	04/02/2021	10.35	Put			10,829.99000	10.82999	10,786,280	19.44	0.00	0	;
R2037	On	04/02/2021	9.65	Put			15,043.12000	15.04312	14,996,640	19.44	0.00	0	
R2037	On	04/02/2021	9.65	Call			903.95000	0.90395	905,260	19.44	0.00	0	;
R2037	On	04/02/2021	10.28	Call			1,627.15000	1.62715	1,630,870	19.44	0.00	0	
R2037	On	04/02/2021	10.28	Put			11,214.51000	11.21451	11,170,440	19.44	0.00	0	
R2037	On	04/02/2021	10.29	Call			1,641.19000	1.64119	1,644,970	19.44	0.00	0	
R2037	On	04/02/2021	10.48	Call			1,924.37000	1.92437	1,929,170	19.44	0.00	0	24
R2037	On	04/02/2021	13.73	Call			11,574.37000	11.57437	11,605,750	21.80	0.00	0	
R2037	On	04/02/2021	13.73	Put			1,458.59000	1.45859	1,442,180	21.80	0.00	0	30
R2037	On	04/02/2021	10.85	Call			2,588.08000	2.58808	2,595,260	19.53	0.00	0	
R2037	On	04/02/2021	10.85	Put			8,345.31000	8.34531	8,304,700	19.53	0.00	0	;
R2037	On	04/02/2021	10.35	Call			1,727.26000	1.72726	1,731,340	19.44	0.00	0	
R2037	On	06/05/2021	12.42	Call			6,645.25000	6.64525	6,665,810	19.05	0.00	0	
R2037	On	06/05/2021	12.42	Put			4,436.57000	4.43657	4,408,930	19.05	0.00	0	
R2037	On	06/05/2021	12.43	Call			6,677.12000	6.67712	6,697,760	19.07	0.00	0	
R2037	On	06/05/2021	12.43	Put			4,414.61000	4.41461	4,387,050	19.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	06/05/2021	Bond Future	12.44	Call			6,709.05000	6.70905	6,729,760	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			4,392.76000	4.39276	4,365,270	19.08	0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>1,25</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>101,8</b>
R2040	On	06/08/2020	Bond Future			11.53714	80.77178	11.54998	80.68895		21.18	308,144,340.70	3,815	55,8
R2040	On	05/11/2020	Bond Future			11.75434	81.63808	11.76763	81.55488		21.12	0.00	0	
R2040	On	04/02/2021	Bond Future			11.97969	78.07967	11.99351	77.99583		21.02	0.00	0	
R2040	On	06/05/2021	Bond Future			12.21201	79.00932	12.22641	78.92464		19.18	0.00	0	
<b>Total R2040 Future</b>												<b>308,144,340.70</b>	<b>3,815</b>	<b>55,8</b>
R2040	On	06/08/2020	Bond Future	10.03	Call			95.37000	0.09537	93,650	19.31	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put			10,952.03000	10.95203	10,867,480	19.31	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call			98.23000	0.09823	96,500	19.31	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put			10,875.95000	10.87595	10,791,390	19.31	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call			92.58000	0.09258	90,880	19.31	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call			21.12000	0.02112	20,360	19.31	0.00	0	8
R2040	On	06/08/2020	Bond Future	10.07	Put			10,648.81000	10.64881	10,564,200	19.31	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call			107.25000	0.10725	105,470	19.31	0.00	0	8
R2040	On	06/08/2020	Bond Future	10.79	Call			686.02000	0.68602	686,240	19.91	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put			5,838.53000	5.83853	5,755,920	19.91	0.00	0	8
R2040	On	06/08/2020	Bond Future	10.02	Put			11,028.28000	11.02828	10,943,750	19.31	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call			782.87000	0.78287	783,780	20.04	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put			5,509.42000	5.50942	5,427,500	20.04	0.00	0	12,5
R2040	On	06/08/2020	Bond Future	11.26	Call			1,672.35000	1.67235	1,681,160	20.83	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put			3,577.50000	3.57750	3,503,480	20.83	0.00	0	5
R2040	On	06/08/2020	Bond Future	9.57	Put			14,628.38000	14.62838	14,544,790	19.31	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put			7,210.57000	7.21057	7,142,320	20.23	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call			2,161.46000	2.16146	2,176,410	20.23	0.00	0	2,2
R2040	On	05/11/2020	Bond Future	9.73	Put			15,081.81000	15.08181	15,000,720	19.89	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call			463.15000	0.46315	465,260	19.89	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	10.23	Put			11,558.56000	11.55856	11,480,750	19.89	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put			10,977.83000	10.97783	10,900,840	19.89	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call			984.27000	0.98427	990,290	19.89	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put			11,105.43000	11.10543	11,028,250	19.89	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call			672.99000	0.67299	676,620	19.89	0.00	0	2,2
R2040	On	05/11/2020	Bond Future	11.50	Call			3,459.67000	3.45967	3,483,320	20.85	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put			5,162.89000	5.16289	5,103,340	20.85	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	10.31	Call			996.21000	0.99621	1,002,330	19.89	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put			11,041.52000	11.04152	10,964,440	19.89	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call			1,008.27000	1.00827	1,014,480	19.89	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2040	On	05/11/2020	Bond Future	10.23	Call		903.58000	0.90358	908,970	19.89	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		4,058.95000	4.05895	4,086,390	21.07	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		4,483.79000	4.48379	4,428,030	21.07	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		16,863.21000	16.86321	16,781,220	19.89	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		328.58000	0.32858	329,790	19.89	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		13,117.90000	13.11790	13,038,330	19.89	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		18,579.04000	18.57904	18,499,470	20.02	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		630.41000	0.63041	634,680	20.02	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		13,293.33000	13.29333	13,219,290	20.02	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1,359.69000	1.35969	1,369,490	20.02	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		3,976.07000	3.97607	4,003,120	20.59	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		12,299.57000	12.29957	12,227,120	20.02	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		6,015.84000	6.01584	5,961,680	20.77	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		1,586.52000	1.58652	1,598,020	20.02	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		12,239.04000	12.23904	12,166,700	20.02	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,600.64000	1.60064	1,612,240	20.02	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		12,178.70000	12.17870	12,106,460	20.02	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		1,572.49000	1.57249	1,583,880	20.02	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		6,613.90000	6.61390	6,557,110	20.59	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		17,966.77000	17.96677	17,887,650	20.02	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		689.23000	0.68923	693,950	20.02	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		14,401.29000	14.40129	14,325,720	20.02	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,157.06000	1.15706	1,165,330	20.02	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		4,454.12000	4.45412	4,483,800	20.77	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		6,320.51000	6.32051	6,360,180	19.36	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		5,082.26000	5.08226	5,037,250	19.36	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		6,258.07000	6.25807	6,297,470	19.34	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		5,134.36000	5.13436	5,089,080	19.34	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		6,289.41000	6.28941	6,328,940	19.35	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		5,108.40000	5.10840	5,063,250	19.35	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>308,144,340.70</b>	<b>3,815</b>	<b>89,64</b>
R2044	On	06/08/2020	Bond Future			11.61897	77.32956	11.62151	77.31327	22.14	77,329.56	1	77,12
R2044	On	05/11/2020	Bond Future			11.83071	78.15895	11.83328	78.14298	22.07	0.00	0	
R2044	On	04/02/2021	Bond Future			12.05041	74.68531	12.05304	74.66948	21.95	0.00	0	
R2044	On	06/05/2021	Bond Future			12.27666	75.57459	12.27937	75.55879	20.01	0.00	0	
<b>Total R2044 Future</b>											<b>77,329.56</b>	<b>1</b>	<b>77,12</b>
R2044	On	06/08/2020	Bond Future	9.87	Call		46.35000	0.04635	43,700	20.20	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		12,847.57000	12.84757	12,828,630	20.20	0.00	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	06/08/2020	Bond Future	9.88	Call		47.91000	0.04791	45,190	20.20	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		12,766.09000	12.76609	12,747,080	20.20	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		44.84000	0.04484	42,250	20.20	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		5,479.96000	5.47996	5,448,730	21.13	0.00	0	14
R2044	On	06/08/2020	Bond Future	11.09	Put		4,663.53000	4.66353	4,630,670	21.46	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put		20,446.84000	20.44684	20,430,380	20.20	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		1.51000	0.00151	1,340	20.20	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		14,597.29000	14.59729	14,579,470	20.20	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		22.39000	0.02239	20,860	20.20	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		818.51000	0.81851	803,570	21.13	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		12,929.23000	12.92923	12,910,350	20.20	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put		17,217.58000	17.21758	17,200,690	20.20	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		7.03000	0.00703	6,430	20.20	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put		11,960.81000	11.96081	11,941,080	20.20	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		66.13000	0.06613	62,690	20.20	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		1,122.83000	1.12283	1,106,260	21.46	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		2,175.70000	2.17570	2,167,710	21.22	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		7,257.34000	7.25734	7,233,380	21.22	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.04	Put		13,380.54000	13.38054	13,358,930	20.80	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		652.46000	0.65246	646,820	20.80	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.34	Put		18,925.50000	18.92550	18,906,410	20.80	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		11,317.06000	11.31706	11,294,480	20.80	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		5,879.59000	5.87959	5,855,720	21.64	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.35	Call		971.59000	0.97159	964,940	20.80	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		11,251.67000	11.25167	11,229,050	20.80	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		983.50000	0.98350	976,830	20.80	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		11,186.50000	11.18650	11,163,860	20.80	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		959.78000	0.95978	953,170	20.80	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		635.02000	0.63502	629,460	20.80	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.29	Put		19,358.70000	19.35870	19,339,770	20.80	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		208.09000	0.20809	205,130	20.80	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		13,963.46000	13.96346	13,942,150	20.80	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		584.83000	0.58483	579,490	20.80	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		2,969.70000	2.96970	2,961,800	21.64	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		413.97000	0.41397	409,510	20.80	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.97	Put		13,889.86000	13.88986	13,868,510	20.80	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		592.98000	0.59298	587,600	20.80	0.00	0	50
R2044	On	05/11/2020	Bond Future	8.87	Put		23,183.11000	23.18311	23,165,380	20.80	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		96.88000	0.09688	95,120	20.80	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	10.02	Put		13,525.00000	13.52500	13,503,470	20.80	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/11/2020	Bond Future	9.34	Call			226.49000	0.22649	223,370	20.80	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call			2,434.79000	2.43479	2,426,770	21.37	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			6,758.48000	6.75848	6,734,490	21.37	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call			3,104.75000	3.10475	3,096,920	21.70	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			5,684.30000	5.68430	5,660,500	21.70	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			15,792.38000	15.79238	15,771,950	20.80	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			1,438.25000	1.43825	1,433,790	20.91	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			12,966.86000	12.96686	12,946,570	20.91	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call			1,451.55000	1.45155	1,447,080	20.91	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			12,903.36000	12.90336	12,883,060	20.91	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			1,425.04000	1.42504	1,420,590	20.91	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			13,030.56000	13.03056	13,010,280	20.91	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call			2,175.51000	2.17551	2,170,920	20.91	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			10,143.00000	10.14300	10,122,580	20.91	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.29	Call			1,347.56000	1.34756	1,343,160	20.91	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			13,416.98000	13.41698	13,396,750	20.91	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Put			17,907.47000	17.90747	17,888,120	20.91	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			706.23000	0.70623	702,710	20.91	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.04	Put			15,104.42000	15.10442	15,084,480	20.91	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			1,056.67000	1.05667	1,052,560	20.91	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			6,126.70000	6.12670	6,126,820	20.18	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			5,257.75000	5.25775	5,242,070	20.18	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			6,157.02000	6.15702	6,157,170	20.19	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			5,231.02000	5.23102	5,215,370	20.19	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			6,187.66000	6.18766	6,187,840	20.20	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			5,204.69000	5.20469	5,189,070	20.20	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>77,329.56</b>	<b>1</b>	<b>92,91</b>
R2048	On	06/08/2020	Bond Future			11.57860	80.58398	11.58098	80.56846		21.48	435,798,163.84	5,408	96,8
R2048	On	05/11/2020	Bond Future			11.78924	77.03630	11.79165	77.02108		22.55	0.00	0	
R2048	On	04/02/2021	Bond Future			12.00783	77.93003	12.01030	77.91495		21.20	0.00	0	
R2048	On	06/05/2021	Bond Future			12.22424	74.44165	12.22679	74.42657		20.44	0.00	0	
<b>Total R2048 Future</b>												<b>435,798,163.84</b>	<b>5,408</b>	<b>96,8</b>
R2048	On	06/08/2020	Bond Future	10.19	Call			130.72000	0.13072	125,170	19.52	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put			10,260.38000	10.26038	10,239,310	19.52	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call			134.58000	0.13458	128,920	19.52	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put			10,183.08000	10.18308	10,161,900	19.52	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call			126.95000	0.12695	121,510	19.52	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put			10,337.89000	10.33789	10,316,930	19.52	0.00	0	



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			1,090.71000	1.09071	1,064,750	23.02	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call			5,237.29000	5.23729	5,226,850	23.02	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put			1,947.16000	1.94716	1,915,590	21.96	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call			3,351.10000	3.35110	3,335,050	21.96	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put			4,479.14000	4.47914	4,446,320	20.82	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call			1,224.79000	1.22479	1,207,490	20.82	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put			525.46000	0.52546	507,590	23.68	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call			7,511.96000	7.51196	7,509,610	23.68	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put			9,051.58000	9.05158	9,028,670	19.52	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call			204.72000	0.20472	197,330	19.52	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put			1,827.21000	1.82721	1,796,150	22.07	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call			3,545.14000	3.54514	3,529,600	22.07	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put			4,244.89000	4.24489	4,211,710	20.91	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call			1,340.28000	1.34028	1,322,620	20.91	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put			5,782.31000	5.78231	5,752,220	20.28	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call			737.40000	0.73740	722,830	20.28	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put			18,394.41000	18.39441	18,378,500	19.52	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call			4.20000	0.00420	3,810	19.52	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put			20,817.47000	20.81747	20,801,800	19.52	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call			1.30000	0.00130	1,150	19.52	0.00	0	3,0
R2048	On	05/11/2020	Bond Future	11.00	Put			7,427.47000	7.42747	7,403,990	21.56	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call			2,115.73000	2.11573	2,107,470	21.56	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.00	Put			13,670.53000	13.67053	13,649,640	21.19	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call			630.27000	0.63027	624,600	21.19	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.04	Call			666.17000	0.66617	660,360	21.19	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put			13,372.75000	13.37275	13,351,720	21.19	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call			648.03000	0.64803	642,290	21.19	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put			13,521.18000	13.52118	13,500,220	21.19	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call			657.05000	0.65705	651,280	21.19	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put			13,446.84000	13.44684	13,425,850	21.19	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			1,638.02000	1.63802	1,633,230	20.18	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put			12,161.95000	12.16195	12,142,080	20.18	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			1,608.40000	1.60840	1,603,620	20.18	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			12,287.24000	12.28724	12,267,380	20.18	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call			1,623.16000	1.62316	1,618,380	20.18	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			12,224.48000	12.22448	12,204,620	20.18	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			6,036.71000	6.03671	6,036,320	20.53	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			5,373.10000	5.37310	5,357,630	20.53	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			6,067.40000	6.06740	6,067,040	20.54	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			5,345.70000	5.34570	5,330,260	20.54	0.00	0	

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			6.098.14000	6.09814	6,097,800	20.55	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			5,318.44000	5.31844	5,303,020	20.55	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>435,798,163.84</b>	<b>5,408</b>	<b>125,97</b>
R208	On	06/08/2020	Bond Future			3.60137	104.42128	3.59995	104.42218		0.40	0.00	0	23,35
R208	On	05/11/2020	Bond Future			3.10719	102.14890	3.10327	102.15042		0.27	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			1,228.72000	1.22872	1,227,820	0.48	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	0,000	0.48	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call			1,234.92000	1.23492	1,234,020	0.48	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put			0.00000	0.00000	0,000	0.48	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call			1,222.52000	1.22252	1,221,620	0.48	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put			0.00000	0.00000	0,000	0.48	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call			649.69000	0.64969	648,170	0.32	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put			0.04000	0.00004	0,040	0.32	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call			653.53000	0.65353	652,010	0.32	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.03000	0.00003	0,030	0.32	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			645.84000	0.64584	644,320	0.32	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.04000	0.00004	0,040	0.32	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>61,54</b>
R209	On	06/08/2020	Bond Future			11.01277	67.11668	11.02525	67.04946		21.15	0.00	0	61,54
R209	On	05/11/2020	Bond Future			11.21141	64.69581	11.22428	64.62831		22.61	0.00	0	
R209	On	04/02/2021	Bond Future			11.41196	65.44661	11.42528	65.37856		21.18	0.00	0	
R209	On	06/05/2021	Bond Future			11.61747	63.08332	11.63127	63.01465		20.47	0.00	0	
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>61,54</b>
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	20.02	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put			42,375.20000	42.37520	42,307,980	20.02	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	20.02	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put			42,266.87000	42.26687	42,199,650	20.02	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	20.02	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put			42,483.68000	42.48368	42,416,460	20.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			1,214.75000	1.21475	1,221,740	21.77	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			8,071.19000	8.07119	8,010,680	21.77	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			1,227.44000	1.22744	1,234,520	21.77	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			8,023.16000	8.02316	7,962,740	21.77	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			1,202.15000	1.20215	1,209,050	21.77	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			8,119.38000	8.11938	8,058,780	21.77	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			1,725.18000	1.72518	1,736,820	20.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	04/02/2021	Bond Future	10.11	Put			8,996.95000	8.99695	8,940,540	20.30	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			1,739.09000	1.73909	1,750,820	20.30	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			8,951.11000	8.95111	8,894,790	20.30	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			1,711.36000	1.71136	1,722,900	20.30	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			9,042.95000	9.04295	8,986,440	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call			6,514.86000	6.51486	6,550,790	21.44	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			3,639.31000	3.63931	3,606,570	21.44	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			6,544.29000	6.54429	6,580,310	21.45	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			3,622.38000	3.62238	3,589,730	21.45	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			6,485.70000	6.48570	6,521,520	21.42	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			3,656.55000	3.65655	3,623,700	21.42	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>61,54</b>
R210	On	06/08/2020	Bond Future			186.54277	186.54277	186.52136	186.52136			0.00	0	1,92
R210	On	05/11/2020	Bond Future			185.88076	185.88076	185.86016	185.86016			0.00	0	
R210	On	04/02/2021	Bond Future			188.08009	188.08009	188.05992	188.05992			0.00	0	
R210	On	06/05/2021	Bond Future			187.61720	187.61720	187.59725	187.59725			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			166.26023	166.26023	166.27461	166.27461			49,878,069.00	300	7,04
R212	On	05/11/2020	Bond Future			168.08236	168.08236	168.09788	168.09788			0.00	0	
R212	On	04/02/2021	Bond Future			167.74984	167.74984	167.76620	167.76620			0.00	0	
R212	On	06/05/2021	Bond Future			169.78224	169.78224	169.79915	169.79915			0.00	0	
<b>Total R212 Future</b>												<b>49,878,069.00</b>	<b>300</b>	<b>7,04</b>
<b>Total For R212</b>												<b>49,878,069.00</b>	<b>300</b>	<b>7,04</b>
R213	On	06/08/2020	Bond Future			9.85113	84.68307	9.96073	84.06649		15.65	0.00	0	17,34
R213	On	05/11/2020	Bond Future			10.04857	82.06153	10.16250	81.43880		16.68	0.00	0	
R213	On	04/02/2021	Bond Future			10.25223	83.01321	10.37090	82.38360		15.61	0.00	0	
R213	On	06/05/2021	Bond Future			10.45529	80.46789	10.57885	79.83103		14.99	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			4,338.60000	4.33860	3,857,030	14.98	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call			558.98000	0.55898	689,390	14.96	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put			4,431.48000	4.43148	3,945,310	14.96	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call			571.91000	0.57191	704,610	14.97	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put			4,384.90000	4.38490	3,901,020	14.97	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call			585.06000	0.58506	720,070	14.98	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			5,207.13000	5.20713	4,813,390	16.39	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call			2,032.88000	2.03288	2,263,460	16.39	0.00	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		5.17043000	5.17043	4,778,280	16.39	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		2,053.54000	2.05354	2,285,720	16.40	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		5,133.91000	5.13391	4,743,360	16.40	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		2,012.35000	2.01235	2,241,340	16.39	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		1,920.48000	1.92048	2,120,670	15.03	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		7,327.91000	7.32791	6,898,490	15.03	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		1,937.91000	1.93791	2,139,380	15.04	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		7,287.81000	7.28781	6,859,670	15.04	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		1,955.43000	1.95543	2,158,180	15.05	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		7,247.86000	7.24786	6,821,000	15.05	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		8,530.56000	8.53056	8,999,360	16.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		2,080.01000	2.08001	1,911,950	16.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		8,467.91000	8.46791	8,934,980	16.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		2,108.96000	2.10896	1,939,170	16.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		8,499.22000	8.49922	8,967,150	16.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		2,094.45000	2.09445	1,925,520	16.04	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			11.36722	64.50400	11.37459	64.46443	22.66	0.00	0	21,15
R214	On	05/11/2020	Bond Future			11.56619	61.91826	11.57377	61.87869	24.30	0.00	0	
R214	On	04/02/2021	Bond Future			11.77153	62.63650	11.77937	62.59674	22.72	0.00	0	
R214	On	06/05/2021	Bond Future			11.97426	60.10151	11.98240	60.06135	22.03	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		150.99000	0.15099	146,910	21.45	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		8,437.76000	8.43776	8,394,110	21.45	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		154.91000	0.15491	150,770	21.45	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		8,376.06000	8.37606	8,332,350	21.45	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		147.15000	0.14715	143,130	21.45	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		8,499.64000	8.49964	8,456,050	21.45	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		1,150.69000	1.15069	1,150,160	23.39	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		8,749.18000	8.74918	8,709,080	23.39	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		1,162.85000	1.16285	1,162,360	23.39	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		8,698.35000	8.69835	8,658,290	23.39	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		1,138.61000	1.13861	1,138,050	23.39	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		8,800.19000	8.80019	8,760,060	23.39	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		1,621.18000	1.62118	1,624,080	21.78	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		9,831.20000	9.83120	9,794,340	21.78	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,634.48000	1.63448	1,637,420	21.78	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		9,782.23000	9.78223	9,745,410	21.78	0.00	0	

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			1,607.95000	1.60795	1,610,810	21.78	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			9,880.32000	9.88032	9,843,420	21.78	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			5,664.71000	5.66471	5,680,580	22.32	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			4,321.66000	4.32166	4,297,370	22.32	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			5,691.61000	5.69161	5,707,540	22.33	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			4,301.12000	4.30112	4,276,890	22.33	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			5,637.86000	5.63786	5,653,660	22.30	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			4,342.32000	4.34232	4,317,960	22.30	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>1,433,464,014.79</b>	<b>16,527</b>	<b>1,246,83</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			689.49000	689.49000	686.69200	686.69200			0.00	0	1,03
GOVI On 05/11/2020 GOVI			696.95200	696.95200	694.12700	694.12700			0.00	0	
GOVI On 04/02/2021 GOVI			705.02600	705.02600	702.17200	702.17200			0.00	0	
GOVI On 06/05/2021 GOVI			713.39700	713.39700	710.51000	710.51000			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			414,380.00000	41.43800	386,400,000		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			414,480.00000	41.44800	386,500,000		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			414,280.00000	41.42800	386,300,000		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		437,130.00000	43.71300	408,880,000		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		437,230.00000	43.72300	408,980,000		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		437,030.00000	43.70300	408,780,000		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		487,780.00000	48.77800	459,240,000		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		487,880.00000	48.78800	459,340,000		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		487,680.00000	48.76800	459,140,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		318,400.00000	31.84000	347,270,000		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		318,300.00000	31.83000	347,170,000		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		318,200.00000	31.82000	347,070,000		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			726.57700	726.57700	720.31700	720.31700		0.00	0	
AL37	On	05/11/2020	Index Future			734.44000	734.44000	728.11600	728.11600		0.00	0	
AL37	On	04/02/2021	Index Future			742.94800	742.94800	736.55500	736.55500		0.00	0	
AL37	On	06/05/2021	Index Future			751.76900	751.76900	745.30100	745.30100		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			799.75400	799.75400	794.04700	794.04700		0.00	0	
AL7T	On	05/11/2020	Index Future			808.40900	808.40900	802.64500	802.64500		0.00	0	
AL7T	On	04/02/2021	Index Future			817.77500	817.77500	811.94700	811.94700		0.00	0	
AL7T	On	06/05/2021	Index Future			827.48400	827.48400	821.58900	821.58900		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			697.06700	697.06700	694.39200	694.39200		0.00	0	2
ALBI	On	05/11/2020	Index Future			704.61100	704.61100	701.91000	701.91000		0.00	0	
ALBI	On	04/02/2021	Index Future			712.77400	712.77400	710.04500	710.04500		0.00	0	
ALBI	On	06/05/2021	Index Future			721.23700	721.23700	718.47700	718.47700		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			256.02400	256.02400	255.99200	255.99200			0.00	0	1,20
IGOV	On	05/11/2020	Index Future			258.85800	258.85800	258.82700	258.82700			0.00	0	4
IGOV	On	04/02/2021	Index Future			261.91900	261.91900	261.88900	261.88900			0.00	0	
IGOV	On	06/05/2021	Index Future			265.09000	265.09000	265.06000	265.06000			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,25</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>1,25</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>1,46</b>
JIBAR	f On	15/07/2020	Jibar Future			3.92000	96.08000	3.93000	96.07000			0.00	0	
JIBAR	f On	19/08/2020	Jibar Future			3.76000	96.24000	3.78000	96.22000			0.00	0	
JIBAR	f On	16/09/2020	Jibar Future			3.75000	96.25000	3.75000	96.25000			0.00	0	
JIBAR	f On	21/10/2020	Jibar Future			3.64000	96.36000	3.69000	96.31000			0.00	0	
JIBAR	f On	18/11/2020	Jibar Future			3.63000	96.37000	3.68000	96.32000			0.00	0	
JIBAR	f On	15/12/2020	Jibar Future			3.60000	96.40000	3.67000	96.33000			0.00	10	
JIBAR	f On	17/03/2021	Jibar Future			3.67000	96.33000	3.74000	96.26000			0.00	0	
JIBAR	f On	15/06/2021	Jibar Future			3.83000	96.17000	3.93000	96.07000			0.00	0	
JIBAR	f On	15/09/2021	Jibar Future			3.99500	96.00500	4.09500	95.90500			0.00	0	
JIBAR	f On	15/12/2021	Jibar Future			4.14500	95.85500	4.28500	95.71500			0.00	0	
JIBAR	f On	16/03/2022	Jibar Future			4.37500	95.62500	4.50500	95.49500			0.00	0	
JIBAR	f On	15/06/2022	Jibar Future			4.64500	95.35500	4.83500	95.16500			0.00	0	
<b>Total Jibar Future</b>												<b>0.00</b>	<b>10</b>	<b>1</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>10</b>	<b>1</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>10</b>	<b>1</b>
5Y STN	On	21/12/2021	Interest Rate Swap			90.85000	90.85000	90.95000	90.95000			0.00	0	5
<b>Total 5Y STND Future</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>											<b>1,433,464,014.79</b>	<b>16,537</b>	<b>1,249,35</b>	
AA06	On	15/04/2021	Spot Bond				100.85664		100.00000			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			5.82500	104.63744	5.94000	104.52851			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB01R On 24/11/2020 Spot Bond			10.00000	106.26600	10.00000	106.23800				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	103.33272	11.37000	103.30125				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	103.55392	11.81000	103.52163				0.00	0	
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB021U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB021U</b>										<b>0.00</b>	<b>0</b>	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	
AB024L On 05/05/2021 Spot Bond			100.00000	57.20504	100.00000	57.07912				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	49.94725	100.00000	49.83610				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	
<b>Total AB035U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB035U</b>										<b>0.00</b>	<b>0</b>	
ABC12L On 25/11/2020 Spot Bond			10.00000	106.47800	10.00000	106.45000				0.00	0	
<b>Total ABC1234/R2022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABC1234/R2022</b>										<b>0.00</b>	<b>0</b>	
ABCPI3 On 07/12/2023 Spot Bond			4.74500	287.85692	4.77000	4.77000				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				100.12006						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				102.27339						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				100.38583						0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABF19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF19U</b>										<b>0.00</b>	<b>0</b>	
ABFN0L On 17/03/2026 Spot Bond				100.09663						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	
ABFN1 On 14/05/2022 Spot Bond				101.51196					0.00	0	
<b>Total ABFN14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>									<b>0.00</b>	<b>0</b>	
ABFN1 On 11/11/2020 Spot Bond				100.92255					0.00	0	
<b>Total ABFN15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN15</b>									<b>0.00</b>	<b>0</b>	
ABFN1 On 11/11/2022 Spot Bond				101.10191					0.00	0	
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>									<b>0.00</b>	<b>0</b>	
ABFN1 On 26/09/2023 Spot Bond				101.98290					0.00	0	
<b>Total ABFN18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>									<b>0.00</b>	<b>0</b>	
ABFN2 On 30/05/2022 Spot Bond				100.74739					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				100.59103					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				101.27292					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				101.22327					0.00	0	
<b>Total ABFN24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN24</b>									<b>0.00</b>	<b>0</b>	
ABFN2 On 17/10/2024 Spot Bond				102.56956					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				104.42427					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				100.48073					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>	

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 29/08/2023 Spot Bond				100.23769						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				100.62569						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				99.48774						0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2021 Spot Bond				100.68289						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				100.49365						0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 15/11/2024 Spot Bond				100.71457						0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 07/02/2022 Spot Bond				100.86165						0.00	0	
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 07/02/2024 Spot Bond				100.83797						0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 07/02/2026 Spot Bond				100.67453						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				100.81760						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				101.01832						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				99.75847						0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ABFN39</b>									<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2024 Spot Bond				99.37560					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				98.91446					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				98.97399					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				101.38988					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				101.41657					0.00	0	
<b>Total ABFN44 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>									<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2026 Spot Bond				101.43571					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				100.43587					0.00	0	20,000,00
<b>Total ABJ01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For ABJ01</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
ABK12 On 20/05/2022 Spot Bond				100.84851					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				100.02829					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			5.60000	141.07656	5.59000	5.59000			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	45.97313	100.00000	45.86609			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			8.47000	130.44203	8.47000	8.47000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	14.54313	100.00000	14.50945				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				98.65112						0.00	0	50,000,00
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
ABN05 On 18/04/2021 Spot Bond			4.05500	211.34707	4.08000	211.25730				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			4.67000	133.66431	4.67000	4.67000				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			5.09000	173.27709	5.06000	5.06000				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			5.06000	200.88343	5.04000	5.04000				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			6.66500	105.04385	6.78000	6.78000				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			9.09500	106.83441	9.24500	9.24500				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			5.32500	102.60011	5.44000	5.44000				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			9.64000	104.13693	9.79000	9.79000				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			5.15500	105.20679	5.27000	105.10075			721,700,000,000.00		140,000,000	690,000,00
<b>Total ABS11 SPOT</b>									<b>721,700,000,000.00</b>		<b>140,000,000</b>	<b>690,000,00</b>
<b>Total For ABS11</b>									<b>721,700,000,000.00</b>		<b>140,000,000</b>	<b>690,000,00</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
ABS13 On 14/05/2022 Spot Bond			5.96500	107.58325	6.08000	107.35437			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			5.38000	102.51934	5.49500	102.45964			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			5.48500	110.56996	5.60000	110.28493			0.00	0	
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			8.39000	109.73958	8.54000	109.04411			0.00	0	
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.44000	113.10411	8.59000	112.20955			0.00	0	1,500,000,00
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABS18 On 26/09/2023 Spot Bond			5.90500	113.87149	6.02000	113.49370			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			8.79000	102.51081	8.94000	101.78225			0.00	0	
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.65586	100.00000	11.63020			0.00	0	
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			3.77500	296.72210	3.80000	3.80000			0.00	0	200,000,00
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABSI4 On 31/01/2022 Spot Bond			2.88000	166.32312	2.87000	166.31654			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>	
ABT01U 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>	
ABT02U 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ABT02U</b>									<b>0.00</b>	<b>0</b>	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ABT03U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABT03U</b>									<b>0.00</b>	<b>0</b>	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ABT04U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABT04U</b>									<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.54000	106.20099	10.69000	10.69000			0.00	0	230,000,00
<b>Total ABX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
<b>Total For ABX01</b>									<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ACIF1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACIF1U</b>									<b>0.00</b>	<b>0</b>	
ACL08E On 25/11/2020 Spot Bond			10.00000	106.47800	10.00000	106.45000			0.00	0	
<b>Total ACL089/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL089/JIBAR</b>									<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond				100.01694					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>	
ACL09E On 20/12/2025 Spot Bond				100.01641					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				286.70323					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>	
ACL12E On 20/09/2021 Spot Bond				286.75827					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>	
ACL12C On 20/09/2021 Spot Bond				100.01595					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>	
ACL14E On 25/11/2020 Spot Bond			10.00000	106.47800	10.00000	106.45000			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>	
ACL14C On 20/12/2021 Spot Bond				100.01605					0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL18 <sup>€</sup> On 20/09/2022 Spot Bond				99.35127						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>	
ACL18 <sup>7</sup> On 20/09/2020 Spot Bond				100.11817						0.00	0	
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	
ACL18 <sup>€</sup> On 20/09/2020 Spot Bond				100.01643						0.00	0	
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	
ACL19 <sup>€</sup> On 20/09/2022 Spot Bond				100.01658						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>	
ACL19 <sup>€</sup> On 20/09/2022 Spot Bond				100.01658						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>	
ACL20 <sup>1</sup> On 20/12/2022 Spot Bond				100.01707						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>	
ACL20 <sup>2</sup> On 20/12/2022 Spot Bond				100.01707						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>	
ACL20 <sup>€</sup> On 30/01/2023 Spot Bond				193.90427						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>	
ACL20 <sup>€</sup> On 14/02/2023 Spot Bond				196.38376						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>	
ACL21 <sup>€</sup> On 20/09/2020 Spot Bond				99.32736						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>	
ACL21 <sup>7</sup> On 20/12/2023 Spot Bond				100.01572						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL220 On 26/01/2021 Spot Bond				101.09202						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				100.01559						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				100.01518						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				100.47693						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				101.80863						0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond				100.57513						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				100.57960						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				100.45742						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				98.35094						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				94.23870						0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond				99.96342						0.00	0	600,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>600,00</b>
AGT02 On 28/11/2024 Spot Bond				97.76133						0.00	0	612,700,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>612,700,00</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 AGT02</b>									<b>0.00</b>	<b>0</b>	<b>612,700,00</b>
AGT03 On 05/06/2025 Spot Bond				93.70825					0.00	0	750,000,00
<b>Total AGT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For AGT03</b>									<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
AHF2A: On 18/07/2021 Spot Bond				101.14932					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				100.96802					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				101.12596					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				101.12318					0.00	0	
<b>Total AHF3A5 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A5</b>									<b>0.00</b>	<b>0</b>	
AHF3A: On 18/04/2022 Spot Bond				101.11445					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				101.21045					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				101.30642					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				101.62025					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				101.71607					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				100.81770					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				100.59217					0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.70500	112.17744	6.82000	111.81683				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				100.61899						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				100.65473						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				100.90425						0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond				100.97728						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				101.14356						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				100.61893						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				100.65465						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				100.90406						0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AHL1AU SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHL1AU</b>										<b>0.00</b>	<b>0</b>	
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AHL1BU SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHL1BU</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,74</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,74</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIG2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIG2U</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			6.78500	114.20661	6.90000	113.86928				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			6.35500	110.55422	6.47000	110.11771				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>	
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			11.49500	91.94316	11.54500	91.64187				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			5.52000	171.53170	5.49000	171.82654				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIRS1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRS1U</b>										<b>0.00</b>	<b>0</b>	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIRT1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRT1U</b>										<b>0.00</b>	<b>0</b>	
APF04 On 21/10/2021 Spot Bond				101.24557						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				100.62993						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				100.95461						0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond				99.96859						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				100.69958						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				101.15655						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				100.19488						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				100.08647						0.00	0	
<b>Total APF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF11</b>										<b>0.00</b>	<b>0</b>	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
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>	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS347U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS347U</b>										<b>0.00</b>	<b>0</b>	
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS349U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS349U</b>										<b>0.00</b>	<b>0</b>	
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS350U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS350U</b>										<b>0.00</b>	<b>0</b>	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS367U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS367U</b>										<b>0.00</b>	<b>0</b>	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS377U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS377U</b>										<b>0.00</b>	<b>0</b>	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS391U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS391U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS404U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS404U</b>										<b>0.00</b>	<b>0</b>	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS410U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS410U</b>										<b>0.00</b>	<b>0</b>	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS423U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS423U</b>										<b>0.00</b>	<b>0</b>	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS424U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS424U</b>										<b>0.00</b>	<b>0</b>	
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>	
AS447L On 19/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,000,000.00
<b>Total AS447U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000.00</b>
<b>Total For AS447U</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000.00</b>
ASN02L On 07/12/2033 Spot Bond			5.31000	217.60780	5.29000	217.98015				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03L On 07/12/2033 Spot Bond			5.32500	195.47948	5.30500	195.83049				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	0.00000				0.00	0	
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	
ASN08 On 20/09/2020 Spot Bond				100.01480						0.00	0	
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	
ASN08 On 20/06/2020 Spot Bond					0.00000	0.00000				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>	
ASN08 On 03/09/2020 Spot Bond				100.69557						0.00	0	
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	
ASN08 On 01/10/2020 Spot Bond				134.54751						0.00	0	
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	
ASN09 On 16/10/2020 Spot Bond				100.00000						0.00	0	
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	
ASN09 On 21/10/2020 Spot Bond				101.19408						0.00	0	
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	
ASN09 On 10/11/2020 Spot Bond				100.85347						0.00	0	
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	
ASN09 On 20/12/2020 Spot Bond				97.61985						0.00	0	
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	
ASN11 On 02/12/2020 Spot Bond				100.36092						0.00	0	
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	
ASN11 On 07/03/2021 Spot Bond				100.24655						0.00	0	
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	
ASN11 On 10/12/2020 Spot Bond				100.00000						0.00	0	
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	
ASN12 On 20/12/2020 Spot Bond				100.02242						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	
ASN13: On 20/12/2020 Spot Bond				100.02215						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>	
ASN13: On 05/03/2021 Spot Bond				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>	
ASN13: On 31/01/2022 Spot Bond			3.61000	164.46513	3.60000	164.45529				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>	
ASN14: On 30/03/2021 Spot Bond				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>	
ASN14: On 20/06/2020 Spot Bond					0.00000	0.00000				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				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				94.56814						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				100.98768						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				100.99920						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			3.65500	164.35150	3.64500	164.34146				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				53.42009						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15: On 02/06/2021 Spot Bond				100.37231						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			5.73000	165.93451	5.70000	166.22586				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				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				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				100.00000						0.00	0	
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 08/08/2021 Spot Bond				100.93532						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				100.68925						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				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				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				100.43884						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				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				100.00000						0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 23/12/2021 Spot Bond				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				100.01856						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 30/06/2022 Spot Bond				99.88692						0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			5.37000	97.66486	5.37000	97.63938				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 20/06/2022 Spot Bond				100.01434						0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond				100.01457						0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond				100.00403						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>	
ASN20: On 24/08/2021 Spot Bond				100.61925						0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond				100.69333						0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21: On 28/08/2020 Spot Bond				100.41624						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>	
ASN21: On 29/08/2022 Spot Bond				100.42705						0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN25: On 29/05/2021 Spot Bond				100.39313						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond				100.01850						0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond				100.01448						0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond				100.77282						0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/08/2048 Spot Bond				100.67557						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				100.61720						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				100.13589						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				99.96897						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				100.01556						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				100.02011						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				100.22834						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			5.08500	92.73852	5.07500	5.07500				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 28/02/2033 Spot Bond			5.44500	86.48082	5.44500	5.44500				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				100.01467						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				100.01684						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				100.86524						0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond				100.01478						0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.48000	96.26143	5.48000	96.23604				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				100.01580						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				100.89418						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				100.89418						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				100.01429						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				99.99797						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				100.01511						0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond				100.01511						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>	
ASN361 On 30/08/2024 Spot Bond				100.37413						0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN365 On 20/06/2024 Spot Bond				100.01826						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>	
ASN370 On 20/12/2024 Spot Bond				100.01479						0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN373 On 20/12/2024 Spot Bond				100.01536						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>	
ASN380 On 29/10/2021 Spot Bond				101.05472						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>	
ASN381 On 15/03/2021 Spot Bond				100.12837						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>	
ASN383 On 15/03/2021 Spot Bond				100.12837						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>	
ASN384 On 20/12/2022 Spot Bond				100.01806						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>	
ASN386 On 20/12/2024 Spot Bond				100.01492						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>	
ASN390 On 20/11/2020 Spot Bond				100.61852						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>	
ASN395 On 17/12/2025 Spot Bond				100.09426						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.01481						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				100.01754						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				100.28670						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>	
ASN42 On 29/10/2020 Spot Bond				101.08465						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				100.01871						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				100.08278	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				100.08278	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>	
ASN44 On 22/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	10,000,000,000	10,000,000,000	
<b>Total ASN449 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For ASN449</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
ASN45 On 23/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
<b>Total ASN450 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For ASN450</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</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				100.57676						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW19 On 05/12/2020 Spot Bond			5.95500	102.03328	6.07000	101.96515				0.00	0	1,000,000,00
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
BAW21 On 24/03/2022 Spot Bond			5.78500	108.05342	5.90000	107.84003				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	102.26417	9.30000	102.23892				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				100.63378						0.00	400,000,000	200,000,00
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond				101.07754						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				100.54379						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				100.26921						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				99.90485						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				102.78256						0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA57 On 30/06/2020 Spot Bond				99.86149						0.00	0	
<b>Total BAYA58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA58</b>										<b>0.00</b>	<b>0</b>	
BAYA60 On 30/06/2020 Spot Bond			8.95000	99.82865	9.06500	9.06500				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				99.83330						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				99.84633						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				100.78639						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				99.84443						0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA65 On 30/09/2020 Spot Bond				100.06674						0.00	0	
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	
BAYA66 On 31/03/2021 Spot Bond				99.84640						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>	
BAYA67 On 31/03/2023 Spot Bond			8.55500	106.17497	8.67000	8.67000				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA69 On 30/06/2021 Spot Bond				99.85865						0.00	0	
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	
BAYA70 On 30/06/2021 Spot Bond				99.85865						0.00	0	
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 30/06/2021 Spot Bond				99.85865						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			11.15000	107.05303	11.30000	11.30000				0.00	0	50,000,00
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
BAYA73 On 31/03/2022 Spot Bond				101.46406						0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond				103.21341						0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond				101.66917						0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond				101.66924						0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond				101.86192						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				99.83976						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				99.83976						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				100.56849						0.00	0	
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	
BAYB10 On 30/06/2020 Spot Bond				99.77921						0.00	0	
<b>Total BAYB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB10</b>										<b>0.00</b>	<b>0</b>	
BAYB11 On 30/06/2021 Spot Bond				99.81646						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>	
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB13 On 30/09/2023 Spot Bond				99.81093						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				99.81093						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				99.81093						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				99.80653						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				99.81158						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				99.81158						0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond				103.29058						0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	
BAYD6I 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				100.86130						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				100.77181						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				100.21771						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			8.09500	101.58851	8.24500	8.24500				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>	
BD302U On 18/04/2028 Spot Bond			100.00000	9.56053	100.00000	9.53938				0.00	0	
<b>Total BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD302U</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond				100.96895						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				100.79427						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				99.88678						0.00	0	
<b>Total BDX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX32</b>										<b>0.00</b>	<b>0</b>	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	
BGL05 On 04/09/2020 Spot Bond			6.05500	104.41800	6.17000	104.37685				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				100.85499						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.35500	112.45198	7.47000	112.18726				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				100.42490						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			6.05500	104.00910	6.17000	103.96021				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				103.24011						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			7.25500	105.90664	7.37000	105.78740				0.00	0	
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	
BGL12 On 20/08/2021 Spot Bond				103.84752						0.00	0	210,000,00
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
BGL13 On 20/08/2021 Spot Bond			6.73500	109.47150	6.85000	109.31978				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				104.22057						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				103.67331						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				100.65063						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				101.09692						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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL18 On 30/09/2022 Spot Bond				102.29873						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				98.62901						0.00	0	364,200,00
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>364,200,00</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>364,200,00</b>
BGT01 On 12/09/2022 Spot Bond				102.69974						0.00	0	100,700,00
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,700,00</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>100,700,00</b>
BID07 On 30/06/2020 Spot Bond				99.90252						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				100.37072						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				100.43539						0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond				100.71462						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			6.09500	111.60694	6.21000	111.21879				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				100.20715						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				99.32228						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				99.87964						0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond				98.33008						0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond				101.15328						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				101.68725						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				100.67245						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				102.00947						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				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				100.09702						0.00	0	
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	
BPPF0 On 22/03/2021 Spot Bond				100.01342						0.00	0	
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2021 Spot Bond				101.13300						0.00	0	
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond				102.06052						0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2020 Spot Bond				100.97517						0.00	0	
<b>Total BPPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF16</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2020 Spot Bond				100.59811						0.00	0	
<b>Total BPPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF18</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond				100.63678						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF20 On 19/11/2024 Spot Bond				100.63225						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>	
BPPF21 On 26/02/2023 Spot Bond				100.42496						0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	
BWZ21 On 27/03/2021 Spot Bond				100.12941						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				100.88846						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				101.53353						0.00	260,000,000	130,000,000
<b>Total CBL24 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For CBL24</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
CBL26 On 06/05/2021 Spot Bond			4.97500	106.59451	5.09000	106.47909				0.00	0	
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL26</b>										<b>0.00</b>	<b>0</b>	
CBL28 On 21/05/2021 Spot Bond				99.81288						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				99.43322						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			7.49000	113.42628	7.64000	112.97479				0.00	0	15,400,000,000
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,400,000,000</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>15,400,000,000</b>
CCT02 On 12/06/2024 Spot Bond			9.07000	108.67060	9.22000	108.12917				0.00	0	3,800,000,000
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,000</b>
CCT03 On 15/03/2025 Spot Bond			8.93500	111.43267	9.08500	110.80946				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			9.87000	105.90114	10.02000	105.11867				0.00	0	144,300,000
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>144,300,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For CCT04</b>									<b>0.00</b>	<b>0</b>	<b>144,300,00</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	106.47830	10.00000	106.45030			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				102.32934					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				101.92337					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				101.56829					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				101.52013					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				100.02033					0.00	0	
<b>Total CGR33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR33</b>									<b>0.00</b>	<b>0</b>	
CGR38 On 13/02/2021 Spot Bond				101.03602					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				99.95866					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				101.30972					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				101.15218					0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				102.10576						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				101.26158						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				100.58470						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				100.62306						0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL567U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL567U</b>										<b>0.00</b>	<b>0</b>	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL569U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL569U</b>										<b>0.00</b>	<b>0</b>	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL570U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL570U</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.78347	10.11000	10.11000				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	158.12707	3.14000	158.17418				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			3.58000	156.67500	3.57000	3.57000				0.00	0	
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	
CLN230 On 25/11/2020 Spot Bond			10.00000	106.47800	10.00000	106.45000				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>	
CLN231 On 25/11/2020 Spot Bond			10.00000	106.47800	10.00000	106.45000				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>	
CLN292 On 25/11/2020 Spot Bond			10.00000	106.47800	10.00000	106.45000				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>	
CLN315 On 20/03/2023 Spot Bond			8.46500	106.41554	8.58000	106.10855				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond				100.01864						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>	
CLN345 On 20/12/2023 Spot Bond				99.41904						0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 20/03/2024 Spot Bond			7.12500	113.77889	7.24000	113.36042				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			9.26500	114.83966	9.38000	114.42919				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				101.19756						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				101.14547						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				107.04680						0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2021 Spot Bond			5.95000	105.34381	6.06500	105.24222				0.00	0	
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond			10.98000	101.39727	10.98000	101.36782				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>	
CLN38 On 20/09/2024 Spot Bond			11.00000	102.80289	11.00000	102.77299				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/03/2021 Spot Bond				99.16993						0.00	0	
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond			9.05500	113.37978	9.17000	112.92974				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond				100.02042						0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.01531						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				101.22913						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				100.01553						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	0.00000				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				100.81349						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>	
CLN398 On 14/11/2022 Spot Bond				100.80807						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>	
CLN399 On 20/06/2020 Spot Bond					0.00000	0.00000				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>	
CLN400 On 20/06/2020 Spot Bond					0.00000	0.00000				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>	
CLN406 On 20/06/2020 Spot Bond					0.00000	0.00000				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>	
CLN407 On 18/07/2020 Spot Bond				100.45589						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>	
CLN409 On 20/09/2020 Spot Bond				102.20742						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN411 On 20/09/2020 Spot Bond				100.09096						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				101.53964						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				100.19194						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				100.01914						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				101.59384						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				99.99990						0.00	0	
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	
CLN419 On 20/12/2020 Spot Bond				100.02052						0.00	0	
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	
CLN420 On 20/12/2020 Spot Bond				103.13721						0.00	0	
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	
CLN421 On 26/01/2021 Spot Bond				101.60031						0.00	0	
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	
CLN422 On 20/12/2020 Spot Bond				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>	
CLN423 On 20/12/2020 Spot Bond				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>	
CLN424 On 20/12/2020 Spot Bond				104.38900						0.00	0	
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	
CLN424 On 20/12/2020 Spot Bond				100.50377						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				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				100.02622						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				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				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				105.48600						0.00	0	
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	
CLN432 On 20/12/2020 Spot Bond				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				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				100.01794						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				100.01672						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				101.33918						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				161.23000						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.85000	105.75895	5.96500	105.63671				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			3.58000	164.54093	3.57000	164.53122				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			6.92000	121.50454	6.92000	121.46781				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			7.16000	120.28449	7.16000	120.24737				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				100.02154						0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 17/11/2021 Spot Bond				100.74133						0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 29/11/2021 Spot Bond				100.92964						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>	
CLN458 On 29/11/2021 Spot Bond				101.19843						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>	
CLN460 On 13/03/2022 Spot Bond			6.55500	108.36545	6.67000	108.15470				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>	
CLN464 On 14/03/2022 Spot Bond				100.14077						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>	
CLN465 On 28/03/2022 Spot Bond				99.89768						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN469 On 28/03/2022 Spot Bond				100.65308						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				100.79119						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				100.38222						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				100.01819						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	38.28232	100.00000	38.19805				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>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN482 On 20/05/2021 Spot Bond				101.19581						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>	
CLN483 On 20/05/2021 Spot Bond				101.59098						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>	
CLN484 On 02/12/2021 Spot Bond				101.33372						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>	
CLN485 On 02/12/2021 Spot Bond			6.05000	105.46324	6.16500	105.28392				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>	
CLN486 On 20/06/2022 Spot Bond				100.38930						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>	
CLN487 On 23/06/2021 Spot Bond			9.55500	105.92936	9.67000	103.16620				0.00	0	
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	
CLN487 On 28/07/2022 Spot Bond			6.35500	109.08947	6.47000	108.84045				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>	
CLN490 On 28/03/2022 Spot Bond				100.65425						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>	
CLN493 On 20/06/2022 Spot Bond				100.01833						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>	
CLN495 On 29/08/2020 Spot Bond				100.40663						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>	
CLN496 On 04/09/2024 Spot Bond			6.75500	114.96200	6.87000	114.49743				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>	
CLN497 On 04/09/2024 Spot Bond				102.43391						0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN499 On 20/05/2021 Spot Bond				100.67385						0.00	0	
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN500 On 10/10/2020 Spot Bond				101.49240						0.00	0	
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2022 Spot Bond				101.62052						0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond				101.68726						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>	
CLN504 On 11/10/2024 Spot Bond				101.68726						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>	
CLN505 On 24/10/2020 Spot Bond				101.09430						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.35952						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>	
CLN510 On 11/10/2020 Spot Bond				101.59181						0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond				94.21142						0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.67648	9.96000	102.64936				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.45155	10.01000	101.42448				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond				100.54855						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	99.88030	9.60000	99.79526				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				100.17926						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				100.09022						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				100.45897						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				100.81452						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN524 On 09/09/2022 Spot Bond			9.20000	102.62471	9.20000	102.59964				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				101.10249						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				101.74277						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				102.45638						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				101.85147						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				101.34238						0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN530 On 12/03/2021 Spot Bond				100.16830						0.00	0	
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond				100.17926						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>	
CLN533 On 20/06/2023 Spot Bond				100.01698						0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond				101.26277						0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			9.32000	108.53700	9.47000	9.47000				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond				99.52712						0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond				101.06920						0.00	0	4,390,000,00
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,390,000,00</b>
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	<b>4,390,000,00</b>
CLN540 On 17/01/2024 Spot Bond				101.46994						0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond				113.04300						0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 30/05/2022 Spot Bond				100.38021						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>
CLN543 On 17/01/2024 Spot Bond				101.44256						0.00	0	
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	
CLN544 On 21/08/2026 Spot Bond			8.79000	109.11961	8.94000	108.36889				0.00	0	
<b>Total CLN544 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN544</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 29/03/2025 Spot Bond			8.84000	107.02738	8.99000	106.41357				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>	
CLN546 On 12/11/2025 Spot Bond			8.93000	106.30981	9.08000	105.63577				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 18/04/2028 Spot Bond				289.61452						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 20/03/2024 Spot Bond				98.81318						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>	
CLN549 On 20/03/2023 Spot Bond				99.07060						0.00	0	
<b>Total CLN549 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN549</b>										<b>0.00</b>	<b>0</b>	
CLN550 On 20/12/2020 Spot Bond				100.62553						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	
CLN555 On 15/11/2023 Spot Bond				100.81608						0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond				100.83125						0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond				100.51696						0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond				101.60680						0.00	0	8,000,000,00
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,00</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,00</b>
CLN559 On 20/12/2023 Spot Bond				142.19800		100.00000				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond				100.87659						0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.01540	10.19000	100.58099				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			8.79000	106.91968	8.94000	105.80605				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond				100.92161						0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond				100.57867						0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond				103.04319						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN567 On 04/06/2023 Spot Bond				100.32945						0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond				100.83575						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>	
CLN569 On 13/05/2021 Spot Bond				100.89454						0.00	0	
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	
CLN570 On 13/05/2021 Spot Bond				101.43814						0.00	0	
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			9.02000	105.14511	9.17000	104.07274				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond				100.86544						0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN573 On 13/05/2021 Spot Bond				101.65389						0.00	0	
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond				100.83925						0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond				100.13156						0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN576 On 25/04/2023 Spot Bond				96.19900						0.00	0	
<b>Total CLN576 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN576</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond				100.01854						0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond				101.21898						0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond				99.85175						0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond				100.85349						0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 30/05/2022 Spot Bond				100.35934						0.00	27,500,000,000	27,500,000,000
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>27,500,000,000</b>	<b>27,500,000,000</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>27,500,000,000</b>	<b>27,500,000,000</b>
CLN582 On 16/09/2025 Spot Bond				100.11605						0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2022 Spot Bond				101.12318						0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2022 Spot Bond				100.35034						0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond				100.76007						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				100.21735						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				100.12013						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				100.02728						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				100.11396						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				102.12219						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.14000	103.20773	5.14000	125.70661				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				100.50912						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				99.91108						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				100.50912						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	100.73282	9.16000	9.16000				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond				101.75446						0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond				100.19900						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				100.02728						0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond				100.02728						0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond				100.31198						0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	103.32249	8.74500	8.74500				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond				100.88904						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				100.79720						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				101.82498						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				101.30562						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				100.55683						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	101.35308	9.32000	101.32786				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 02/03/2028 Spot Bond				100.00000						0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 23/07/2022 Spot Bond				101.10807						0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 14/04/2026 Spot Bond				101.81545						0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 07/03/2025 Spot Bond				100.24658						0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 22/08/2022 Spot Bond				100.53954						0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/11/2021 Spot Bond				100.35926						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/09/2020 Spot Bond				101.63472						0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond				100.02010						0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond				100.01672						0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond				100.01789						0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 30/11/2021 Spot Bond				100.35031						0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond				101.02049						0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond				101.01750						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				100.95653						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				100.02080						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				101.08445						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			6.62500	109.26237	6.74000	108.96403				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				100.77062						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond				101.16001						0.00	0	4,390,000.00
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,390,000.00</b>
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	<b>4,390,000.00</b>
CLN628 On 31/07/2034 Spot Bond			12.54000	82.11931	12.47000	82.47497				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 20/11/2021 Spot Bond				100.62026						0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			9.49000	103.27865	9.64000	102.65314				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 19/08/2025 Spot Bond				100.76778						0.00	0	1,760,000.00
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,760,000.00</b>
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	<b>1,760,000.00</b>
CLN632 On 21/05/2021 Spot Bond				100.58370						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				101.97631						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				100.84195						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				100.82169						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				100.59207						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				100.76494						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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN638 On 19/02/2021 Spot Bond				100.73178						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				100.78011						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				100.82169						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				101.17412						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				100.59475						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				100.02575						0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 29/01/2022 Spot Bond				101.06202						0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond				100.02589						0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond				100.76494						0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond				100.36812						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>	
CLN650 On 19/08/2025 Spot Bond				100.76494						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>	
CLN651 On 19/11/2022 Spot Bond				100.64167						0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond				100.76494						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>	
CLN65 On 18/02/2021 Spot Bond				100.62050						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>	
CLN65 On 02/04/2026 Spot Bond				102.04586						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>	
CLN65 On 22/03/2030 Spot Bond				100.02388						0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 20/06/2025 Spot Bond				100.01899						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>	
CLN65 On 13/10/2026 Spot Bond				101.97328						0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 20/06/2025 Spot Bond				100.01596						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>	
CLN65 On 20/06/2023 Spot Bond				100.01620						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>	
CLN66 On 20/12/2023 Spot Bond				100.01680						0.00	0	
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/06/2023 Spot Bond				85.34500						0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond				100.02111						0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2024 Spot Bond				85.94200						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				103.03100						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				100.50935						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				101.31468						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				100.88971						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				101.56103						0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond				100.04192						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>	
CLN669 On 27/02/2023 Spot Bond				100.48892						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>	
CLN670 On 19/08/2025 Spot Bond				101.10613						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>	
CLN671 On 09/03/2022 Spot Bond				100.22515						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>	
CLN672 On 31/01/2025 Spot Bond				102.71269		148.76062				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>	
CLN673 On 31/01/2025 Spot Bond				102.71336		148.76062				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN675 On 18/06/2021 Spot Bond				100.04094						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				100.56484						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				100.47492						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				100.58181						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				100.01550						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				100.22241						0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 19/08/2025 Spot Bond				100.30448						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>	
CLN682 On 07/12/2023 Spot Bond				100.18363						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>	
CLN683 On 21/06/2023 Spot Bond				100.07776	100.00000	100.00000				0.00	0	5,500,000.00
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000.00</b>
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	<b>5,500,000.00</b>
CLN684 On 21/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		550,000,000,000.00		5,500,000,000	5,500,000,000	5,500,000.00
<b>Total CLN684 SPOT</b>								<b>50,000,000,000,000.00</b>		<b>5,500,000,000</b>	<b>5,500,000,000</b>	<b>5,500,000.00</b>
<b>Total For CLN684</b>								<b>50,000,000,000,000.00</b>		<b>5,500,000,000</b>	<b>5,500,000,000</b>	<b>5,500,000.00</b>
CLN81 On 18/04/2028 Spot Bond			8.09500	101.58851	8.24500	100.71308				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLNF15 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLNF15 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLNF15</b>										<b>0.00</b>	<b>0</b>	
CLNF1 On 17/08/2021 Spot Bond				100.73407						0.00	0	
<b>Total CLNF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLNF16</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			7.95500	111.57494	8.07000	111.23378				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ07 On 23/03/2021 Spot Bond			6.26500	105.93256	6.38000	105.82892				0.00	0	
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			9.89000	106.98527	10.04000	106.26368				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.53500	112.92768	6.65000	112.48270				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			7.19000	106.75541	7.30500	106.44127				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			10.35000	101.43746	10.50000	100.62883				0.00	0	100,000,00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
COT03 On 05/06/2028 Spot Bond			10.44000	95.24719	10.59000	94.45487				0.00	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			9.55500	110.85957	9.67000	9.67000				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
CS002 On 17/12/2020 Spot Bond				100.09088						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				100.42620						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>	
CSA05 On 06/12/2021 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 CSA05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSA05U</b>										<b>0.00</b>	<b>0</b>	
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CSD05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSD05U</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond				100.01588						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				100.14640						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				100.91701						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				100.15756						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				100.18847						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				100.00000						0.00	0	
<b>Total DENG93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG93</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 27/09/2020 Spot Bond				99.91131						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				100.18848						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				101.00672						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				101.18999						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				100.03764						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				100.58407						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				99.46774						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>	
DSY02U 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			9.24000	105.25927	9.39000	9.39000				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>	
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DSY03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03U</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond				100.85271						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>	
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DSY05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05U</b>										<b>0.00</b>	<b>0</b>	
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DSY06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY06U</b>										<b>0.00</b>	<b>0</b>	
DV2021 On 18/06/2021 Spot Bond			6.28500	102.70762	6.40000	102.57954				0.00	0	200,000,00
<b>Total DV2021 SPOT</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
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
DV23 On 27/02/2023 Spot Bond			6.73500	111.07687	6.85000	110.76533			248,349,084,000.00	36,874,400	41,807,40
<b>Total DV23 SPOT</b>									<b>248,349,084,000.00</b>	<b>36,874,400</b>	<b>41,807,40</b>
<b>Total For DV23</b>									<b>248,349,084,000.00</b>	<b>36,874,400</b>	<b>41,807,40</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	23.23189	100.00000	23.18019			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	23.23189	100.00000	23.18019			0.00	0	
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			6.22500	114.50832	6.34000	114.09358			0.00	0	14,200,00
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>14,200,00</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>14,200,00</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	103.32974	9.69000	103.30288			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.32974	9.69000	103.30288			0.00	0	
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.64000	95.20538	11.69000	94.92306			0.00	0	
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.46958	10.10000	103.44156			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.46958	10.10000	103.44156			0.00	0	
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	
DVC03 On 17/12/2020 Spot Bond				100.09382					0.00	0	
<b>Total DVC031 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVC031</b>									<b>0.00</b>	<b>0</b>	
DVF20 On 31/08/2020 Spot Bond				100.36612					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				101.10265					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				100.41144					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				99.44765					0.00	0	
<b>Total DVF22 SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For DVF22</b>									<b>0.00</b>	<b>0</b>	
DVF22i On 29/08/2022 Spot Bond				99.97136					0.00	0	
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>									<b>0.00</b>	<b>0</b>	
DVF22i On 24/10/2022 Spot Bond				101.36630					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				99.62100					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				100.21112					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				100.54405					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				98.15242					0.00	0	548,600,00
<b>Total DVF27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>548,600,00</b>
<b>Total For DVF27</b>									<b>0.00</b>	<b>0</b>	<b>548,600,00</b>
DVF30i On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total DVF30U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF30U</b>									<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2021 Spot Bond				100.31453					0.00	0	
<b>Total DVFB21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>									<b>0.00</b>	<b>0</b>	
DVFB2i On 31/05/2024 Spot Bond				100.34134					0.00	0	
<b>Total DVFB25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>									<b>0.00</b>	<b>0</b>	
DVFB2i On 31/05/2026 Spot Bond				100.84491					0.00	0	
<b>Total DVFB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>									<b>0.00</b>	<b>0</b>	
DVFB2i On 31/01/2023 Spot Bond				100.93315					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>	
DVFB2i On 31/01/2025 Spot Bond				95.12272					0.00	119,020,000,000	59,510,000,00

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 DVFB28 SPOT</b>										<b>0.00</b>	<b>119,020,000,000</b>	<b>59,510,000,000</b>
<b>Total For DVFB28</b>										<b>0.00</b>	<b>119,020,000,000</b>	<b>59,510,000,000</b>
DVFB28 On 31/01/2027 Spot Bond				100.97566						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	96.44492	100.00000	96.20679				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	106.22223	4.65000	106.20877				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	113.71199	5.55000	113.69488				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			5.76000	109.12450	5.87500	108.91295				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			6.66500	113.39199	6.78000	112.97390				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.57000	98.59550	5.55000	98.75394				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EL001U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL001U</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.37000	86.78672	5.37000	86.76406				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	130.90147	2.25000	130.87831				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			5.14000	126.74578	5.14000	126.71366				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL29 On 19/11/2029 Spot Bond			4.97000	113.73195	4.94000	113.98719				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			4.88000	112.76804	4.85000	113.03148				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.23000	99.66835	5.21000	99.82925				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.34000	88.81044	5.34000	88.78734				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	130.90147	2.25000	130.87831				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				133.13494						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				131.02608						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				115.25860						0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond				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				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				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						0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ELN007</b>									<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2021 Spot Bond				100.00000	100.00000	100.00000			0.00	0	
<b>Total ELN008 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ELN008</b>									<b>0.00</b>	<b>0</b>	
EMM01 On 28/07/2020 Spot Bond			6.11500	104.66627	6.23000	104.63704			0.00	0	
<b>Total EMM01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EMM01</b>									<b>0.00</b>	<b>0</b>	
EMM02 On 11/03/2021 Spot Bond			5.96500	106.30164	6.08000	106.20220			0.00	0	10,000,000,00
<b>Total EMM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For EMM02</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
EMM03 On 04/05/2024 Spot Bond			9.51000	103.05521	9.66000	102.54915			0.00	0	18,100,000,00
<b>Total EMM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>18,100,000,00</b>
<b>Total For EMM03</b>									<b>0.00</b>	<b>0</b>	<b>18,100,000,00</b>
EMM04 On 16/05/2028 Spot Bond			11.34000	94.20172	11.39000	11.39000			0.00	0	
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			11.69000	98.56083	11.74000	11.74000			0.00	0	666,666,60
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			9.59000	101.51503	9.74000	9.74000			0.00	0	
<b>Total EMM06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>									<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			9.59000	107.32019	9.74000	9.74000			0.00	0	
<b>Total EMM07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>									<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			11.93500	85.08599	11.97000	11.97000			0.00	0	
<b>Total EMM07P SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>									<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			10.80000	99.68256	100.00000	100.00000		810,000,000,000,000.00	75,000,000,000	150,000,000,00	
<b>Total EMM08P SPOT</b>								<b>10,000,000,000,000.00</b>	<b>75,000,000,000</b>	<b>150,000,000,00</b>	
<b>Total For EMM08P</b>								<b>10,000,000,000,000.00</b>	<b>75,000,000,000</b>	<b>150,000,000,00</b>	
EMM09 On 18/06/2032 Spot Bond			11.93500	94.34746	100.00000	100.00000		148,300,000,000,000.00	180,000,000,000	180,000,000,00	
<b>Total EMM09P SPOT</b>								<b>18,300,000,000,000.00</b>	<b>180,000,000,000</b>	<b>180,000,000,00</b>	
<b>Total For EMM09P</b>								<b>18,300,000,000,000.00</b>	<b>180,000,000,000</b>	<b>180,000,000,00</b>	
ENX01 On 23/04/2021 Spot Bond				100.52992					0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	
ENX01 On 23/04/2021 Spot Bond				101.92078						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				100.23396						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				101.78537						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>	
ENX07 On 01/06/2021 Spot Bond				100.97173						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				101.05242						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				100.53524						0.00	0	
<b>Total ENX09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX09</b>										<b>0.00</b>	<b>0</b>	
EPF007 On 02/09/2020 Spot Bond				100.33532						0.00	0	
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF007</b>										<b>0.00</b>	<b>0</b>	
EPF012 On 06/11/2020 Spot Bond				101.12628						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				100.77634						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				100.32225						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF016 On 07/09/2021 Spot Bond				100.22418						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				100.23027						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				100.12648						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				100.16883						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				100.86992						0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF04U</b>										<b>0.00</b>	<b>0</b>	
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF05U</b>										<b>0.00</b>	<b>0</b>	
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF08U</b>										<b>0.00</b>	<b>0</b>	
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	
EPF10U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF10U</b>										<b>0.00</b>	<b>0</b>	
EPF11U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF11U</b>										<b>0.00</b>	<b>0</b>	
EPF12U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF12U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.80603						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				100.15251						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				100.54626						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				100.31442						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				100.32250						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				101.21158						0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT02L On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EQT02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT02U</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond				100.69264						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				100.66819						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.73167						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				100.67307						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	106.47800	10.00000	106.45000				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				100.78226						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				100.66821						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				100.69748						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				100.66042						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				100.64867						0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.27500	112.88151	6.39000	112.57674			493,025,495,000.00	78,569,800	1,886,819,700	
<b>Total ES23 SPOT</b>									<b>493,025,495,000.00</b>	<b>78,569,800</b>	<b>1,886,819,700</b>	
<b>Total For ES23</b>									<b>493,025,495,000.00</b>	<b>78,569,800</b>	<b>1,886,819,700</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.10311	10.00000	104.07521			0.00	0	0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			8.73000	97.81137	8.88000	97.13775			1,140,576,246,000.00	130,650,200	8,350,158,100	
<b>Total ES26 SPOT</b>									<b>1,140,576,246,000.00</b>	<b>130,650,200</b>	<b>8,350,158,100</b>	
<b>Total For ES26</b>									<b>1,140,576,246,000.00</b>	<b>130,650,200</b>	<b>8,350,158,100</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26/R On 02/04/2026 Spot Bond			7.85000	101.74007	7.85000	101.71866				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			11.97000	72.69057	11.98000	72.61651			1,880,860,464,000.00		157,131,200	3,646,144,50
<b>Total ES33 SPOT</b>									<b>1,880,860,464,000.00</b>		<b>157,131,200</b>	<b>3,646,144,50</b>
<b>Total For ES33</b>									<b>1,880,860,464,000.00</b>		<b>157,131,200</b>	<b>3,646,144,50</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.02090	7.50000	102.00050				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			12.45500	71.85696	12.37500	72.28019			25,946,208,671,000.00		2,083,196,200	2,174,814,30
<b>Total ES42 SPOT</b>									<b>25,946,208,671,000.00</b>		<b>2,083,196,200</b>	<b>2,174,814,30</b>
<b>Total For ES42</b>									<b>25,946,208,671,000.00</b>		<b>2,083,196,200</b>	<b>2,174,814,30</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.35094	8.50000	101.32789				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ESF01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ESF01U</b>										<b>0.00</b>	<b>0</b>	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ESF02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ESF02U</b>										<b>0.00</b>	<b>0</b>	
ESFR0 On 20/04/2021 Spot Bond				101.17122						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				100.12343						0.00	0	
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond				98.46121						0.00	400,000,000	200,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
FBJ22Z On 20/03/2022 Spot Bond				100.01578						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	12.31072	100.00000	12.28089				0.00	0	
<b>Total FFA1U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FFA1U</b>										<b>0.00</b>	<b>0</b>	
FFB1U On 20/11/2026 Spot Bond			100.00000	19.88373	100.00000	19.83556				0.00	0	
<b>Total FFB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FFB1U</b>										<b>0.00</b>	<b>0</b>	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF07U</b>										<b>0.00</b>	<b>0</b>	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF13U</b>										<b>0.00</b>	<b>0</b>	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF14U</b>										<b>0.00</b>	<b>0</b>	
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF15U</b>										<b>0.00</b>	<b>0</b>	
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF16U</b>										<b>0.00</b>	<b>0</b>	
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				100.79226						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FIFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB12</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond				99.81508						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				100.63686						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				100.74110						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				100.76747						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				101.03970						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				100.76587						0.00	0	
<b>Total FIFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC35</b>										<b>0.00</b>	<b>0</b>	
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FMLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FMLA1U</b>										<b>0.00</b>	<b>0</b>	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FPA1U</b>										<b>0.00</b>	<b>0</b>	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	
FRB13 On 02/06/2021 Spot Bond				101.06217						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			6.10500	104.08216	6.22000	6.22000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB16 On 08/07/2020 Spot Bond				102.06004					0.00	0	
<b>Total FRB16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB16</b>									<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2022 Spot Bond				104.80335					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				103.80791					0.00	0	
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB18</b>									<b>0.00</b>	<b>0</b>	
FRB19 On 14/04/2021 Spot Bond			7.02500	106.44871	7.14000	106.33611			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				103.40464					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				103.78098					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				100.72354					0.00	0	
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond				100.47291					0.00	0	
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>									<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond				100.48994					0.00	0	300,000,00
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRB25 On 19/09/2024 Spot Bond				98.69030					0.00	0	1,500,000,00
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
FRB26 On 03/06/2024 Spot Bond				96.09604					0.00	0	
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.29000	104.58723	9.44000	103.87303				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			2.98000	166.06695	2.97000	166.05991				0.00	0	
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			3.60500	298.30952	3.63000	3.63000				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			4.47000	134.81145	4.47000	4.47000				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			5.14000	172.69021	5.11000	172.99823				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			5.03000	93.13603	5.02000	5.02000				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.64000	189.28404	5.62000	5.62000				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.56000	82.62923	5.56000	82.60731				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	81.53717	5.60000	81.51539				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ01 On 30/11/2020 Spot Bond			4.29000	98.10726	4.35000	4.35000				0.00	0	
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			6.46000	76.06638	6.71000	6.71000				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			6.55000	75.23450	6.79000	6.79000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	
FRC12: On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC12U</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			5.32000	130.01301	5.32000	5.32000				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				81.99773						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	106.47800	10.00000	106.45000				0.00	0	
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 07/10/2020 Spot Bond				102.79078						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			3.69000	164.26320	3.68000	164.25300				0.00	0	
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC23: On 31/01/2022 Spot Bond			4.55000	162.11333	4.54000	162.09941				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				100.02884						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				96.80439						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				97.17701						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				97.91816						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				103.05278						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				103.01814						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				102.34178						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				97.32669						0.00	0	
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 19/10/2020 Spot Bond				102.33310						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				100.96965						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				100.13101						0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond				103.23826						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				101.46375						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				101.51541						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				101.52971						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				101.45588						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				103.51270						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				101.05633						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	103.79955	9.58400	9.58400				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 02/05/2028 Spot Bond			9.80000	101.36110	9.80000	101.33476				0.00	0	
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 12/12/2020 Spot Bond				100.17099						0.00	0	
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 12/12/2020 Spot Bond				100.17159						0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC276</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 04/03/2021 Spot Bond				100.29663						0.00	0	
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 21/11/2022 Spot Bond				100.59659						0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond				100.01735						0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.57000	108.72770	3.57000	3.57000				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 26/01/2021 Spot Bond				101.73791						0.00	0	
<b>Total FRC283 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC283</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond				101.06869						0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond				100.08441						0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.40000	106.83027	3.40000	3.40000				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond				100.01506						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				101.04049						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				101.22913						0.00	0	
<b>Total FRC291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC291</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29: On 18/09/2020 Spot Bond			8.25000	100.09421	8.25000	8.25000				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				101.09258						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				101.07513						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				100.79186						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				100.80271						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	100.85347	8.10000	8.10000				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				100.02004						0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 25/04/2023 Spot Bond				102.21738						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				101.73336						0.00	0	
<b>Total FRC301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC301</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond				100.97329						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				100.50791						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				101.59718						0.00	0	
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC304</b>										<b>0.00</b>	<b>0</b>	
FRC304 On 06/11/2023 Spot Bond				101.06844						0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond				100.42770						0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 12/08/2020 Spot Bond				100.72311						0.00	0	
<b>Total FRC307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC307</b>										<b>0.00</b>	<b>0</b>	
FRC307 On 31/05/2024 Spot Bond				100.73435						0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308 On 20/06/2024 Spot Bond				100.01470						0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309 On 20/12/2024 Spot Bond				100.01694						0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 23/02/2021 Spot Bond				100.04000						0.00	0	
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	
FRC311 On 23/02/2021 Spot Bond				99.05000						0.00	0	
<b>Total FRC312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC312</b>										<b>0.00</b>	<b>0</b>	
FRC312 On 20/06/2024 Spot Bond				100.01867						0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 23/02/2021 Spot Bond				108.32000						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				87.72595						0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond				100.13974						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total FRC316 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>									<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond				101.06981					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				94.44024					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				100.01857					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				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				101.14330					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				100.01906					0.00	0	
<b>Total FRC323 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>									<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond				100.01700					0.00	0	
<b>Total FRC324 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>									<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond				101.66473					0.00	0	
<b>Total FRC325 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>									<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond				100.01872					0.00	0	
<b>Total FRC326 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>									<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond				101.64402					0.00	0	
<b>Total FRC327 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>									<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond				100.44290					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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond				100.88123						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				101.21953						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				100.97043						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				100.97043						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				100.25149						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				100.46743						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				102.05550						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				101.30554						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 09/06/2021 Spot Bond				100.23040						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>	
FRC338 On 07/12/2023 Spot Bond				100.21148						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>	
FRC339 On 20/02/2024 Spot Bond				100.17311						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 20/12/2024 Spot Bond				100.02211						0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			4.33000	162.65970	4.32000	4.32000				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			4.27000	162.80913	4.26000	4.26000				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			4.25000	162.85899	4.24000	4.24000				0.00	0	
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD17U</b>										<b>0.00</b>	<b>0</b>	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD19U</b>										<b>0.00</b>	<b>0</b>	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD20U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD20U</b>										<b>0.00</b>	<b>0</b>	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD23U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD23U</b>										<b>0.00</b>	<b>0</b>	
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD24U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD24U</b>										<b>0.00</b>	<b>0</b>	
FRD26 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD26U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD26U</b>										<b>0.00</b>	<b>0</b>	
FRD27 On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD27U</b>										<b>0.00</b>	<b>0</b>	
FRD28 On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD28U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD28U</b>										<b>0.00</b>	<b>0</b>	
FRD29 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
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			5.94000	82.08130	5.94000	82.05882				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.27000	98.96258	5.27000	98.93702				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				100.94279						0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ20 On 20/09/2020 Spot Bond				100.15167						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				100.46975						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				100.79669						0.00	0	
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond				101.24694						0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond				100.39327						0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ25 On 09/03/2025 Spot Bond				101.98506						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				100.44759						0.00	0	1,000,000,00
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRJ27 On 25/01/2027 Spot Bond				103.23739						0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond				98.15727						0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS01U</b>										<b>0.00</b>	<b>0</b>	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.78800	110.41561	4.78800	4.78800				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			5.19000	100.01601	5.19000	5.19000				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond				100.35780						0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 23/01/2024 Spot Bond				101.02667						0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 31/01/2038 Spot Bond			5.33000	98.18143	5.33000	98.15591				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 07/12/2033 Spot Bond			5.26000	196.78846	5.24000	197.14274				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11C On 31/01/2038 Spot Bond			5.47000	96.38799	5.47000	96.36258				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11Z On 07/12/2033 Spot Bond			5.29000	196.18300	5.27000	5.27000				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11Z On 31/01/2025 Spot Bond			4.87000	132.52840	4.87000	132.49559				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11E On 31/01/2038 Spot Bond			3.70500	122.28800	3.70500	122.26155				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11E On 31/01/2038 Spot Bond			5.47000	96.38799	5.47000	96.36258				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12C On 07/12/2033 Spot Bond			5.41000	193.78366	5.39000	194.13046				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12C On 07/12/2033 Spot Bond			5.46000	192.79448	5.44000	193.13880				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS12Z On 31/01/2025 Spot Bond			4.40000	135.21562	4.40000	168.57425				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS12C On 07/12/2033 Spot Bond			5.49000	192.20394	5.47000	192.54677				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS12Z On 31/01/2038 Spot Bond			5.47000	96.38799	5.47000	96.36258				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS12F On 31/03/2028 Spot Bond			5.54000	168.07637	5.51000	168.37298				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS12I On 31/01/2038 Spot Bond			6.22000	87.44069	6.22000	87.41590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			5.43000	169.33090	5.40000	169.63060				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			5.49000	168.64528	5.46000	168.94330				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			6.00000	182.49438	5.98000	182.81313				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			6.15000	88.23086	6.15000	88.20601				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.47000	96.38799	5.47000	5.47000				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.47000	96.38799	5.47000	94.69867				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			5.30000	170.82742	5.27000	171.13083				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.77000	186.79714	5.75000	187.12653				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			5.43000	169.33090	5.40000	169.63060				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.43000	169.33090	5.40000	169.63060				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.72000	166.04644	5.69000	166.33808				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			5.17000	130.84532	5.17000	130.81185				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			3.39000	165.02213	3.38000	165.01326				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			5.78000	165.37608	5.75000	165.66606				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			5.82000	164.93091	5.79000	165.21980				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			5.14000	131.01251	5.14000	130.97912				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			5.24000	171.52326	5.21000	171.82839				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			5.83000	164.81982	5.80000	5.80000				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS158 On 20/06/2022 Spot Bond				15.56280						0.00	0	
<b>Total FRS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS158</b>										<b>0.00</b>	<b>0</b>	
FRS159 On 06/06/2023 Spot Bond				17.01184						0.00	0	
<b>Total FRS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS159</b>										<b>0.00</b>	<b>0</b>	
FRS15U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS15U</b>										<b>0.00</b>	<b>0</b>	
FRS160 On 06/06/2024 Spot Bond				19.96279						0.00	0	
<b>Total FRS160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS160</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 06/06/2025 Spot Bond				22.67982						0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 20/06/2022 Spot Bond				14.47479						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				15.69870						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				18.35147						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				20.78432						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				13.33544						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				13.31048						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				12.08226						0.00	0	
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	
FRS169 On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS16U</b>										<b>0.00</b>	<b>0</b>	
FRS16U On 01/08/2022 Spot Bond				16.48116						0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 16/10/2022 Spot Bond				101.20782						0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond				101.30983						0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS172 On 13/11/2020 Spot Bond				107.55479						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS173</b>										<b>0.00</b>	<b>0</b>	
FRS174 On 13/05/2021 Spot Bond				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>	
FRS175 On 26/01/2024 Spot Bond				16.53737						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>	
FRS176 On 26/01/2024 Spot Bond				16.53736						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>	
FRS177 On 19/07/2024 Spot Bond				19.34246						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>	
FRS180 On 18/09/2023 Spot Bond				100.02661						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>	
FRS182 On 27/09/2025 Spot Bond				99.90061						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>	
FRS183 On 04/10/2021 Spot Bond				111.52357						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>	
FRS184 On 16/11/2023 Spot Bond				118.43292						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>	
FRS186 On 23/01/2024 Spot Bond				123.65332						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>	
FRS187 On 23/01/2024 Spot Bond				140.90613						0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS188 On 23/01/2024 Spot Bond				122.37574						0.00	0	
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond				21.59060						0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS195 On 19/06/2026 Spot Bond				44.76913						0.00	0	
<b>Total FRS195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS195</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond				100.85574						0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS198 On 03/08/2020 Spot Bond				122.18372						0.00	0	
<b>Total FRS198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS198</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond				100.95561						0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond				100.83704						0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond				100.47890						0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS202 On 23/08/2025 Spot Bond				91.57633						0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS204 On 11/09/2020 Spot Bond				100.24307						0.00	0	
<b>Total FRS204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS204</b>										<b>0.00</b>	<b>0</b>	
FRS205 On 15/03/2021 Spot Bond				103.25944						0.00	0	
<b>Total FRS205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS205</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond				101.54448						0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS207 On 16/11/2020 Spot Bond				108.20005						0.00	0	
<b>Total FRS207 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS207</b>										<b>0.00</b>	<b>0</b>	
FRS207 On 16/11/2020 Spot Bond				117.65888						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				100.68485						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>	
FRS211 On 20/12/2020 Spot Bond				153.28993						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				110.81005						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				109.90876						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				101.69143						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				100.00000						0.00	0	
<b>Total FRS215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS215</b>										<b>0.00</b>	<b>0</b>	
FRS215 On 30/04/2025 Spot Bond				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						0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond				100.01318						0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			3.40500	300.19020	3.43000	3.43000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			3.29500	301.23065	3.32000	300.93197				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			4.01500	294.49835	4.04000	4.04000				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			3.18000	165.55618	3.17000	165.54824				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				101.03102						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			2.88000	166.32312	2.87000	166.31654				0.00	0	
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond				100.94474						0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			5.17000	91.58524	5.17000	91.56182				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.78000	96.94705	4.76000	66.01434				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			4.29000	135.85357	4.29000	4.29000				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			4.57000	134.23647	4.57000	4.57000				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			4.20500	292.75212	4.23000	4.23000				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX20 On 01/10/2020 Spot Bond			4.99500	102.96592	5.11000	102.91971				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			5.67500	107.52064	5.85000	5.85000				0.00	0	
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			6.90000	114.95526	7.21000	113.66432				0.00	0	300,000,00
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRX25 On 26/07/2025 Spot Bond			7.04000	115.40647	7.31000	114.17420				0.00	0	3,250,000,00
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,250,000,00</b>
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	<b>3,250,000,00</b>
FRX26 On 01/10/2026 Spot Bond			7.63000	111.31904	7.90200	109.89449				0.00	0	1,461,800,00
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,461,800,00</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>1,461,800,00</b>
FRX27 On 07/03/2027 Spot Bond			7.92000	114.60371	8.07000	113.75804				0.00	0	534,200,00
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>534,200,00</b>
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	<b>534,200,00</b>
FRX28 On 26/07/2028 Spot Bond			8.43000	113.89603	8.68000	112.34787				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			9.23000	107.10447	9.29000	106.69370				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			9.73000	101.67995	9.78000	101.33007				0.00	0	25,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.98500	106.03883	10.02000	105.76554				0.00	0	626,800,00
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>626,800,00</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>626,800,00</b>
FRX45 On 14/04/2045 Spot Bond			11.83500	70.96873	11.74000	71.50344				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS3A5U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	
FS3B1 On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	
FS3C1 On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	
FS3D1 On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	
FS4A4 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	
FS4A5 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	
FS4B1 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	
FS4C1 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	
FS4D1 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	
FS5A3 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5A3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5A3U</b>										<b>0.00</b>	<b>0</b>	
FS5A4 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5A4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	
FS5A5 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	
FS5B1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	
FS5C11 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>	
FS5D11 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	
FS5E11 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond				100.02673						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				100.07473						0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond				100.60743						0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS6C11 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS6C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6C1U</b>										<b>0.00</b>	<b>0</b>	
FS6D11 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS6D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6D1U</b>										<b>0.00</b>	<b>0</b>	
FS6E11 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS6E1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6E1U</b>										<b>0.00</b>	<b>0</b>	
FS7A1 On 20/11/2022 Spot Bond				100.55856						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				100.58438						0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A3 On 20/11/2024 Spot Bond				100.60004						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				100.60464						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				101.46459						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				100.71574						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				100.29660						0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GH2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH2A1U</b>										<b>0.00</b>	<b>0</b>	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GH31U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH31U</b>										<b>0.00</b>	<b>0</b>	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GH41U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH41U</b>										<b>0.00</b>	<b>0</b>	
GH5A1 On 25/11/2022 Spot Bond				100.44566						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				98.31083						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				100.45590						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				100.48083						0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond				100.65146						0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB07U</b>										<b>0.00</b>	<b>0</b>	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB16U</b>										<b>0.00</b>	<b>0</b>	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB17U</b>										<b>0.00</b>	<b>0</b>	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB18U</b>										<b>0.00</b>	<b>0</b>	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB19U</b>										<b>0.00</b>	<b>0</b>	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB21U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB21U</b>										<b>0.00</b>	<b>0</b>	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB22U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB22U</b>										<b>0.00</b>	<b>0</b>	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB23U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB23U</b>										<b>0.00</b>	<b>0</b>	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB24U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB24U</b>										<b>0.00</b>	<b>0</b>	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB25U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB25U</b>										<b>0.00</b>	<b>0</b>	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRB27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB27U</b>										<b>0.00</b>	<b>0</b>	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB28U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB28U</b>										<b>0.00</b>	<b>0</b>	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB29U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB29U</b>										<b>0.00</b>	<b>0</b>	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB30U</b>										<b>0.00</b>	<b>0</b>	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB31U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB31U</b>										<b>0.00</b>	<b>0</b>	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB32U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB32U</b>										<b>0.00</b>	<b>0</b>	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB33U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB33U</b>										<b>0.00</b>	<b>0</b>	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB34U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB34U</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.63000	101.06315	4.62000	101.11337				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond				102.42575						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				101.33425						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				99.98680						0.00	0	
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT12</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT14 On 15/09/2021 Spot Bond				100.98598						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				101.38980						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			6.25500	113.34619	6.37000	112.96374				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				100.53385						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				100.86236						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			9.24000	103.82718	9.39000	103.32785				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond				101.17257						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				102.47705						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				100.20657						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				100.58503						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				101.11316						0.00	0	338,500,00
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>338,500,00</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>338,500,00</b>
GRT27 On 28/09/2023 Spot Bond				98.95571						0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For GRT27</b>									<b>0.00</b>	<b>0</b>	
GRT28 On 10/12/2021 Spot Bond				100.18109					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				100.18809					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				98.77908					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				100.40559					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				99.74344					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				98.00124					0.00	0	
<b>Total GRT33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>									<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond				98.48210					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				98.32531					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				99.89955					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				100.98173					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				100.59542					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				100.80241					0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond				100.62955						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				99.98598						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				99.98550						0.00	0	
<b>Total GRT44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT44</b>										<b>0.00</b>	<b>0</b>	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRX02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRX02U</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond				100.46968						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				101.73005						0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H6T5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H6T5U</b>										<b>0.00</b>	<b>0</b>	
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H7T6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H7T6U</b>										<b>0.00</b>	<b>0</b>	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H8T2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H8T2U</b>										<b>0.00</b>	<b>0</b>	
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H9T1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H9T1U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HC5T4 On 31/05/2021 Spot Bond				100.40085						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				101.51350						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				100.45628						0.00	0	2,450,000,00
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,450,000,00</b>
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	<b>2,450,000,00</b>
HILB08 On 29/03/2023 Spot Bond				97.65119						0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond				97.96659						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				100.23651						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				100.45830						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				100.29061						0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond				100.20828						0.00	0	
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB13</b>										<b>0.00</b>	<b>0</b>	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.47800	10.00000	106.45000				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				99.89255						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				99.89906						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				99.90100						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			3.98000	104.44224	4.09500	104.41812				0.00	0	
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 31/07/2020 Spot Bond			100.00000	94.98605	100.00000	94.75093				0.00	0	
<b>Total HWAY20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY20/R207</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			3.88500	295.70037	3.91000	295.40340				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			4.10500	296.96814	4.13000	4.13000				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			5.27000	91.18476	5.27000	73.00697				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			11.93000	85.55491	11.98000	85.23760				0.00	0	4,693,400,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,693,400,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,693,400,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.74971	100.00000	12.72133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.00000	84.66207	12.03000	84.45878		12,000,000,000,000.00	1,000,000,000	5,190,500,00	
<b>Total HWAY35 SPOT</b>								<b>12,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>5,190,500,00</b>	
<b>Total For HWAY35</b>								<b>12,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>5,190,500,00</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.74916	100.00000	12.72078		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				101.42831				0.00	0	25,000,000,00	
<b>Total HWF11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>	
<b>Total For HWF11</b>								<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>	
HWF12 On 29/07/2022 Spot Bond				101.12121				0.00	0	10,000,000,00	
<b>Total HWF12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>	
<b>Total For HWF12</b>								<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>	
HWF13 On 28/11/2022 Spot Bond				100.40914				0.00	0		
<b>Total HWF13 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For HWF13</b>								<b>0.00</b>	<b>0</b>		
HWY02 On 25/11/2020 Spot Bond			10.00000	106.47800	10.00000	106.45000		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	139.21524	3.72000	139.18508		37,122,435,768,000.00	9,979,149,400	221,891,257,70	
<b>Total I2025 SPOT</b>								<b>37,122,435,768,000.00</b>	<b>9,979,149,400</b>	<b>221,891,257,70</b>	
<b>Total For I2025</b>								<b>37,122,435,768,000.00</b>	<b>9,979,149,400</b>	<b>221,891,257,70</b>	
I2029 On 31/03/2029 Spot Bond			4.16000	99.68653	4.15000	99.74206		5,585,585,408,000.00	1,342,688,800	154,609,089,00	
<b>Total I2029 SPOT</b>								<b>5,585,585,408,000.00</b>	<b>1,342,688,800</b>	<b>154,609,089,00</b>	
<b>Total For I2029</b>								<b>5,585,585,408,000.00</b>	<b>1,342,688,800</b>	<b>154,609,089,00</b>	
I2033 On 28/02/2033 Spot Bond			4.44000	96.27753	4.44000	96.25499		3,894,473,184,000.00	877,133,600	129,858,267,60	
<b>Total I2033 SPOT</b>								<b>3,894,473,184,000.00</b>	<b>877,133,600</b>	<b>129,858,267,60</b>	
<b>Total For I2033</b>								<b>3,894,473,184,000.00</b>	<b>877,133,600</b>	<b>129,858,267,60</b>	
I2038 On 31/01/2038 Spot Bond			4.57000	108.66188	4.55000	108.92955		159,181,936,552,000.00	34,831,933,600	169,252,810,00	
<b>Total I2038 SPOT</b>								<b>159,181,936,552,000.00</b>	<b>34,831,933,600</b>	<b>169,252,810,00</b>	
<b>Total For I2038</b>								<b>159,181,936,552,000.00</b>	<b>34,831,933,600</b>	<b>169,252,810,00</b>	
I2046 On 31/03/2046 Spot Bond			4.56000	97.49749	4.56000	97.47422		267,718,371,552,000.00	58,710,169,200	343,450,384,00	
<b>Total I2046 SPOT</b>								<b>267,718,371,552,000.00</b>	<b>58,710,169,200</b>	<b>343,450,384,00</b>	
<b>Total For I2046</b>								<b>267,718,371,552,000.00</b>	<b>58,710,169,200</b>	<b>343,450,384,00</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
I2050 On 31/12/2050 Spot Bond			4.60000	97.64833	4.60000	97.62489			7,732,590,800,000.00	1,680,998,000	147,163,422,00
<b>Total I2050 SPOT</b>									<b>7,732,590,800,000.00</b>	<b>1,680,998,000</b>	<b>147,163,422,00</b>
<b>Total For I2050</b>									<b>7,732,590,800,000.00</b>	<b>1,680,998,000</b>	<b>147,163,422,00</b>
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB105U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB105U</b>									<b>0.00</b>	<b>0</b>	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB107U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB107U</b>									<b>0.00</b>	<b>0</b>	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB121U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB121U</b>									<b>0.00</b>	<b>0</b>	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB122U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB122U</b>									<b>0.00</b>	<b>0</b>	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB125U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB125U</b>									<b>0.00</b>	<b>0</b>	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB126U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB126U</b>									<b>0.00</b>	<b>0</b>	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB139U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB139U</b>									<b>0.00</b>	<b>0</b>	
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB144U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB144U</b>									<b>0.00</b>	<b>0</b>	
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB146U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB146U</b>									<b>0.00</b>	<b>0</b>	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IBL02U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL02U</b>									<b>0.00</b>	<b>0</b>	
IBL101 On 24/05/2022 Spot Bond			6.07000	106.09620	6.18500	6.18500			0.00	0	
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL101</b>										<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond				100.32930						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	101.59773	8.70500	8.70500				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	101.11438	7.84000	7.84000				0.00	0	
<b>Total IBL106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL106</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			3.86500	295.88584	3.89000	295.58879				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	100.38746	8.12000	8.12000				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				100.54745						0.00	0	
<b>Total IBL113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL113</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond				100.81661						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				100.56800						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	0.00000				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				101.00453						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				100.65848						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				101.40082						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL120</b>										<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond				100.82566						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				100.72670						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				101.43909						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				100.51574						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				101.25394						0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL131 On 07/08/2020 Spot Bond				100.78056						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				100.80854						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				100.05025						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				101.13204						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				100.53944						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				100.50913						0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond				100.75485						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				100.70821						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				100.68328						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	100.68540	7.61500	7.61500				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				100.58620						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				100.16334						0.00	0	
<b>Total IBL143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL143</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond				100.01507						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			2.91000	166.24621	2.90000	2.90000				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	106.47800	10.00000	106.45000				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			5.89000	103.87948	6.00500	103.84950				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			6.71500	114.85607	6.83000	114.44336				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				101.20426						0.00	0	
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			3.03000	165.93904	3.02000	165.93180				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				100.77252						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				100.81264						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			6.55500	108.45580	6.67000	108.17087				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				101.34797						0.00	0	
<b>Total IBL86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL86</b>										<b>0.00</b>	<b>0</b>	
IBL88 On 20/05/2021 Spot Bond			5.99500	104.70792	6.11000	104.58759				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	54.08167	100.00000	53.96262				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				100.50607						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				100.99937						0.00	0	
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond				103.20910						0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	
IDC02L On 28/02/2028 Spot Bond			100.00000	12.15667	100.00000	12.12961				0.00	0	
<b>Total IDC02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC02U</b>										<b>0.00</b>	<b>0</b>	
IDCG02 On 22/10/2020 Spot Bond			5.77500	102.21318	5.89000	102.15879				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			8.44000	104.78937	8.59000	104.20988				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				100.98466						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			10.24000	107.75772	10.29000	107.22599				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond				100.28674						0.00	0	
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			9.04000	108.98337	9.19000	108.20025				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				100.94238						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				99.27513						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				100.75729						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				99.28512						0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond				98.42023						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				100.87169						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				100.15840						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				97.06525						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				100.01367						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				100.01772						0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond				100.06161						0.00	400,000,000	200,000,000
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
IDCG23 On 29/01/2027 Spot Bond				101.03971						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				100.12322						0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IDCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP1U</b>										<b>0.00</b>	<b>0</b>	
IDCP2U On 05/04/2025 Spot Bond			100.00000	7.33372	100.00000	7.31749				0.00	0	
<b>Total IDCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP2U</b>										<b>0.00</b>	<b>0</b>	
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IDCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IDCP3U</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			7.94000	103.18874	8.09000	102.60377				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			5.81000	103.96362	5.92500	103.85556				0.00	0	
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN289U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN289U</b>										<b>0.00</b>	<b>0</b>	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN306U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN306U</b>										<b>0.00</b>	<b>0</b>	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN327U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN334U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN334U</b>										<b>0.00</b>	<b>0</b>	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN342U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN342U</b>										<b>0.00</b>	<b>0</b>	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN343U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN343U</b>										<b>0.00</b>	<b>0</b>	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN345U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN345U</b>										<b>0.00</b>	<b>0</b>	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IN355U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN355U</b>										<b>0.00</b>	<b>0</b>	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN367U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN367U</b>										<b>0.00</b>	<b>0</b>	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN385U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN385U</b>										<b>0.00</b>	<b>0</b>	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN395U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN395U</b>										<b>0.00</b>	<b>0</b>	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN396U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN396U</b>										<b>0.00</b>	<b>0</b>	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN399U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN399U</b>										<b>0.00</b>	<b>0</b>	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN403U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN403U</b>										<b>0.00</b>	<b>0</b>	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN404U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN404U</b>										<b>0.00</b>	<b>0</b>	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN405U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN405U</b>										<b>0.00</b>	<b>0</b>	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN407U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN407U</b>										<b>0.00</b>	<b>0</b>	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN408U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN408U</b>										<b>0.00</b>	<b>0</b>	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN409U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN409U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN419U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN419U</b>										<b>0.00</b>	<b>0</b>	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN420U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN420U</b>										<b>0.00</b>	<b>0</b>	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN421U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN421U</b>										<b>0.00</b>	<b>0</b>	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN422U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN422U</b>										<b>0.00</b>	<b>0</b>	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN425U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN425U</b>										<b>0.00</b>	<b>0</b>	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN426U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN426U</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond				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	106.47800	10.00000	106.45000				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				100.37244						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				101.04328						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				101.87108						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				90.71812						0.00	0	
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ING384</b>									<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond				101.43956					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				102.05911					0.00	0	
<b>Total INLV02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV02</b>									<b>0.00</b>	<b>0</b>	
INLV03 On 11/02/2021 Spot Bond				101.96433					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			7.25500	108.00486	7.37000	107.91089			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				103.20972					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	
<b>Total IPC30U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPC30U</b>									<b>0.00</b>	<b>0</b>	
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.47800	10.00000	106.45000			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				100.30687					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				100.16462					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				100.09574					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				100.01422					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				100.01449					0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond				100.01475						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				99.44100						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				100.12664						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				100.91557						0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond				101.23277						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				100.81851						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				100.82997						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				99.97137						0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond				98.08559						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				101.72956						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				100.17177						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	101.08636	2.75000	101.07878				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			7.39000	148.50161	7.36000	148.75072				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV033 On 11/02/2021 Spot Bond				101.57951						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			7.25500	107.71292	7.37000	107.61914				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				104.31227						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				104.03237						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				99.99987						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			5.13000	160.68465	5.12000	5.12000				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IV039</b>										0.00	0	
IV040 On 29/09/2021 Spot Bond				101.37757						0.00	0	
<b>Total IV040 SPOT</b>										0.00	0	
<b>Total For IV040</b>										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.07500	107.36870	8.19000	107.20475				0.00	0	
<b>Total IV041 SPOT</b>										0.00	0	
<b>Total For IV041</b>										0.00	0	
IV042 On 18/11/2021 Spot Bond				104.22854						0.00	0	
<b>Total IV042 SPOT</b>										0.00	0	
<b>Total For IV042</b>										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.09000	106.87120	8.20500	8.20500				0.00	0	
<b>Total IV043 SPOT</b>										0.00	0	
<b>Total For IV043</b>										0.00	0	
IV044 On 31/01/2022 Spot Bond				101.35849						0.00	0	
<b>Total IV044 SPOT</b>										0.00	0	
<b>Total For IV044</b>										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.83000	163.91063	3.82000	163.89982				0.00	0	
<b>Total IV045 SPOT</b>										0.00	0	
<b>Total For IV045</b>										0.00	0	
IV046 On 21/06/2022 Spot Bond				100.75661						0.00	0	
<b>Total IV046 SPOT</b>										0.00	0	
<b>Total For IV046</b>										0.00	0	
IV050 On 26/06/2024 Spot Bond				98.43788						0.00	0	800,000,00
<b>Total IV050 SPOT</b>										0.00	0	800,000,00
<b>Total For IV050</b>										0.00	0	800,000,00
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV100U SPOT</b>										0.00	0	
<b>Total For IV100U</b>										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV115U SPOT</b>										0.00	0	
<b>Total For IV115U</b>										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV125U SPOT</b>										0.00	0	
<b>Total For IV125U</b>										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IV142U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV142U</b>										<b>0.00</b>	<b>0</b>	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV164U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV164U</b>										<b>0.00</b>	<b>0</b>	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV166U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV166U</b>										<b>0.00</b>	<b>0</b>	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV168U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV168U</b>										<b>0.00</b>	<b>0</b>	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV170U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV170U</b>										<b>0.00</b>	<b>0</b>	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV171U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV171U</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			6.09000	161.96179	6.06000	162.24341				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	106.47800	10.00000	106.45000				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				99.89543						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			11.25500	101.96424	11.37000	101.82037				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				100.96571						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			6.57000	106.26848	6.68500	106.08627				0.00	0	
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC097 On 29/06/2021 Spot Bond				99.90238						0.00	0	
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	
IVC103 On 29/06/2021 Spot Bond				99.89995						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				99.90157						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				101.57029						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			6.22000	103.99508	6.33500	103.87525				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				100.13633						0.00	0	
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2020 Spot Bond				100.94819						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				98.42700						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				101.03782						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				101.42263						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				100.45065						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				99.31454						0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For IVC140</b>									<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond				100.32523					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				100.22297					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				100.30736					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				100.01400					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				100.91010					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				100.83869					0.00	0	
<b>Total IVC149 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>									<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond				100.16773					0.00	0	
<b>Total IVC152 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>									<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IVC153 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>									<b>0.00</b>	<b>0</b>	
IVC154 On 05/02/2021 Spot Bond				100.84242					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				101.08298					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				99.95907					0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond				100.09743						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				100.01297						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				100.00002						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				102.63445						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				100.64249						0.00	0	
<b>Total IVC172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC172</b>										<b>0.00</b>	<b>0</b>	
IVC174 On 19/11/2020 Spot Bond				100.66077						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				100.29170						0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC84U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC84U</b>										<b>0.00</b>	<b>0</b>	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC95U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC95U</b>										<b>0.00</b>	<b>0</b>	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC96U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC96U</b>										<b>0.00</b>	<b>0</b>	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC99U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC99U</b>										<b>0.00</b>	<b>0</b>	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVF80U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVF80U</b>										<b>0.00</b>	<b>0</b>	
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVF85U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVF85U</b>										<b>0.00</b>	<b>0</b>	
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVF86U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVF86U</b>										<b>0.00</b>	<b>0</b>	
IVZ001 On 18/06/2020 Spot Bond			4.45000	4.45000	4.45000	4.45000				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	99.74463	4.45000	4.45000				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	99.39952	4.50000	4.50000				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			4.45000	99.65979	4.50000	4.50000				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	99.48486	4.50000	4.50000				0.00	0	
<b>Total IVZ005 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For IVZ005</b>									<b>0.00</b>	<b>0</b>	
IVZ006 On 13/08/2020 Spot Bond			4.50000	99.31432	4.55000	4.55000			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	99.22078	4.55000	4.55000			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	99.13495	4.55000	4.55000			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	99.04926	4.55000	4.55000		6,370,000,000,000.00	1,400,000,000	700,000,000	
<b>Total IVZ009 SPOT</b>								<b>6,370,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>	
<b>Total For IVZ009</b>								<b>6,370,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>	
IVZ010 On 17/09/2020 Spot Bond			4.55000	98.87834	4.55000	4.55000		53,690,000,000,000.00	11,800,000,000	11,800,000,000	
<b>Total IVZ010 SPOT</b>								<b>53,690,000,000,000.00</b>	<b>11,800,000,000</b>	<b>11,800,000,000</b>	
<b>Total For IVZ010</b>								<b>53,690,000,000,000.00</b>	<b>11,800,000,000</b>	<b>11,800,000,000</b>	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total JAS03U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For JAS03U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total JIBAR SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For JIBAR</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond				100.01892				0.00	0	0	
<b>Total JPM002 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For JPM002</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
KAP006 On 29/06/2021 Spot Bond				99.90319				0.00	0	0	
<b>Total KAP006 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For KAP006</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			9.55500	102.42403	9.67000	102.25501		0.00	0	0	
<b>Total KAP007 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For KAP007</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
KAP010 On 15/09/2020 Spot Bond				100.19432				0.00	0	0	
<b>Total KAP010 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For KAP010</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond				100.37394				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 KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 24/05/2022 Spot Bond				97.43984						0.00	400,000,000	200,000,000
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
KAP013 On 19/07/2024 Spot Bond				101.14055						0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 01/11/2024 Spot Bond				97.54367						0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 29/04/2022 Spot Bond				100.47149						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>	
KAP016 On 24/10/2022 Spot Bond				101.79676						0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KSB009 On 05/08/2020 Spot Bond				101.47772						0.00	0	
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KSB009</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.03000	125.59538	9.18000	124.65556				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				94.63830						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				90.56359						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			7.03500	106.11049	7.15000	105.87561				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK22 On 04/09/2020 Spot Bond				99.62159						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				91.14918						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			10.55500	101.15163	10.67000	100.73654				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				94.06404						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				97.93885						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			12.30000	92.48533	12.36000	92.17551				0.00	0	
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	
LBK29 On 07/06/2023 Spot Bond			13.05500	92.43203	12.17000	94.43621			26,110,000,000,000.00	2,000,000,000	500,000,00	
<b>Total LBK29 SPOT</b>									<b>26,110,000,000,000.00</b>	<b>2,000,000,000</b>	<b>500,000,00</b>	
<b>Total For LBK29</b>									<b>26,110,000,000,000.00</b>	<b>2,000,000,000</b>	<b>500,000,00</b>	
LBK30 On 20/09/2021 Spot Bond				91.36565						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				90.25947						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				100.90170						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				99.71283						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				93.11468						0.00	0	
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	
LBK36 On 25/06/2020 Spot Bond				99.96934						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				92.75382						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				80.88609						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			5.70500	103.73934	5.82000	103.70609				0.00	0	
<b>Total LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	
LGL05 On 12/12/2021 Spot Bond				101.83088						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			6.60500	109.70868	6.72000	109.43765				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				103.52323						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				100.77887						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				100.40709						0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond				100.26315						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.25779						0.00	0	
<b>Total LHL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL26</b>										<b>0.00</b>	<b>0</b>	
LHL27 On 13/02/2021 Spot Bond				101.09135						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				101.24621						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				100.35808						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				101.32770						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				100.65416						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				100.66991						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA3 On 20/11/2022 Spot Bond				100.61384						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				100.63225						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				100.64606						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 15/07/2020 Spot Bond				99.74353						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>	
<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				100.47629						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				100.25406						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				100.24764						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				100.27410						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				99.94532						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				99.44037						0.00	0	30,000,000.00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,00</b>
MBP03 On 02/11/2022 Spot Bond				100.87801						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				100.61602						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				100.45034						0.00	0	10,000,000,00
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
MBP04 On 13/04/2021 Spot Bond				101.38743						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				100.94262						0.00	0	
<b>Total MBP042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP042</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond				100.95175						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				99.92268						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				99.92106						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				100.01152						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				100.42044						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				99.92270						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				99.92109						0.00	0	16,700,000,00

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 MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,700,000.00</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>16,700,000.00</b>
MBP05 On 23/08/2022 Spot Bond				100.43229						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				100.15189						0.00	0	10,000,000.00
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
MIIL03 On 28/08/2023 Spot Bond				121.04315						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			6.62500	105.08451	6.74000	104.98259			331,250,000.00	50,000,000	50,000,000	
<b>Total MMIG02 SPOT</b>									<b>331,250,000.00</b>	<b>50,000,000</b>	<b>50,000,000</b>	
<b>Total For MMIG02</b>									<b>331,250,000.00</b>	<b>50,000,000</b>	<b>50,000,000</b>	
MMIG0 On 12/08/2025 Spot Bond			10.50000	107.18419	10.65000	10.65000			0.00	0	0	
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.65500	112.17111	6.77000	111.91314			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				101.09633					0.00	0	0	
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond				96.81203					0.00	0	0	
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond				97.73642					0.00	0	0	
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			8.57000	103.84114	8.72000	103.07141			0.00	0	0	
<b>Total MML02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MML02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
MQB00 On 28/08/2023 Spot Bond				121.17979					0.00	0	0	
<b>Total MQB003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For MQB003</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
MTN06 On 13/07/2020 Spot Bond				101.55825					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				100.59703					0.00	0	
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	
MTN08 On 11/10/2020 Spot Bond				101.70117					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				100.95759					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				100.29617					0.00	0	
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	
MTN11 On 04/06/2021 Spot Bond				100.01174					0.00	300,000,000	150,000,000
<b>Total MTN11 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For MTN11</b>									<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
MTN12 On 04/06/2023 Spot Bond				100.90454					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				99.36157					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				100.79518					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				100.81848					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				99.39481					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				98.52245					0.00	0	
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For MTN17</b>									<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond				98.68477					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				100.23439					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				99.99328					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				100.20589					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				100.86400					0.00	0	
<b>Total MTNC22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTNC22</b>									<b>0.00</b>	<b>0</b>	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total MWA1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWA1U</b>									<b>0.00</b>	<b>0</b>	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total MWA2U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWA2U</b>									<b>0.00</b>	<b>0</b>	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total MWA3U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWA3U</b>									<b>0.00</b>	<b>0</b>	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total MWA4U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWA4U</b>									<b>0.00</b>	<b>0</b>	
MWAR0 On 22/02/2021 Spot Bond				100.56113					0.00	0	
<b>Total MWAR02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWAR02</b>									<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2021 Spot Bond				100.55251					0.00	0	
<b>Total MWAR03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>									<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2022 Spot Bond				100.55251					0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	
N6C26 On 21/09/2020 Spot Bond				100.06021						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				100.08231						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				100.01558						0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 22/03/2021 Spot Bond				100.02015						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				100.67026						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				100.01357						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				100.01755						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				100.02096						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				100.02409						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			6.54500	104.53506	6.66000	104.25867				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM02 On 29/06/2020 Spot Bond			5.35500	99.91205	5.47000	99.89521				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			6.65500	113.35559	6.77000	112.99890				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			9.47000	108.84911	9.62000	108.11963				0.00	0	145,000,00
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>145,000,00</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>145,000,00</b>
NBG01 On 29/04/2022 Spot Bond				100.40730						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				101.11173						0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond				100.95504						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				100.93958						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				100.95938						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			5.77000	101.91449	5.88500	101.84900				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			5.95500	104.87103	6.07000	104.77008				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	102.42013	9.38000	102.39462				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			6.53500	112.96774	6.65000	112.54839				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	
NBK14 On 25/06/2021 Spot Bond			5.27000	103.83700	5.38500	103.70758			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			5.52000	108.24484	5.63500	108.04494			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			7.16000	112.27072	8.02000	108.79145			0.00	0	52,500,000,00
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>52,500,000,00</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>52,500,000,00</b>
NBK17 On 22/04/2026 Spot Bond			8.05000	110.36864	8.22000	109.52720			0.00	0	1,570,000,00
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,570,000,00</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,570,000,00</b>
NBK19 On 01/06/2022 Spot Bond			6.05000	107.05105	6.16500	106.81723			0.00	0	
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			8.05000	111.35105	8.20000	110.58606			0.00	0	
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	
NBK20 On 25/06/2021 Spot Bond				100.28530					0.00	0	
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			9.00000	112.87961	9.15000	112.04167			0.00	0	
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	
NBK22 On 19/11/2022 Spot Bond			6.03500	109.85441	6.15000	109.56852			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			8.76000	109.14816	8.91000	108.45758		3,223,680,000,000.00		368,000,000	92,000,00
<b>Total NBK23A SPOT</b>								<b>3,223,680,000,000.00</b>		<b>368,000,000</b>	<b>92,000,00</b>
<b>Total For NBK23A</b>								<b>3,223,680,000,000.00</b>		<b>368,000,000</b>	<b>92,000,00</b>
NBK24 On 19/11/2027 Spot Bond			8.74000	112.80677	8.89000	111.91863			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				100.80087					0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	
NBK25 On 17/02/2023 Spot Bond			6.30500	114.18300	6.42000	6.42000			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				103.06024					0.00	0	1,000,000.00
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	20.40731	100.00000	20.36239			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				104.05801					0.00	0	1,500,000.00
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
NBK27 On 10/05/2026 Spot Bond			8.30000	114.36472	9.20000	109.98992			0.00	0	389,400.00
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>389,400.00</b>
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	<b>389,400.00</b>
NBK28 On 02/08/2023 Spot Bond			6.55500	113.47062	6.67000	113.11308			0.00	0	
<b>Total NBK28A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>									<b>0.00</b>	<b>0</b>	
NBK28 On 19/11/2020 Spot Bond				100.92833					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			9.09000	110.63063	9.24000	109.88681			0.00	0	209,200.00
<b>Total NBK29A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>209,200.00</b>
<b>Total For NBK29A</b>									<b>0.00</b>	<b>0</b>	<b>209,200.00</b>
NBK30 On 20/02/2024 Spot Bond			6.38500	113.59952	6.50000	113.18696		6,768,100,000,000.00	1,060,000,000	265,000.00	
<b>Total NBK30A SPOT</b>								<b>6,768,100,000,000.00</b>	<b>1,060,000,000</b>	<b>265,000.00</b>	
<b>Total For NBK30A</b>								<b>6,768,100,000,000.00</b>	<b>1,060,000,000</b>	<b>265,000.00</b>	
NBK30 On 18/02/2021 Spot Bond				100.94924					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			6.30500	110.45243	6.42000	110.06949			0.00	0	
<b>Total NBK31A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond				101.08379						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				101.25784						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				100.85356						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				102.57551						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				101.15072						0.00	0	
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.26500	65.39185	10.41500	10.41500				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				104.60884						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				101.27853						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				101.30288						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				100.85249						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				100.96572						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				101.84305						0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond				101.06032						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				100.84145						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				100.16548						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				99.61725						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				100.57560						0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond				99.41280						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				100.23503						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				100.58937						0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2022 Spot Bond				100.69186						0.00	0	
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2024 Spot Bond				100.86988						0.00	0	
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2026 Spot Bond				100.04176						0.00	0	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2029 Spot Bond				100.13083						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond				100.02582						0.00	0	500,000,00
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NBKB6 On 24/02/2025 Spot Bond				99.68176						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				99.33723						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				100.01544						0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.43500	106.50927	9.58500	106.00841				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				100.01530						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			9.47000	105.82972	9.62000	105.33108				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				100.01544						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				100.01555						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				100.01582						0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2020 Spot Bond				100.00797						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				100.64490						0.00	0	
<b>Total NDAL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL01</b>										<b>0.00</b>	<b>0</b>	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NED10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED10U</b>										<b>0.00</b>	<b>0</b>	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED11U</b>										<b>0.00</b>	<b>0</b>	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED12U</b>										<b>0.00</b>	<b>0</b>	
NED19 On 01/07/2020 Spot Bond				102.16386						0.00	0	366,000,00
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>366,000,00</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>366,000,00</b>
NED20 On 01/07/2020 Spot Bond			5.55500	105.51653	5.67000	105.49751				0.00	0	3,030,000,00
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,00</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,00</b>
NEDT1 On 21/05/2021 Spot Bond				103.91604						0.00	0	210,000,00
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
NEDT1 On 26/11/2021 Spot Bond				104.50401						0.00	0	500,00
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,00</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>500,00</b>
NET53 On 17/04/2021 Spot Bond				101.41702						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				101.20875						0.00	0	210,000,00
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
NGL02 On 15/03/2022 Spot Bond				100.05726						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				100.61760						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				100.51470						0.00	0	400,000,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</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
NGL05 On 26/07/2023 Spot Bond				98.64764						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				101.47852						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				101.72147						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				108.43675						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				99.24319						0.00	0	700,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>700,00</b>
NGT10 On 25/03/2024 Spot Bond				97.60082						0.00	0	830,400,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>830,400,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>830,400,00</b>
NGT10 On 15/01/2025 Spot Bond				98.12164						0.00	0	500,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NGT10 On 22/05/2025 Spot Bond				96.88237						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	106.47800	10.00000	106.45000				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	101.50215	13.50000	101.46613				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				100.92217						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				101.60067						0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond				101.34347						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				100.64286						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				100.16894						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				100.22365						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				100.71038						0.00	0	
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond				100.15904						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				101.11754						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				100.86573						0.00	0	
<b>Total NHM017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM017</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2023 Spot Bond				100.71964						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				100.73871						0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.46000	192.79448	5.44000	5.44000				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			4.80000	176.72654	4.77000	4.77000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			4.47500	134.78263	4.47500	4.47500				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			5.00000	93.35367	4.99000	4.99000				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.47000	96.38799	5.47000	5.47000				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			4.58000	134.17913	4.58000	4.58000				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			4.97000	131.96462	4.97000	4.97000				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			4.94000	175.05155	4.91000	4.91000				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			5.65000	166.83248	5.62000	167.12605				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.43500	96.83254	5.43500	96.80711				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			5.10000	104.22355	5.21500	104.19860				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN010 On 01/10/2020 Spot Bond				99.89913						0.00	2,000,000,000	2,000,000,000
<b>Total NN010 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For NN010</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
NN011 On 23/06/2021 Spot Bond				100.00000						0.00	0	2,500,000,000
<b>Total NN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For NN011</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
NN013 On 09/09/2020 Spot Bond				99.64258						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				101.05330						0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN015 On 20/09/2020 Spot Bond				101.74860						0.00	0	
<b>Total NN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN015</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond				101.39300						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				96.87244						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	0.00000				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				100.51100						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				100.64010						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				101.23266						0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NN028U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN028U</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond				100.49835						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				99.30680						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				100.05060						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				97.90210						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				97.83034						0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond				100.56112						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				98.68453						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				79.16005						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				100.92286						0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond				79.04489						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				107.32670						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				100.17541						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total NN05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>									<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,00
<b>Total NN051 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,00</b>
<b>Total For NN051</b>									<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,00</b>
NN06 On 12/03/2026 Spot Bond				100.18439					0.00	0	
<b>Total NN06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>									<b>0.00</b>	<b>0</b>	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NN09U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN09U</b>									<b>0.00</b>	<b>0</b>	
NNF01 On 19/01/2021 Spot Bond				113.37000					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>	
NNF01 On 12/06/2025 Spot Bond				95.88672	100.00000	100.00000			0.00	0	
<b>Total NNF012 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>									<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond				83.32253					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				83.32253					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				116.35530					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				105.54850					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				122.32920					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				122.17640					0.00	0	
<b>Total NNF08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF08</b>									<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A1 <sup>1</sup> On 22/05/2052 Spot Bond				100.40112						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 <sup>2</sup> On 22/05/2052 Spot Bond				112.70639						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 <sup>2</sup> On 22/05/2022 Spot Bond				100.54733						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 <sup>2</sup> On 22/05/2023 Spot Bond				100.54826						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 <sup>2</sup> On 22/05/2021 Spot Bond				100.51779						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 <sup>1</sup> On 22/05/2052 Spot Bond				100.42701						0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 <sup>1</sup> On 22/05/2052 Spot Bond				111.05574						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 <sup>1</sup> On 22/05/2023 Spot Bond				100.58296						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 <sup>1</sup> On 22/05/2022 Spot Bond				100.56121						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 <sup>1</sup> On 22/05/2052 Spot Bond				100.46581						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 <sup>1</sup> On 22/05/2052 Spot Bond				113.11272						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 <sup>1</sup> On 22/05/2052 Spot Bond				100.47873						0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	
NRA02: On 31/10/2022 Spot Bond			6.70500	113.66514	6.82000	113.37949			0.00	0	
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>									<b>0.00</b>	<b>0</b>	
NRA02: On 31/05/2023 Spot Bond			3.99500	188.31246	4.02000	188.14280			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			9.64000	115.59436	9.79000	114.63320		176,377,296,000.00		18,296,400	19,751,60
<b>Total NRA028 SPOT</b>								<b>176,377,296,000.00</b>		<b>18,296,400</b>	<b>19,751,60</b>
<b>Total For NRA028</b>								<b>176,377,296,000.00</b>		<b>18,296,400</b>	<b>19,751,60</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	12.98416	100.00000	12.95543		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				101.13666				0.00		0	
<b>Total NTC19 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For NTC19</b>								<b>0.00</b>		<b>0</b>	
NTC20: On 27/07/2020 Spot Bond				101.05144				0.00		0	122,000,00
<b>Total NTC20 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>122,000,00</b>
<b>Total For NTC20</b>								<b>0.00</b>		<b>0</b>	<b>122,000,00</b>
NTC21: On 24/03/2022 Spot Bond				100.69209				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				101.00382				0.00		0	
<b>Total NTC22 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For NTC22</b>								<b>0.00</b>		<b>0</b>	
NTC23: On 15/02/2023 Spot Bond				101.38954				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				100.21270				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				100.42920				0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond				100.29073						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				100.16024						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				100.16226						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				100.05286						0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond				100.21184						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				100.03415						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			6.35500	109.10414	6.47000	108.89070				0.00	0	1,500,000,0€
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,0€</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,0€</b>
OML07 On 19/03/2025 Spot Bond			9.96000	106.51211	10.11000	105.91643				0.00	0	1,630,000,0€
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,0€</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,0€</b>
OML08 On 14/09/2020 Spot Bond				100.43325						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			6.65500	111.61781	6.77000	111.35049				0.00	0	1,000,000,0€
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,0€</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,0€</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
OML10 On 14/09/2025 Spot Bond			9.49000	110.60860	9.64000	109.94680				0.00	0	910,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>910,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>910,000,00</b>
OML11 On 11/06/2024 Spot Bond				97.13228						0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
PBAJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBAJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBAJ1U</b>										<b>0.00</b>	<b>0</b>	
PBAV1 On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBAV1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBAV1U</b>										<b>0.00</b>	<b>0</b>	
PBBJ1 On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBBJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBBJ1U</b>										<b>0.00</b>	<b>0</b>	
PBDJ1 On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBDJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBDJ1U</b>										<b>0.00</b>	<b>0</b>	
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBGJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBGJ1U</b>										<b>0.00</b>	<b>0</b>	
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBJC1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBJC1U</b>										<b>0.00</b>	<b>0</b>	
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBJJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBJJ1U</b>										<b>0.00</b>	<b>0</b>	
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBKJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBKJ1U</b>										<b>0.00</b>	<b>0</b>	
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBKS1U</b>										<b>0.00</b>	<b>0</b>	
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total 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				100.19875						0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond				100.20402						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	106.47800	10.00000	106.45000				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>	
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				100.43727						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				101.57284						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				100.87000						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	
PMM55 On 28/08/2021 Spot Bond				100.42317						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				100.61382						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				100.64604						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				100.71040						0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond				100.71959						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				100.72878						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			7.69000	114.21282	7.87000	113.20812				318,213,113,032,000.00	2,642,160,352,800	1,234,528,229,900
<b>Total R186 SPOT</b>										<b>18,213,113,032,000.00</b>	<b>642,160,352,800</b>	<b>234,528,229,900</b>
<b>Total For R186</b>										<b>18,213,113,032,000.00</b>	<b>642,160,352,800</b>	<b>234,528,229,900</b>
R197 On 07/12/2023 Spot Bond			2.79500	306.01513	2.81000	305.81162				321,577,048,000.00	115,054,400	112,600,185,000
<b>Total R197 SPOT</b>										<b>321,577,048,000.00</b>	<b>115,054,400</b>	<b>112,600,185,000</b>
<b>Total For R197</b>										<b>321,577,048,000.00</b>	<b>115,054,400</b>	<b>112,600,185,000</b>
R202 On 07/12/2033 Spot Bond			4.46000	213.80223	4.44000	214.19941				121,832,590,824,000.00	27,316,724,400	154,475,682,400
<b>Total R202 SPOT</b>										<b>11,832,590,824,000.00</b>	<b>27,316,724,400</b>	<b>154,475,682,400</b>
<b>Total For R202</b>										<b>11,832,590,824,000.00</b>	<b>27,316,724,400</b>	<b>154,475,682,400</b>
R2023 On 28/02/2023 Spot Bond			5.05500	109.10977	5.14500	108.86230				700,642,946,543,000.00	336,427,882,600	729,517,832,200
<b>Total R2023 SPOT</b>										<b>10,642,946,543,000.00</b>	<b>336,427,882,600</b>	<b>729,517,832,200</b>
<b>Total For R2023</b>										<b>10,642,946,543,000.00</b>	<b>336,427,882,600</b>	<b>729,517,832,200</b>
R2030 On 31/01/2030 Spot Bond			9.30000	95.00965	9.36000	94.63135				445,646,219,890,000.00	1,230,714,647,300	1,998,497,836,900
<b>Total R2030 SPOT</b>										<b>15,646,219,890,000.00</b>	<b>230,714,647,300</b>	<b>398,497,836,900</b>
<b>Total For R2030</b>										<b>15,646,219,890,000.00</b>	<b>230,714,647,300</b>	<b>398,497,836,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2032 On 31/03/2032 Spot Bond			10.18500	88.77015	10.22000	88.53129			915,692,256,041,000.00	482,640,378,600	800,199,600,00
<b>Total R2032 SPOT</b>									<b>15,692,256,041,000.00</b>	<b>482,640,378,600</b>	<b>300,199,600,00</b>
<b>Total For R2032</b>									<b>15,692,256,041,000.00</b>	<b>482,640,378,600</b>	<b>300,199,600,00</b>
R2035 On 28/02/2035 Spot Bond			10.94500	87.79643	10.86500	88.28650			461,642,165,980,000.00	499,007,964,000	1,055,810,497,20
<b>Total R2035 SPOT</b>									<b>1,642,165,980,000.00</b>	<b>499,007,964,000</b>	<b>1,055,810,497,20</b>
<b>Total For R2035</b>									<b>1,642,165,980,000.00</b>	<b>499,007,964,000</b>	<b>1,055,810,497,20</b>
R2037 On 31/01/2037 Spot Bond			11.21000	83.12067	11.14500	83.50570			515,342,774,656,000.00	224,383,833,600	949,044,293,20
<b>Total R2037 SPOT</b>									<b>15,342,774,656,000.00</b>	<b>224,383,833,600</b>	<b>949,044,293,20</b>
<b>Total For R2037</b>									<b>15,342,774,656,000.00</b>	<b>224,383,833,600</b>	<b>949,044,293,20</b>
R2040 On 31/01/2040 Spot Bond			11.41000	84.81657	11.33500	85.28629			676,867,096,224,000.00	322,249,526,400	488,774,213,00
<b>Total R2040 SPOT</b>									<b>16,867,096,224,000.00</b>	<b>322,249,526,400</b>	<b>488,774,213,00</b>
<b>Total For R2040</b>									<b>16,867,096,224,000.00</b>	<b>322,249,526,400</b>	<b>488,774,213,00</b>
R2044 On 31/01/2044 Spot Bond			11.49500	81.26843	11.40000	81.86827			301,835,265,364,000.00	1,418,167,487,200	1,264,173,007,20
<b>Total R2044 SPOT</b>									<b>11,835,265,364,000.00</b>	<b>418,167,487,200</b>	<b>264,173,007,20</b>
<b>Total For R2044</b>									<b>11,835,265,364,000.00</b>	<b>418,167,487,200</b>	<b>264,173,007,20</b>
R2048 On 28/02/2048 Spot Bond			11.46000	80.14828	11.37000	80.72624			958,941,840,304,000.00	1,043,537,682,400	1,499,576,514,60
<b>Total R2048 SPOT</b>									<b>18,941,840,304,000.00</b>	<b>1,043,537,682,400</b>	<b>1,499,576,514,60</b>
<b>Total For R2048</b>									<b>18,941,840,304,000.00</b>	<b>1,043,537,682,400</b>	<b>1,499,576,514,60</b>
R208 On 31/03/2021 Spot Bond			3.67500	103.85667	3.67500	103.84634			425,032,577,025,000.00	115,655,123,000	636,099,223,00
<b>Total R208 SPOT</b>									<b>15,032,577,025,000.00</b>	<b>115,655,123,000</b>	<b>636,099,223,00</b>
<b>Total For R208</b>									<b>15,032,577,025,000.00</b>	<b>115,655,123,000</b>	<b>636,099,223,00</b>
R209 On 31/03/2036 Spot Bond			10.90000	66.75376	10.91000	66.67971			284,394,074,920,000.00	117,834,318,800	857,618,798,50
<b>Total R209 SPOT</b>									<b>14,394,074,920,000.00</b>	<b>117,834,318,800</b>	<b>357,618,798,50</b>
<b>Total For R209</b>									<b>14,394,074,920,000.00</b>	<b>117,834,318,800</b>	<b>357,618,798,50</b>
R210 On 31/03/2028 Spot Bond			4.09000	185.50890	4.09000	185.46695			665,727,664,000.00	162,769,600	55,368,705,00
<b>Total R210 SPOT</b>									<b>665,727,664,000.00</b>	<b>162,769,600</b>	<b>55,368,705,00</b>
<b>Total For R210</b>									<b>665,727,664,000.00</b>	<b>162,769,600</b>	<b>55,368,705,00</b>
R212 On 31/01/2022 Spot Bond			2.38000	167.61195	2.37000	167.60767			1,485,041,936,000.00	623,967,200	39,393,307,00
<b>Total R212 SPOT</b>									<b>1,485,041,936,000.00</b>	<b>623,967,200</b>	<b>39,393,307,00</b>
<b>Total For R212</b>									<b>1,485,041,936,000.00</b>	<b>623,967,200</b>	<b>39,393,307,00</b>
R213 On 28/02/2031 Spot Bond			9.74000	84.22520	9.84500	83.60291			545,232,373,394,000.00	55,978,683,100	582,261,713,30
<b>Total R213 SPOT</b>									<b>15,232,373,394,000.00</b>	<b>55,978,683,100</b>	<b>582,261,713,30</b>
<b>Total For R213</b>									<b>15,232,373,394,000.00</b>	<b>55,978,683,100</b>	<b>582,261,713,30</b>
R214 On 28/02/2041 Spot Bond			11.25500	64.15520	11.17500	64.57549			528,905,959,143,000.00	491,239,978,600	655,717,849,30
<b>Total R214 SPOT</b>									<b>18,905,959,143,000.00</b>	<b>491,239,978,600</b>	<b>655,717,849,30</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R214</b>										8,905,959,143,000.00	491,239,978,600	555,717,849,30
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC001U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC001U</b>										<b>0.00</b>	<b>0</b>	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC002U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC002U</b>										<b>0.00</b>	<b>0</b>	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC003U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC003U</b>										<b>0.00</b>	<b>0</b>	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC004U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC004U</b>										<b>0.00</b>	<b>0</b>	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC005U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC005U</b>										<b>0.00</b>	<b>0</b>	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC006U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC006U</b>										<b>0.00</b>	<b>0</b>	
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC007U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC007U</b>										<b>0.00</b>	<b>0</b>	
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC008U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC008U</b>										<b>0.00</b>	<b>0</b>	
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC009U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC009U</b>										<b>0.00</b>	<b>0</b>	
RC010 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC010U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC010U</b>										<b>0.00</b>	<b>0</b>	
RC011 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC011U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC011U</b>										<b>0.00</b>	<b>0</b>	
RC017 On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RC017U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC017U</b>										<b>0.00</b>	<b>0</b>	
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC018U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC018U</b>										<b>0.00</b>	<b>0</b>	
RC019\On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC019U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC019U</b>										<b>0.00</b>	<b>0</b>	
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC020U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC020U</b>										<b>0.00</b>	<b>0</b>	
RC021\On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC021U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC021U</b>										<b>0.00</b>	<b>0</b>	
RC022\On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC022U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC022U</b>										<b>0.00</b>	<b>0</b>	
RDF02\On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	
RDF06\On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF06U</b>										<b>0.00</b>	<b>0</b>	
RDF07\On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF08U</b>										<b>0.00</b>	<b>0</b>	
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF16U</b>										<b>0.00</b>	<b>0</b>	
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF17U</b>										<b>0.00</b>	<b>0</b>	
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF18U</b>										<b>0.00</b>	<b>0</b>	
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF19U</b>										<b>0.00</b>	<b>0</b>	
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF26U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF26U</b>										<b>0.00</b>	<b>0</b>	
RDF27 On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF27U</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 30/09/2021 Spot Bond				100.75169						0.00	0	
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 02/12/2021 Spot Bond				100.34671						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				100.58079						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				101.23825						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				99.84706						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				99.09465						0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond				100.59158						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				99.49979						0.00	0	
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond				100.27918						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				100.00554						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				99.86427						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				100.01410						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				100.01476						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 29/03/2024 Spot Bond				99.91258						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				100.58627						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				98.71449						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				100.61696						0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFC4 On 29/07/2020 Spot Bond				100.91253						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				100.62426						0.00	0	
<b>Total RDFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFC50</b>										<b>0.00</b>	<b>0</b>	
RDFC5 On 11/06/2021 Spot Bond				100.20358						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				102.12614						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				102.64847						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				100.13826						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond				100.44456					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				105.60535					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				106.91892					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				102.08104					0.00	0	100,000,00
<b>Total RED704 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RED704</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RED70 On 17/04/2023 Spot Bond				102.32685					0.00	0	
<b>Total RED705 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>									<b>0.00</b>	<b>0</b>	
RED80 On 06/04/2021 Spot Bond				102.43558					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				104.96744					0.00	0	
<b>Total RED901 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RED901</b>									<b>0.00</b>	<b>0</b>	
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RES04U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES04U</b>									<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond				100.72330					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				100.93433					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				101.49627					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				98.44760					0.00	0	
<b>Total RES41 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES42l 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>	
RES44l 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>	
RES46l 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>	
RES47l 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>	
RMBI0f On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW21 On 21/04/2021 Spot Bond			5.84500	104.98696	5.96000	104.87582				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			6.70500	108.87780	6.82000	108.49004				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			11.61000	93.12043	11.66000	92.84017				0.00	0	66,400,00
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>66,400,00</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>66,400,00</b>
SBK12l On 25/11/2020 Spot Bond			10.00000	106.47800	10.00000	106.45000				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				101.25100						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			6.32500	110.17547	6.44000	109.93830				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				101.63071						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBK24 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				101.78616						0.00	0	130,000,00
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
SBK26 On 25/04/2021 Spot Bond			6.12500	106.88921	6.24000	106.77466				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				100.95461						0.00	0	
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	
SBS18 On 23/06/2021 Spot Bond				100.67438						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			4.63500	105.35803	4.75000	105.22901				0.00	0	
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			7.47000	113.17125	7.68000	112.09420				0.00	0	394,100,00
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>394,100,00</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>394,100,00</b>
SBS21 On 15/05/2026 Spot Bond				103.92906						0.00	30,000,000,000	15,000,000,00
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>15,000,000,00</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>15,000,000,00</b>
SBS27 On 20/02/2024 Spot Bond			6.05500	116.63219	6.17000	116.21124				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			7.61000	103.40703	7.82000	102.38837				0.00	0	1,323,000,00
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,323,000,00</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>1,323,000,00</b>
SBS31 On 12/06/2027 Spot Bond			8.07500	109.26882	8.30500	107.97840				0.00	0	1,303,800,00
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,303,800,00</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>1,303,800,00</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
SBS34 On 19/09/2024 Spot Bond			6.53000	115.65048	6.68000	115.04059				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			6.72500	112.85768	6.94000	111.95551				0.00	0	60,000,00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
SBS39 On 29/01/2030 Spot Bond			9.29000	106.50713	9.36000	106.03563				0.00	0	50,000,00
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SBS4 On 16/11/2021 Spot Bond			5.01500	105.65770	5.13000	105.48483				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				101.15847						0.00	0	
<b>Total SBS40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS40</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			5.42000	111.20543	5.53500	110.91898				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			7.14000	116.62267	7.35000	115.59279				0.00	0	79,200,00
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>79,200,00</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>79,200,00</b>
SBS43 On 12/11/2027 Spot Bond			8.18000	115.63760	8.38000	114.42779				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				101.28537						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			5.50500	116.26702	5.62000	115.94841				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				101.99052						0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS49 On 31/01/2022 Spot Bond				101.54730						0.00	0	
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	
SBS50 On 31/01/2022 Spot Bond			5.09500	110.36670	5.21000	110.16834				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			6.09000	115.62097	6.27500	6.27500				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				102.08119						0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond				102.63284						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>	
SBS55 On 12/06/2022 Spot Bond				100.90522						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			5.20000	107.20202	5.31500	106.96473				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				100.73542						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				100.72710						0.00	0	241,400,00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>241,400,00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>241,400,00</b>
SBS59 On 09/10/2020 Spot Bond				101.59725						0.00	0	
<b>Total SBS59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS59</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond				101.99654						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				100.29915						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				100.83262						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond				99.57762						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				99.15556						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				99.80858						0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond				98.55576						0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond				99.73735						0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond				100.34100						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			3.91500	295.42247	3.94000	295.12555				0.00	0	300,000,0€
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
SBSI14 On 07/12/2033 Spot Bond			5.59000	190.25129	5.57000	5.57000				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				102.52545						0.00	0	1,200,0€
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,0€</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>1,200,0€</b>
SBT102 On 30/09/2022 Spot Bond				101.98075						0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond				96.03953						0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT201 On 13/02/2023 Spot Bond				100.79741						0.00	0	2,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>2,000,00</b>
SBT202 On 03/12/2023 Spot Bond				96.45924						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			7.15500	110.29988	7.27000	109.91273				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				101.35065						0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond				94.77759						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				102.20058						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				102.20817						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				100.09330						0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	
SHS11U On 25/11/2020 Spot Bond			10.00000	106.47800	10.00000	106.45000				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				101.57432						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				100.77593						0.00	0	
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	
SLRA3 On 15/11/2020 Spot Bond				100.71728						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				100.75163						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				101.02799						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				100.80234						0.00	0	
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	
SLRB3 On 15/11/2020 Spot Bond				100.80440						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				100.80974						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				100.75696						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				100.89944						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				100.84979						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				100.87309						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				99.72365						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				102.38179						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			6.90500	114.50087	7.02000	114.16907				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				100.09421						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				92.28398						0.00	1,000,000,000	1,000,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
SPDA10 On 21/08/2021 Spot Bond				100.87004						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				100.63047						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				101.44524						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				100.56797						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				100.59577						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				99.90732						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				100.12508						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				100.15136						0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG007 On 18/06/2024 Spot Bond				100.02252						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				101.26682						0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG009 On 15/10/2024 Spot Bond				101.32954						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				100.96167						0.00	0	
<b>Total SPGC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC01</b>										<b>0.00</b>	<b>0</b>	
SS039U On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS039U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS039U</b>										<b>0.00</b>	<b>0</b>	
SS044U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS044U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS044U</b>										<b>0.00</b>	<b>0</b>	
SS046U On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS046U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS046U</b>										<b>0.00</b>	<b>0</b>	
SS052U On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS052U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS052U</b>										<b>0.00</b>	<b>0</b>	
SS053U On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS053U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS053U</b>										<b>0.00</b>	<b>0</b>	
SS054U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS054U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS054U</b>										<b>0.00</b>	<b>0</b>	
SS055U On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS055U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS055U</b>										<b>0.00</b>	<b>0</b>	
SS056U 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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>	
SS058L On 19/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		550,000,000,000,000.00	5,500,000,000	5,500,000,00	
<b>Total SS058U SPOT</b>								<b>50,000,000,000,000.00</b>	<b>5,500,000,000</b>	<b>5,500,000,00</b>	
<b>Total For SS058U</b>								<b>50,000,000,000,000.00</b>	<b>5,500,000,000</b>	<b>5,500,000,00</b>	
SSA07 On 15/05/2023 Spot Bond				100.84375					0.00	400,000,000	200,000,00
<b>Total SSA07 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For SSA07</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
SSN00 On 31/03/2021 Spot Bond			5.72000	102.30308	5.83500	102.20081			0.00	0	
<b>Total SSN004 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN004</b>									<b>0.00</b>	<b>0</b>	
SSN00 On 31/03/2021 Spot Bond			5.72000	102.30308	5.83500	102.20081			0.00	0	
<b>Total SSN005 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN005</b>									<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			5.13500	131.04039	5.13500	5.13500			0.00	0	
<b>Total SSN011 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>									<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			9.19000	106.35780	9.34000	105.58448			0.00	0	
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			11.61000	74.35202	11.66000	74.08782			0.00	0	
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond				96.36627					0.00	0	
<b>Total SSN029 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>									<b>0.00</b>	<b>0</b>	
SSN03 On 17/11/2020 Spot Bond				100.71696					0.00	0	
<b>Total SSN035 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN035</b>									<b>0.00</b>	<b>0</b>	
SSN03 On 01/06/2021 Spot Bond				100.40552					0.00	0	
<b>Total SSN037 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN037</b>									<b>0.00</b>	<b>0</b>	
SSN03 On 26/01/2021 Spot Bond			9.55000	103.89259	9.55000	9.55000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond				101.51536						0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.45500	111.68391	6.57000	111.30698				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			5.27000	98.96258	5.27000	98.93702				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond				99.28556						0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond				101.09649						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				101.54810						0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 08/12/2023 Spot Bond			3.82500	296.25716	3.85000	3.85000				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				99.96157						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				101.00551						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				101.04632						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				100.93642						0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 19/12/2022 Spot Bond				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				101.47711						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			5.31000	170.71177	5.28000	5.28000				0.00	0	
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			4.52000	134.52360	4.52000	4.52000				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			5.47000	96.38799	5.47000	5.47000				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			5.00000	93.35367	4.99000	4.99000				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			5.27000	171.17493	5.24000	5.24000				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 28/05/2023 Spot Bond				100.44297						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				100.43523						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				100.41615						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				100.12919						0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 15/06/2023 Spot Bond				100.12617						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				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				100.00000						0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 19/06/2023 Spot Bond				100.06020						0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 13/07/2023 Spot Bond				101.54024						0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 31/07/2021 Spot Bond				79.89700						0.00	0	
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 16/08/2020 Spot Bond				103.77891						0.00	0	
<b>Total SSN080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN080</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 27/08/2024 Spot Bond				100.47364						0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 12/09/2025 Spot Bond				100.18868						0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 05/11/2023 Spot Bond				100.94221						0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 07/12/2033 Spot Bond			5.33500	195.27903	5.31500	5.31500				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 23/01/2021 Spot Bond				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 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				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				98.66400						0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089 On 31/01/2030 Spot Bond				100.94785						0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN093 On 31/01/2030 Spot Bond				100.93735						0.00	0	
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	
SSN095 On 28/05/2025 Spot Bond				100.31573						0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN096 On 28/02/2027 Spot Bond				100.33244						0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098 On 07/06/2023 Spot Bond				100.24860						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>	
SSN100 On 31/01/2030 Spot Bond			9.96500	91.17884	10.02500	89.34327				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 28/11/2021 Spot Bond				100.38093						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			8.71000	103.24690	8.86000	102.59661				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				100.82042						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T13A12 On 21/08/2020 Spot Bond			5.60000	104.27113	5.71500	104.23575				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				100.60463						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			5.70000	104.19498	5.81500	104.15935			4,377,600,000,000.00	768,000,000	192,000,000	
<b>Total T13A16 SPOT</b>									<b>4,377,600,000,000.00</b>	<b>768,000,000</b>	<b>192,000,000</b>	
<b>Total For T13A16</b>									<b>4,377,600,000,000.00</b>	<b>768,000,000</b>	<b>192,000,000</b>	
T13A19 On 21/08/2020 Spot Bond				100.60559						0.00	0	
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	
T13A20 On 21/08/2020 Spot Bond			5.65000	103.92091	5.76500	103.88551				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				100.57705						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				100.59653						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	101.58804	8.55000	101.56493				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				100.33452						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				100.51961						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				100.51923						0.00	0	
<b>Total T16OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM1</b>										<b>0.00</b>	<b>0</b>	
TFS136 On 06/07/2020 Spot Bond				101.61945						0.00	0	
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	
TFS142 On 28/10/2021 Spot Bond				101.08263						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				99.63390						0.00	0	10,000,000,00
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
TFS147 On 12/10/2020 Spot Bond				101.45688						0.00	0	
<b>Total TFS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS147</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 12/10/2022 Spot Bond				102.11744						0.00	0	3,000,000,00
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
TFS14€ On 31/10/2021 Spot Bond				100.92580						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				100.32048						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				101.35088						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				101.10186						0.00	1,500,000,000	1,500,000,00
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,00</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,00</b>
TFS15€ On 03/09/2021 Spot Bond				99.82305						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				100.46981						0.00	0	10,000,000,00
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
TFS157 On 16/11/2023 Spot Bond				100.63402						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				99.84636						0.00	0	4,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
TFS158 On 20/03/2024 Spot Bond				97.94523						0.00	0	10,000,000.00
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
TFS161 On 27/05/2022 Spot Bond				100.39543						0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond				99.87951						0.00	0	7,000,000.00
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000.00</b>
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000.00</b>
TFS163 On 22/10/2022 Spot Bond				100.95952						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				101.03223						0.00	0	7,000,000.00
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000.00</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000.00</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				100.62071						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			6.02000	103.65137	6.13500	103.61505				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				100.78594						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			4.83500	104.00218	4.95000	103.96900				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				100.63688						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13B2 On 21/08/2020 Spot Bond				100.63778						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				100.66369						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				100.63562						0.00	0	
<b>Total TH13B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B4</b>										<b>0.00</b>	<b>0</b>	
TH13B5 On 21/08/2020 Spot Bond				100.63420						0.00	0	
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	
TH13C1 On 21/08/2020 Spot Bond				100.69941						0.00	0	
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	
TH13C2 On 21/08/2020 Spot Bond				100.70655						0.00	0	
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	
TH13C3 On 21/08/2020 Spot Bond				100.70833						0.00	0	
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	
TH13C4 On 21/08/2020 Spot Bond				100.72618						0.00	0	
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	
TH13C5 On 21/08/2020 Spot Bond				100.74848						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>	
TH13D1 On 21/08/2020 Spot Bond				100.99321						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>	
TH13D2 On 21/08/2020 Spot Bond				100.99321						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>	
TH13D3 On 21/08/2020 Spot Bond				101.01984						0.00	0	
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH13D3</b>										<b>0.00</b>	<b>0</b>	
TH13D On 21/08/2020 Spot Bond				101.00653						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				101.01097						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				100.60904						0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond			5.45000	107.12389	5.56500	106.94719				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond				101.49980						0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond			5.61000	105.83318	5.72500	105.65778				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond				100.66351						0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond				100.90695						0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond				100.62601						0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14C On 21/11/2021 Spot Bond				101.38096						0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C On 21/11/2021 Spot Bond				101.49965						0.00	0	
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C On 21/11/2021 Spot Bond				100.67957						0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14D On 21/11/2021 Spot Bond				100.97488						0.00	0	
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D On 21/11/2021 Spot Bond				102.66473						0.00	0	
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	
TH14D On 21/11/2021 Spot Bond				102.25489						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				100.58206						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				100.57193						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	100.86337	9.82000	9.82000				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				100.66339						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				100.43184						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				100.55717						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				100.56619						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				100.60732						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond				101.04965						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				101.15499						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				100.64930						0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond				101.30836						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				100.62787						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				102.53287						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				101.40552						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				100.81781						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				100.55276						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				100.56976						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	102.84949	8.49000	102.82600				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				100.59122						0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond				100.61893						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				100.81067						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	106.47800	10.00000	106.45000				0.00	0	
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TL21U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL21U</b>										<b>0.00</b>	<b>0</b>	
TL22 On 04/03/2021 Spot Bond				100.29303						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				100.16031						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			6.22500	108.39335	6.34000	108.13344				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			7.48500	110.26011	7.60000	109.81233				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				101.46951						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				102.06721						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			8.91500	102.90804	9.06500	102.30089				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				101.11728						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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				99.78895					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				100.20153					0.00	0	
<b>Total TL31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>									<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond				100.81262					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				100.07882					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			4.15500	104.22961	4.27000	104.18958			0.00	0	9,900,000,00
<b>Total TN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>9,900,000,00</b>
<b>Total For TN20</b>									<b>0.00</b>	<b>0</b>	<b>9,900,000,00</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	85.18016	100.00000	84.99170			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	54.42372	100.00000	54.30393			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			7.23500	111.88394	7.35000	111.50224		144,700,000,000.00		20,000,000	20,180,000,00
<b>Total TN23 SPOT</b>								<b>144,700,000,000.00</b>		<b>20,000,000</b>	<b>20,180,000,00</b>
<b>Total For TN23</b>								<b>144,700,000,000.00</b>		<b>20,000,000</b>	<b>20,180,000,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	17.80809	100.00000	17.76889			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			9.31000	104.00338	9.46000	103.37274		46,882,761,744,000.00		5,035,742,400	23,506,290,60
<b>Total TN25 SPOT</b>								<b>16,882,761,744,000.00</b>		<b>5,035,742,400</b>	<b>23,506,290,60</b>
<b>Total For TN25</b>								<b>16,882,761,744,000.00</b>		<b>5,035,742,400</b>	<b>23,506,290,60</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	13.93287	100.00000	13.90187			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN27 On 14/11/2027 Spot Bond			9.69000	96.84775	9.84000	96.06807			276,767,718,000.00	28,562,200	9,959,234,200
<b>Total TN27 SPOT</b>									<b>276,767,718,000.00</b>	<b>28,562,200</b>	<b>9,959,234,200</b>
<b>Total For TN27</b>									<b>276,767,718,000.00</b>	<b>28,562,200</b>	<b>9,959,234,200</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.94731	100.00000	9.92542			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			11.02500	98.93315	11.08500	98.54898			0.00	0	1,680,300,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,680,300,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>1,680,300,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	119.44100	8.00000	119.41541			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			12.98000	86.32011	12.90000	86.78426			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	102.16889	10.75000	102.13966			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	106.47800	10.00000	106.45000			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			6.46500	101.86566	6.58000	101.79791			0.00	0	
<b>Total TPDA08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TPDA08</b>									<b>0.00</b>	<b>0</b>	
TRA2A On 14/12/2020 Spot Bond			5.95000	101.94344	6.06500	101.87267			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			5.75000	102.04777	5.86500	5.86500			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				100.14175					0.00	0	
<b>Total TRA2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	
TRA2B: On 14/12/2020 Spot Bond				100.14716						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				100.86939						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				100.17844						0.00	0	
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	
TRA2D On 14/12/2020 Spot Bond				100.23429						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				100.23429						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				100.74185						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				100.75021						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			6.16500	107.25052	6.28000	106.97070				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				100.73643						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				100.74152						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				100.92179						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				100.89906						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.02939						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				101.50947						0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			6.45500	110.98909	6.57000	111.35970				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				101.34348						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				101.45619						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				101.50947						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	101.65063	8.62000	101.62719				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				101.70978						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				101.70978						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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ13U</b>										<b>0.00</b>	<b>0</b>	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ14U</b>										<b>0.00</b>	<b>0</b>	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG01U</b>										<b>0.00</b>	<b>0</b>	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG02U</b>										<b>0.00</b>	<b>0</b>	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG03U</b>										<b>0.00</b>	<b>0</b>	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG04U</b>										<b>0.00</b>	<b>0</b>	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG05U</b>										<b>0.00</b>	<b>0</b>	
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG06U</b>										<b>0.00</b>	<b>0</b>	
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG07U</b>										<b>0.00</b>	<b>0</b>	
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG08U</b>										<b>0.00</b>	<b>0</b>	
TSP23 On 09/07/2020 Spot Bond				99.67446						0.00	0	
<b>Total TSP233 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TSP233</b>										<b>0.00</b>	<b>0</b>	
TSP23€ On 13/08/2020 Spot Bond				105.31286						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				97.85324						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				97.11997						0.00	0	
<b>Total TSP240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP240</b>										<b>0.00</b>	<b>0</b>	
TSP24€ On 10/09/2020 Spot Bond				98.50917						0.00	0	
<b>Total TSP242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP242</b>										<b>0.00</b>	<b>0</b>	
TSP24€ On 04/03/2021 Spot Bond				95.20895						0.00	0	
<b>Total TSP243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP243</b>										<b>0.00</b>	<b>0</b>	
TSP24€ On 18/03/2021 Spot Bond				95.07084						0.00	0	
<b>Total TSP244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP244</b>										<b>0.00</b>	<b>0</b>	
TSP24€ On 08/04/2021 Spot Bond				94.90023						0.00	0	
<b>Total TSP245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP245</b>										<b>0.00</b>	<b>0</b>	
TSP24€ On 22/10/2020 Spot Bond				98.06093						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				95.25754						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				101.07550						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				101.33639						0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D1 On 31/01/2025 Spot Bond				102.38417						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TUHF0 On 24/10/2024 Spot Bond				101.28216						0.00	0	
<b>Total TUHF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TUHF02</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 10/07/2020 Spot Bond				101.26370						0.00	0	
<b>Total TWC333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC333</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 20/07/2020 Spot Bond				100.90827						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				100.85348						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				100.78085						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				100.57434						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				100.48549						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				100.34456						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				100.23857						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				100.18834						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			6.41500	106.12514	6.53000	106.02769				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
UG26 On 09/03/2026 Spot Bond			9.84000	109.53303	9.99000	108.83698			0.00	0	407,900,00
<b>Total UG26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>407,900,00</b>
<b>Total For UG26</b>									<b>0.00</b>	<b>0</b>	<b>407,900,00</b>
VCJA1U 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>	
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total VCJA2U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VCJA2U</b>									<b>0.00</b>	<b>0</b>	
VCJA3U 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>	
VCJA4U 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>	
VCJA5U 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>	
VCJA6U 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>	
VCJA7U 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>	
VCJA8U 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>	
VCJA9U 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>	
VCJB1U 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>	
VCJB2U 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	
VCJB3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB5U</b>										<b>0.00</b>	<b>0</b>	
VCJB6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB6U</b>										<b>0.00</b>	<b>0</b>	
VCJB7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB7U</b>										<b>0.00</b>	<b>0</b>	
VCJB8l On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB8U</b>										<b>0.00</b>	<b>0</b>	
VCJB9l On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB9U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB9U</b>										<b>0.00</b>	<b>0</b>	
VCPA1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VCPA5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA5U</b>										<b>0.00</b>	<b>0</b>	
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA6U</b>										<b>0.00</b>	<b>0</b>	
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA7U</b>										<b>0.00</b>	<b>0</b>	
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA8U</b>										<b>0.00</b>	<b>0</b>	
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA9U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA9U</b>										<b>0.00</b>	<b>0</b>	
VCPB1I 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>	
VCPB2I 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>	
VCPB3I 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>	
VCPB4I 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>	
VCPB5I 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>	
VCPB6I 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>	
VCPB7I 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB8U</b>										<b>0.00</b>	<b>0</b>	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB9U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB9U</b>										<b>0.00</b>	<b>0</b>	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VJA12U</b>										<b>0.00</b>	<b>0</b>	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB08U</b>										<b>0.00</b>	<b>0</b>	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB10U</b>										<b>0.00</b>	<b>0</b>	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB11U</b>										<b>0.00</b>	<b>0</b>	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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				101.60139						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				101.13673						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond				101.16671						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				101.16720						0.00	0	
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	
VKE13 On 27/08/2021 Spot Bond				100.51516						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				100.58016						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				100.72779						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				100.74943						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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPA08l On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA08U</b>										<b>0.00</b>	<b>0</b>	
VPA09l On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA09U</b>										<b>0.00</b>	<b>0</b>	
VPA10l On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA10U</b>										<b>0.00</b>	<b>0</b>	
VPA11l On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA11U</b>										<b>0.00</b>	<b>0</b>	
VPA12l On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA12U</b>										<b>0.00</b>	<b>0</b>	
VPB03l On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB03U</b>										<b>0.00</b>	<b>0</b>	
VPB04l On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB04U</b>										<b>0.00</b>	<b>0</b>	
VPB05l On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB05U</b>										<b>0.00</b>	<b>0</b>	
VPB06l On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VPB09U</b>										<b>0.00</b>	<b>0</b>	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB10U</b>										<b>0.00</b>	<b>0</b>	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB11U</b>										<b>0.00</b>	<b>0</b>	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB12U</b>										<b>0.00</b>	<b>0</b>	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR862U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR862U</b>										<b>0.00</b>	<b>0</b>	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR865U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR865U</b>										<b>0.00</b>	<b>0</b>	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR868U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR868U</b>										<b>0.00</b>	<b>0</b>	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR869U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR869U</b>										<b>0.00</b>	<b>0</b>	
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	
VR1871 On 28/07/2020 Spot Bond				100.78891						0.00	0	
<b>Total VR1871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR1871</b>										<b>0.00</b>	<b>0</b>	
WHL01 On 10/10/2020 Spot Bond				101.64097						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				99.65438						0.00	0	
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond				98.51316						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			4.97500	104.24094	5.09000	104.12057				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	52.36004	100.00000	52.24479				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
<b>Total for SPOT</b>									93,933,010,949,970,000.00	621,393,469,400	239,396,517,74
<b>Total for SPOT :</b>									93,933,010,949,970,000.00	621,393,469,400	239,396,517,74
<b>Total Futures</b>									93 933 012 383 434 000.00	621,393,485,937	239,397,469,41
<b>Total Options</b>									0.00	0	297,71
<b>Grand Total:</b>									93,933,012,383,434,000.00	621,393,485,937	239,397,767,13