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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 29/06/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/08/2020	Bond Future			11.80209	74.71178	11.83555	74.53841			0.00	0	35
ES33	On	05/11/2020	Bond Future			12.05828	71.73568	12.09309	71.56084			0.00	0	
ES33	On	04/02/2021	Bond Future			12.32258	72.57277	12.35886	72.39623			0.00	0	
ES33	On	06/05/2021	Bond Future			12.59062	69.66085	12.62846	69.48238			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			12.18125	74.60220	12.21971	74.38103			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			12.42696	71.14142	12.46712	70.91829			0.00	0	
ES42	On	04/02/2021	Bond Future			12.67262	71.97244	12.71456	71.74704			0.00	0	
ES42	On	06/05/2021	Bond Future			12.93149	68.57214	12.97541	68.34423			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			137.74401	137.74401	138.06603	138.06603			152,482,619.07	1,107	5,8
I2025	On	05/11/2020	Bond Future			139.24970	139.24970	139.57595	139.57595			0.00	0	
I2025	On	04/02/2021	Bond Future			139.40043	139.40043	139.73114	139.73114			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	06/05/2021	Bond Future			141.09433	141.09433	141.42933	141.42933			0.00	0	
<b>Total I2025 Future</b>												<b>152,482,619.07</b>	<b>1,107</b>	<b>5,83</b>
<b>Total For I2025</b>												<b>152,482,619.07</b>	<b>1,107</b>	<b>5,83</b>
I2029	On	06/08/2020	Bond Future			99.23287	99.23287	99.09412	99.09412			0.00	0	5,0
I2029	On	05/11/2020	Bond Future			99.19437	99.19437	99.05468	99.05468			0.00	0	
I2029	On	04/02/2021	Bond Future			100.37462	100.37462	100.23360	100.23360			0.00	0	
I2029	On	06/05/2021	Bond Future			100.45651	100.45651	100.31394	100.31394			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,01</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>5,01</b>
I2033	On	06/08/2020	Bond Future			94.74189	94.74189	94.75666	94.75666			0.00	0	12,3
I2033	On	05/11/2020	Bond Future			94.58035	94.58035	94.59571	94.59571			0.00	0	
I2033	On	04/02/2021	Bond Future			95.70556	95.70556	95.72142	95.72142			0.00	0	
I2033	On	06/05/2021	Bond Future			95.65401	95.65401	95.67034	95.67034			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,37</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>12,37</b>
I2038	On	06/08/2020	Bond Future			106.38388	106.38388	106.54570	106.54570			0.00	0	10,5
I2038	On	05/11/2020	Bond Future			107.54674	107.54674	107.71097	107.71097			0.00	0	
I2038	On	04/02/2021	Bond Future			107.13224	107.13224	107.29880	107.29880			0.00	0	
I2038	On	06/05/2021	Bond Future			108.43436	108.43436	108.60318	108.60318			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,53</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>10,53</b>
I2046	On	06/08/2020	Bond Future			96.15807	96.15807	95.52651	95.52651			0.00	0	16,3
I2046	On	05/11/2020	Bond Future			95.44442	95.44442	94.80642	94.80642			0.00	0	
I2046	On	04/02/2021	Bond Future			96.58020	96.58020	95.93510	95.93510			0.00	0	
I2046	On	06/05/2021	Bond Future			95.96626	95.96626	95.31358	95.31358			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,35</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>16,35</b>
I2050	On	06/08/2020	Bond Future			97.01273	97.01273	95.07427	95.07427			0.00	0	16,7
I2050	On	05/11/2020	Bond Future			98.07305	98.07305	96.11394	96.11394			0.00	0	
I2050	On	04/02/2021	Bond Future			97.35221	97.35221	95.37007	95.37007			0.00	0	
I2050	On	06/05/2021	Bond Future			98.53522	98.53522	96.52937	96.52937			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			7.71328	115.27103	7.69994	115.34278		8.95	1,959,607.51	17	69,0
R186	On	05/11/2020	Bond Future			7.89378	116.50277	7.87959	116.57581		10.04	0.00	0	
R186	On	04/02/2021	Bond Future			8.07376	112.57826	8.05863	112.65270		9.62	0.00	0	
R186	On	06/05/2021	Bond Future			8.26610	113.92106	8.25000	113.99662		8.44	0.00	0	

Contract Details				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>1,959,607.51</b>	<b>17</b>	<b>69,03</b>	
R186	On	06/08/2020	Bond Future	7.45	Call			791.21000	0.79121	719,900	8.79		0.00	0	2,50
R186	On	06/08/2020	Bond Future	7.45	Put			2,146.21000	2.14621	2,146,650	8.79		0.00	0	2,50
R186	On	06/08/2020	Bond Future	9.00	Put			50.56000	0.05056	42,740	9.87		0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			6,781.19000	6.78119	6,701,620	9.87		0.00	0	90
R186	On	06/08/2020	Bond Future	8.00	Put			737.25000	0.73725	713,310	9.10		0.00	0	15,17
R186	On	06/08/2020	Bond Future	8.38	Put			303.51000	0.30351	282,170	9.48		0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			3,801.25000	3.80125	3,707,800	9.45		0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			2,337.38000	2.33738	2,241,690	9.10		0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			3,327.54000	3.32754	3,232,420	9.34		0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			415.98000	0.41598	392,610	9.34		0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			318.83000	0.31883	297,130	9.45		0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			3,845.27000	3.84527	3,751,990	9.47		0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			311.14000	0.31114	289,610	9.47		0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			3,889.32000	3.88932	3,796,230	9.48		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			5,175.91000	5.17591	5,095,430	10.41		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			1,344.99000	1.34499	1,337,550	10.41		0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			7,514.72000	7.51472	7,432,430	10.71		0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			682.13000	0.68213	672,880	10.71		0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			5,211.98000	5.21198	5,131,430	10.41		0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			1,331.79000	1.33179	1,324,280	10.41		0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			5,247.91000	5.24791	5,167,270	10.42		0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			1,318.48000	1.31848	1,310,880	10.42		0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Put			5,702.45000	5.70245	5,731,250	9.76		0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			1,055.35000	1.05535	1,011,110	9.76		0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			2,898.98000	2.89898	2,903,710	9.99		0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,694.88000	2.69488	2,626,570	9.99		0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			1,805.85000	1.80585	1,801,600	10.20		0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			4,145.44000	4.14544	4,068,150	10.20		0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.00	Put			2,501.99000	2.50199	2,503,340	10.04		0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,119.89000	3.11989	3,048,200	10.04		0.00	0	1,20
R186	On	04/02/2021	Bond Future	8.15	Call			3,619.76000	3.61976	3,557,140	9.67		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			3,171.17000	3.17117	3,182,990	9.67		0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			3,645.98000	3.64598	3,583,190	9.68		0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			3,148.44000	3.14844	3,160,090	9.68		0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			3,671.95000	3.67195	3,609,000	9.68		0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			3,125.48000	3.12548	3,136,970	9.68		0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			482.91000	0.48291	482,520	9.00		0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			11,588.12000	11.58812	11,512,160	9.00		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	06/05/2021	Bond Future	10.78	Put			478.06000	0.47806	477,660	9.00	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			11,515.78000	11.51578	11,439,850	9.00	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			487.80000	0.48780	487,430	9.00	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			11,551.94000	11.55194	11,475,990	9.00	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>1,959,607.51</b>	<b>17</b>	<b>103,90</b>
R197	On	06/08/2020	Bond Future			307.72813	307.72813	307.79070	307.79070			0.00	0	2,56
R197	On	05/11/2020	Bond Future			311.09143	311.09143	311.15628	311.15628			0.00	0	
R197	On	04/02/2021	Bond Future			306.94799	306.94799	307.01493	307.01493			0.00	0	
R197	On	06/05/2021	Bond Future			310.67877	310.67877	310.74714	310.74714			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,56</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,56</b>
R202	On	06/08/2020	Bond Future			211.19157	211.19157	211.00480	211.00480			0.00	0	7,60
R202	On	05/11/2020	Bond Future			213.49989	213.49989	213.31225	213.31225			0.00	0	
R202	On	04/02/2021	Bond Future			211.87308	211.87308	211.68394	211.68394			0.00	0	
R202	On	06/05/2021	Bond Future			214.44798	214.44798	214.25701	214.25701			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,60</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>7,60</b>
R2023	On	06/08/2020	Bond Future			5.02236	109.92867	5.05489	109.84861		2.75	0.00	0	32,36
R2023	On	05/11/2020	Bond Future			5.10190	107.19628	5.13801	107.11591		2.96	0.00	0	
R2023	On	04/02/2021	Bond Future			5.16033	108.44636	5.20105	108.36553		2.77	0.00	0	
R2023	On	06/05/2021	Bond Future			5.20816	105.82845	5.25475	105.74689		2.42	0.00	0	
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>32,36</b>
R2023	On	06/08/2020	Bond Future	7.27	Call			5,278.29000	5.27829	5,358,350	3.11	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			0.00000	0.00000	0,000	3.11	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			5,301.36000	5.30136	5,381,420	3.11	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			0.00000	0.00000	0,000	3.11	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			5,255.21000	5.25521	5,335,270	3.11	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			0.00000	0.00000	0,000	3.11	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			5,015.76000	5.01576	5,094,910	3.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			6.59000	0.00659	5,370	3.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			5,036.49000	5.03649	5,115,670	3.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			6.40000	0.00640	5,210	3.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			4,995.05000	4.99505	5,074,170	3.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			6.79000	0.00679	5,540	3.38	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,490.61000	2.49061	2,551,510	3.08	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			281.05000	0.28105	261,120	3.08	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,506.08000	2.50608	2,567,180	3.08	0.00	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			277.22000	0.27722	257,490	3.08	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			2,475.17000	2.47517	2,535,880	3.08	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			284.92000	0.28492	264,800	3.08	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,020.91000	4.02091	4,096,100	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			71.55000	0.07155	65,180	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,036.46000	4.03646	4,111,730	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			70.47000	0.07047	64,180	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,005.37000	4.00537	4,080,480	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			72.64000	0.07264	66,190	2.69	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>32,36</b>
R2030	On	06/08/2020	Bond Future			9.24970	92.48448	9.26212	92.41126		14.43	14,520,063.36	157	106,53
R2030	On	05/11/2020	Bond Future			9.43690	93.47333	9.44976	93.39980		16.13	0.00	0	
R2030	On	04/02/2021	Bond Future			9.62759	90.55861	9.64095	90.48460		15.78	0.00	0	
R2030	On	06/05/2021	Bond Future			9.82821	91.63930	9.84213	91.56462		13.74	0.00	0	
<b>Total R2030 Future</b>												<b>14,520,063.36</b>	<b>157</b>	<b>106,53</b>
R2030	On	06/08/2020	Bond Future	9.10	Call			1,299.74000	1.29974	1,267,420	14.00	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			2,261.45000	2.26145	2,155,910	14.00	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			1,325.57000	1.32557	1,293,430	14.01	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			2,227.58000	2.22758	2,122,220	14.01	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			1,274.21000	1.27421	1,241,730	13.99	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			198.84000	0.19884	179,010	13.42	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			3,182.27000	3.18227	3,076,040	13.70	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			772.65000	0.77265	739,640	13.70	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			1,340.74000	1.34074	1,247,030	14.35	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			2,264.84000	2.26484	2,244,350	14.35	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			1,175.27000	1.17527	1,142,240	13.93	0.00	0	43
R2030	On	06/08/2020	Bond Future	9.20	Put			1,938.32000	1.93832	1,835,150	14.13	0.00	0	2,50
R2030	On	06/08/2020	Bond Future	9.20	Call			1,571.36000	1.57136	1,541,410	14.13	0.00	0	33
R2030	On	06/08/2020	Bond Future	8.50	Put			4,935.90000	4.93590	4,838,380	13.42	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			298.93000	0.29893	274,630	13.42	0.00	0	33
R2030	On	06/08/2020	Bond Future	8.36	Put			5,720.40000	5.72040	5,627,350	13.42	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			4,889.83000	4.88983	4,910,880	15.18	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			89.22000	0.08922	70,470	15.98	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			8,073.68000	8.07368	8,128,150	15.98	0.00	0	43
R2030	On	06/08/2020	Bond Future	9.75	Put			721.83000	0.72183	649,470	14.70	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			3,538.61000	3.53861	3,539,470	14.70	0.00	0	43
R2030	On	06/08/2020	Bond Future	9.05	Put			2,436.23000	2.43623	2,329,980	13.93	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			54.28000	0.05428	41,480	15.98	0.00	0	63

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	06/08/2020	Bond Future	10.00	Put			439.22000	0.43922	383,850	15.09	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			4,655.62000	4.65562	4,673,470	15.09	0.00	0	4,
R2030	On	06/08/2020	Bond Future	10.75	Put			77.32000	0.07732	60,500	15.98	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			8,322.67000	8.32267	8,379,070	15.98	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			396.98000	0.39698	344,810	15.18	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			7.42000	0.00742	4,940	15.98	0.00	0	6,
R2030	On	06/08/2020	Bond Future	11.25	Call			10,812.23000	10.81223	10,880,680	15.98	0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			16.07000	0.01607	11,300	15.98	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			285.44000	0.28544	242,930	15.46	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			5,655.27000	5.65527	5,685,980	15.46	0.00	0	6,
R2030	On	06/08/2020	Bond Future	10.87	Call			8,921.43000	8.92143	8,981,850	15.98	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			2,295.67000	2.29567	2,189,970	13.99	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Call			4,425.02000	4.42502	4,439,540	15.01	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Put			486.22000	0.48622	427,520	15.01	0.00	0	5,8,
R2030	On	06/08/2020	Bond Future	10.40	Call			6,587.41000	6.58741	6,628,080	15.80	0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			191.16000	0.19116	158,610	15.80	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Call			11,893.20000	11.89320	11,963,940	15.98	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put			7,739.44000	7.73944	7,652,770	15.44	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			1,225.05000	1.22505	1,211,910	15.44	0.00	0	14,1,
R2030	On	05/11/2020	Bond Future	8.86	Put			5,565.07000	5.56507	5,480,660	15.68	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			2,112.10000	2.11210	2,101,220	15.68	0.00	0	14,1,
R2030	On	05/11/2020	Bond Future	9.86	Call			4,903.65000	4.90365	4,909,140	16.43	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			3,805.71000	3.80571	3,728,050	16.05	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			1,726.85000	1.72685	1,670,120	17.10	0.00	0	15,6,
R2030	On	05/11/2020	Bond Future	9.39	Call			3,434.17000	3.43417	3,430,220	16.06	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			3,776.51000	3.77651	3,699,030	16.06	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			3,462.54000	3.46254	3,458,760	16.06	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			3,747.48000	3.74748	3,670,170	16.06	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			3,405.92000	3.40592	3,401,790	16.05	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			2,212.85000	2.21285	2,149,210	16.67	0.00	0	1,0,
R2030	On	05/11/2020	Bond Future	8.53	Put			6,938.34000	6.93834	6,852,090	15.46	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			1,479.02000	1.47902	1,466,300	15.46	0.00	0	15,6,
R2030	On	05/11/2020	Bond Future	9.03	Put			4,936.95000	4.93695	4,854,240	15.80	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			2,496.50000	2.49650	2,487,320	15.80	0.00	0	15,6,
R2030	On	05/11/2020	Bond Future	10.37	Call			6,793.31000	6.79331	6,810,110	17.10	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			1,594.30000	1.59430	1,539,780	17.25	0.00	0	3,0,
R2030	On	05/11/2020	Bond Future	8.34	Put			7,837.28000	7.83728	7,750,590	15.44	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			1,197.79000	1.19779	1,184,630	15.44	0.00	0	1,0,
R2030	On	05/11/2020	Bond Future	9.04	Put			4,901.82000	4.90182	4,819,220	15.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			2,520.49000	2.52049	2,511,420	15.81	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			5,614.75000	5.61475	5,624,640	16.67	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			3,176.25000	3.17625	3,102,930	16.21	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			6,081.26000	6.08126	5,995,910	15.59	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			1,844.41000	1.84441	1,832,590	15.59	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			4,264.78000	4.26478	4,184,710	15.95	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			2,997.58000	2.99758	2,991,040	15.95	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			7,188.85000	7.18885	7,207,860	17.25	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			2,598.11000	2.59811	2,530,070	16.43	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put			9,061.66000	9.06166	8,975,120	15.44	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			904.69000	0.90469	891,680	15.44	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			5,603.69000	5.60369	5,519,200	15.67	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			2,090.72000	2.09072	2,079,760	15.67	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			4,085.99000	4.08599	4,086,200	16.21	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put			6,036.00000	6.03600	5,964,310	15.38	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			3,090.83000	3.09083	3,093,150	15.38	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put			9,101.04000	9.10104	9,023,150	15.17	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			1,693.43000	1.69343	1,689,550	15.17	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			9,148.02000	9.14802	9,070,080	15.17	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			5,898.79000	5.89879	5,827,550	15.41	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			3,207.71000	3.20771	3,210,600	15.41	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			5,864.85000	5.86485	5,793,730	15.41	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			3,160.67000	3.16067	3,163,320	15.40	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			5,932.88000	5.93288	5,861,520	15.40	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			1,679.07000	1.67907	1,675,140	15.17	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			6,986.38000	6.98638	6,912,080	15.23	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			2,524.64000	2.52464	2,524,350	15.23	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			6,150.58000	6.15058	6,168,290	16.14	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			3,123.35000	3.12335	3,067,050	16.14	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			3,184.14000	3.18414	3,186,910	15.41	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put			11,952.46000	11.95246	11,877,670	13.10	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			1,140.42000	1.14042	1,140,310	13.10	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			4,835.45000	4.83545	4,853,740	13.69	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			4,419.16000	4.41916	4,362,770	13.69	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			3,056.56000	3.05656	3,066,080	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1,439.37000	1.43937	1,408,500	14.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			2,767.61000	2.76761	2,722,630	14.35	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,693.65000	10.69365	10,737,170	14.65	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1,461.32000	1.46132	1,430,160	14.65	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			10,729.12000	10.72912	10,772,780	14.65	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			1,450.31000	1.45031	1,419,290	14.65	0.00	0	



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			10,764.62000	10.76462	10,808,430	14.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			6,474.81000	6.47481	6,409,650	13.23	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			5,179.51000	5.17951	5,199,460	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			4,126.62000	4.12662	4,071,890	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			6,716.70000	6.71670	6,650,770	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,903.33000	2.90333	2,912,080	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			7,418.12000	7.41812	7,447,820	14.35	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>133,02</b>
<b>Total For R2030</b>												<b>14,520,063.36</b>	<b>157</b>	<b>239,55</b>
R2032	On	06/08/2020	Bond Future			10.14518	90.22699	10.14751	90.21269		16.74	0.00	0	104,95
R2032	On	05/11/2020	Bond Future			10.35086	87.04644	10.35321	87.03244		19.46	0.00	0	
R2032	On	04/02/2021	Bond Future			10.55770	88.06228	10.56008	88.04851		18.26	0.00	0	
R2032	On	06/05/2021	Bond Future			10.77153	84.96569	10.77398	84.95193		16.71	0.00	0	
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>104,95</b>
R2032	On	06/08/2020	Bond Future	9.91	Call			1,332.60000	1.33260	1,267,560	16.31	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			2,806.76000	2.80676	2,727,420	16.31	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.45	Call			473.70000	0.47370	429,600	15.64	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			4,901.68000	4.90168	4,843,280	15.64	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			8,972.51000	8.97251	8,945,490	15.47	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			67.26000	0.06726	54,540	15.47	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put			5,795.05000	5.79505	5,745,810	15.50	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			308.15000	0.30815	273,210	15.50	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call			485.94000	0.48594	441,270	15.65	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			4,848.29000	4.84829	4,789,320	15.65	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			498.32000	0.49832	453,100	15.66	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			4,795.10000	4.79510	4,735,580	15.66	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			9,130.01000	9.13001	9,085,310	18.52	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			1,266.33000	1.26633	1,235,630	18.52	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put			6,694.38000	6.69438	6,644,240	18.62	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put			7,459.46000	7.45946	7,411,000	18.52	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			1,775.44000	1.77544	1,740,980	18.52	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			6,533.62000	6.53362	6,500,030	20.17	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			2,462.16000	2.46216	2,424,700	18.77	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			6,034.64000	6.03464	5,983,180	18.77	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			2,415.62000	2.41562	2,378,310	18.75	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			2,510.27000	2.51027	2,461,820	20.03	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put			10,064.28000	10.06428	10,021,890	18.52	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			1,050.35000	1.05035	1,021,960	18.52	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.61	Call			2,106.48000	2.10648	2,070,340	18.62	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		6,191.22000	6.19122	6,156,770	20.03	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		6,114.17000	6.11417	6,062,860	18.75	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		2,350.08000	2.35008	2,302,490	20.17	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		2,438.83000	2.43883	2,401,440	18.76	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		6,074.31000	6.07431	6,022,920	18.76	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		8,257.19000	8.25719	8,218,170	17.48	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		2,598.53000	2.59853	2,573,340	17.48	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		8,345.71000	8.34571	8,306,750	17.48	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		2,041.96000	2.04196	2,018,170	17.48	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,759.91000	5.75991	5,734,510	18.32	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Put		4,274.58000	4.27458	4,235,410	18.32	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		2,617.39000	2.61739	2,592,170	17.48	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		8,301.37000	8.30137	8,262,380	17.48	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		2,636.35000	2.63635	2,611,100	17.48	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		12,486.85000	12.48685	12,452,570	17.48	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		1,347.90000	1.34790	1,327,390	17.48	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		9,843.52000	9.84352	9,805,960	17.48	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		9,642.58000	9.64258	9,630,430	17.80	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		2,530.58000	2.53058	2,504,670	17.80	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		9,575.82000	9.57582	9,563,530	17.80	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		2,563.28000	2.56328	2,537,230	17.80	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call		9,609.18000	9.60918	9,596,970	17.80	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		2,546.88000	2.54688	2,520,910	17.80	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>16,80</b>
<b>Total For R2032</b>											<b>0.00</b>	<b>0</b>	<b>121,75</b>
R2035	On	06/08/2020	Bond Future			10.76692	90.21943	10.78966	90.07136	18.72	0.00	0	99,77
R2035	On	05/11/2020	Bond Future			10.97802	86.70932	11.00161	86.56011	21.57	0.00	0	
R2035	On	04/02/2021	Bond Future			11.19501	87.72079	11.21954	87.57021	20.24	0.00	0	
R2035	On	06/05/2021	Bond Future			11.41059	84.28854	11.43611	84.13632	18.71	0.00	0	
<b>Total R2035 Future</b>											<b>0.00</b>	<b>0</b>	<b>99,77</b>
R2035	On	06/08/2020	Bond Future	9.67	Put		7,940.82000	7.94082	7,776,260	17.13	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call		181.02000	0.18102	164,530	17.13	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put		12,916.70000	12.91670	12,765,020	17.13	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call		18.47000	0.01847	14,860	17.13	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put		14,925.83000	14.92583	14,776,170	17.13	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call		6.53000	0.00653	4,940	17.13	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.91	Call		348.24000	0.34824	326,350	17.13	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put		6,361.03000	6.36103	6,191,070	17.13	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call		1,227.95000	1.22795	1,205,690	17.80	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
R2035	On	06/08/2020	Bond Future	10.45	Put			3,479.38000	3.47938	3,309,050	17.80	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.09	Put			12,210.96000	12.21096	12,058,200	17.13	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call			26.16000	0.02616	21,470	17.13	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.92	Call			357.25000	0.35725	335,180	17.13	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put			6,298.28000	6.29828	6,128,140	17.13	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call			366.44000	0.36644	344,190	17.13	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put			6,235.78000	6.23578	6,065,460	17.13	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			2,520.99000	2.52099	2,530,240	20.45	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			6,856.63000	6.85663	6,716,670	20.45	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			2,472.23000	2.47223	2,481,020	20.42	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			6,943.95000	6.94395	6,803,530	20.42	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			2,496.55000	2.49655	2,505,560	20.44	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			6,900.19000	6.90019	6,759,990	20.44	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Call			2,487.30000	2.48730	2,503,270	19.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			10,134.36000	10.13436	9,999,750	19.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call			2,505.74000	2.50574	2,521,890	19.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			10,083.17000	10.08317	9,948,740	19.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			2,468.95000	2.46895	2,484,730	19.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			10,185.72000	10.18572	10,050,920	19.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			2,656.49000	2.65649	2,674,190	19.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			9,679.62000	9.67962	9,546,740	19.27	0.00	0	60
R2035	On	04/02/2021	Bond Future	11.14	Call			5,203.51000	5.20351	5,244,950	19.90	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			5,693.24000	5.69324	5,584,100	19.90	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.37	Put			3,559.18000	3.55918	3,483,900	19.36	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			4,243.27000	4.24327	4,159,810	18.95	0.00	0	70
R2035	On	06/05/2021	Bond Future	11.32	Call			5,385.75000	5.38575	5,437,040	18.34	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			6,081.67000	6.08167	5,980,740	18.34	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call			8,818.90000	8.81890	8,895,610	19.35	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			3,576.49000	3.57649	3,500,980	19.35	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			8,855.59000	8.85559	8,932,530	19.36	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put			10,377.38000	10.37738	10,251,400	17.86	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,775.34000	2.77534	2,801,580	17.86	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.35	Call			8,782.52000	8.78252	8,859,010	19.34	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			3,594.16000	3.59416	3,518,430	19.34	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call			7,615.65000	7.61565	7,684,410	18.95	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>32,94</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>132,71</b>
R2037	On	06/08/2020	Bond Future			11.01247	81.35993	11.04547	81.14851		21.04	0.00	0	103,30
R2037	On	05/11/2020	Bond Future			11.21683	82.22990	11.25106	82.01669		23.16	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/02/2021	Bond Future			11.42656	78.93395	11.46215	78.71861		22.92	0.00	0	
R2037	On	06/05/2021	Bond Future			11.64338	79.87634	11.68042	79.65860		20.03	0.00	0	
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>103,61</b>
R2037	On	06/08/2020	Bond Future	9.87	Call			175.39000	0.17539	163,430	19.35	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			8,257.92000	8.25792	8,034,540	19.35	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			180.41000	0.18041	168,330	19.35	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			8,189.12000	8.18912	7,965,620	19.35	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			170.48000	0.17048	158,660	19.35	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			8,326.91000	8.32691	8,103,670	19.35	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			1,810.05000	1.81005	1,829,270	21.94	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			8,916.31000	8.91631	8,722,320	21.94	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			1,827.32000	1.82732	1,846,840	21.94	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			8,862.87000	8.86287	8,669,180	21.94	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			1,792.89000	1.79289	1,811,810	21.94	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			8,969.95000	8.96995	8,775,660	21.94	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			4,204.44000	4.20444	4,086,520	23.15	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			7,181.12000	7.18112	7,278,540	23.15	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			6,946.74000	6.94674	7,041,590	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			4,369.92000	4.36992	4,249,430	23.08	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			9,278.15000	9.27815	9,106,350	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			10,215.72000	10.21572	10,038,050	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			2,584.96000	2.58496	2,622,030	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			10,317.95000	10.31795	10,139,680	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			9,913.09000	9.91309	9,737,220	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put			13,823.54000	13.82354	13,629,470	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			1,608.31000	1.60831	1,629,580	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			2,603.33000	2.60333	2,640,690	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			10,266.75000	10.26675	10,088,770	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			2,621.78000	2.62178	2,659,450	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			2,988.60000	2.98860	3,032,140	21.89	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			13,514.33000	13.51433	13,668,740	24.49	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			1,474.61000	1.47461	1,413,680	24.49	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			3,815.20000	3.81520	3,871,290	21.99	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			7,648.49000	7.64849	7,489,240	21.99	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call			2,734.30000	2.73430	2,773,770	21.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			8,176.41000	8.17641	8,291,060	20.46	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			4,018.19000	4.01819	3,915,100	20.46	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			8,210.66000	8.21066	8,325,630	20.48	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			3,998.61000	3.99861	3,895,840	20.48	0.00	0	

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			8,244.95000	8.24495	8,360,230	20.49	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			3,979.12000	3.97912	3,876,660	20.49	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>104,91</b>
R2040	On	06/08/2020	Bond Future			11.18696	83.08556	11.23016	82.79431		21.78	0.00	0	55,86
R2040	On	05/11/2020	Bond Future			11.39023	83.97401	11.43510	83.68013		23.68	0.00	0	
R2040	On	04/02/2021	Bond Future			11.59904	80.44816	11.64576	80.15118		23.47	0.00	0	
R2040	On	06/05/2021	Bond Future			11.81453	81.40865	11.86320	81.10833		20.61	0.00	0	
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>55,86</b>
R2040	On	06/08/2020	Bond Future	10.03	Call			165.73000	0.16573	158,500	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put			8,917.03000	8.91703	8,618,550	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call			170.64000	0.17064	163,390	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put			8,843.00000	8.84300	8,544,500	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call			160.94000	0.16094	153,740	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put			8,991.28000	8.99128	8,692,830	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call			1,221.25000	1.22125	1,243,320	20.44	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put			3,842.44000	3.84244	3,573,260	20.44	0.00	0	12,45
R2040	On	06/08/2020	Bond Future	11.26	Call			2,465.57000	2.46557	2,534,160	21.39	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put			2,265.36000	2.26536	2,042,700	21.39	0.00	0	5
R2040	On	06/08/2020	Bond Future	9.57	Put			12,538.67000	12.53867	12,243,540	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call			36.77000	0.03677	32,890	19.85	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.07	Put			8,622.28000	8.62228	8,323,740	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call			186.08000	0.18608	178,790	19.85	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.79	Call			1,079.52000	1.07952	1,096,560	20.30	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put			4,126.67000	4.12667	3,852,460	20.30	0.00	0	80
R2040	On	05/11/2020	Bond Future	11.00	Put			6,224.78000	6.22478	6,006,410	22.62	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call			3,300.92000	3.30092	3,376,430	22.62	0.00	0	2,20
R2040	On	05/11/2020	Bond Future	9.73	Put			13,415.82000	13.41582	13,138,930	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call			922.41000	0.92241	939,400	22.23	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put			10,132.65000	10.13265	9,873,140	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call			1,602.92000	1.60292	1,637,290	22.23	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call			5,588.79000	5.58879	5,709,390	23.62	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put			3,888.38000	3.88838	3,715,100	23.62	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put			15,104.06000	15.10406	14,821,640	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call			694.68000	0.69468	706,140	22.23	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put			11,575.85000	11.57585	11,307,400	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call			1,256.19000	1.25619	1,281,620	22.23	0.00	0	2,20
R2040	On	05/11/2020	Bond Future	11.50	Call			4,892.08000	4.89208	4,999,530	23.38	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put			4,470.05000	4.47005	4,283,620	23.38	0.00	0	2,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/11/2020	Bond Future	10.31	Call		1,737.80000	1.73780	1,775,670	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		9,657.86000	9.65786	9,401,850	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		1,755.19000	1.75519	1,793,510	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		9,599.50000	9.59950	9,343,940	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		1,720.53000	1.72053	1,757,950	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		9,716.44000	9.71644	9,459,980	22.23	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		16,986.91000	16.98691	16,717,360	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		1,193.63000	1.19363	1,221,060	22.29	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		12,031.27000	12.03127	11,787,090	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		2,252.98000	2.25298	2,305,780	22.29	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		5,516.01000	5.51601	5,633,600	22.98	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		5,998.49000	5.99849	5,819,100	22.98	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		16,406.98000	16.40698	16,139,660	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		1,284.79000	1.28479	1,314,450	22.29	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		13,060.08000	13.06008	12,809,280	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,971.20000	1.97120	2,017,380	22.29	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		6,067.78000	6.06778	6,194,210	23.19	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		5,474.15000	5.47415	5,303,600	23.19	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		2,560.36000	2.56036	2,620,270	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		11,057.53000	11.05753	10,820,460	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		2,579.25000	2.57925	2,639,590	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		11,001.96000	11.00196	10,765,320	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		2,541.56000	2.54156	2,601,040	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		11,113.29000	11.11329	10,875,790	22.29	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,959.19000	7.95919	8,119,830	20.79	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		4,537.25000	4.53725	4,397,570	20.79	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,890.86000	7.89086	8,050,600	20.77	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		4,583.46000	4.58346	4,442,880	20.77	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		7,925.14000	7.92514	8,085,340	20.78	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		4,560.44000	4.56044	4,420,320	20.78	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>33,77</b>
<b>Total For R2040</b>											<b>0.00</b>	<b>0</b>	<b>89,64</b>
R2044	On	06/08/2020	Bond Future			11.29986	79.42324	11.33792	79.16841	22.81	0.00	0	77,11
R2044	On	05/11/2020	Bond Future			11.49869	80.27257	11.53825	80.01543	24.85	0.00	0	
R2044	On	04/02/2021	Bond Future			11.70301	76.82863	11.74421	76.56891	24.63	0.00	0	
R2044	On	06/05/2021	Bond Future			11.91359	77.74602	11.95655	77.48331	21.56	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>77,11</b>
R2044	On	06/08/2020	Bond Future	9.87	Call		73.37000	0.07337	66,520	20.84	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		11,019.45000	11.01945	10,757,770	20.84	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	06/08/2020	Bond Future	9.88	Call		75.86000	0.07586	68,880	20.84	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		10,938.90000	10.93890	10,677,090	20.84	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		70.96000	0.07096	64,230	20.84	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		3,945.81000	3.94581	3,699,130	21.10	0.00	0	14
R2044	On	06/08/2020	Bond Future	11.09	Put		3,231.31000	3.23131	2,997,410	21.42	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put		18,592.38000	18.59238	18,337,010	20.84	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		2.19000	0.00219	1,650	20.84	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		12,754.89000	12.75489	12,495,650	20.84	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		35.13000	0.03513	30,720	20.84	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		1,139.50000	1.13950	1,147,650	21.10	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		11,100.21000	11.10021	10,838,650	20.84	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put		15,366.16000	15.36616	15,109,420	20.84	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		10.75000	0.01075	8,840	20.84	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put		10,144.41000	10.14441	9,881,380	20.84	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		104.87000	0.10487	96,670	20.84	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		1,545.75000	1.54575	1,566,680	21.42	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		3,166.59000	3.16659	3,224,340	23.48	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		6,375.78000	6.37578	6,176,390	23.48	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.04	Put		12,048.58000	12.04858	11,807,360	23.39	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		1,192.95000	1.19295	1,208,870	23.39	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.34	Put		17,324.58000	17.32458	17,070,510	23.39	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		10,126.92000	10.12692	9,895,080	23.39	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		5,167.85000	5.16785	4,985,870	23.99	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.35	Call		1,658.81000	1.65881	1,684,470	23.39	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		10,066.44000	10.06644	9,834,960	23.39	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		1,675.64000	1.67564	1,701,660	23.39	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		10,006.19000	10.00619	9,775,070	23.39	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		1,642.09000	1.64209	1,667,390	23.39	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		1,166.51000	1.16651	1,181,900	23.39	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.29	Put		17,742.57000	17.74257	17,488,000	23.39	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		464.41000	0.46441	466,980	23.39	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		12,595.92000	12.59592	12,352,630	23.39	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		1,089.74000	1.08974	1,103,590	23.39	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		4,130.41000	4.13041	4,205,570	23.99	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		819.11000	0.81911	827,720	23.39	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.97	Put		12,526.71000	12.52671	12,283,660	23.39	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		1,102.28000	1.10228	1,116,370	23.39	0.00	0	50
R2044	On	05/11/2020	Bond Future	8.87	Put		21,461.18000	21.46118	21,203,830	23.39	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		247.40000	0.24740	247,190	23.39	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	10.02	Put		12,184.04000	12.18404	11,942,290	23.39	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 Intere
R2044	On	05/11/2020	Bond Future	9.34	Call			498.02000	0.49802	501,090	23.39	0.00	0	5'
R2044	On	05/11/2020	Bond Future	11.17	Call			3,484.07000	3.48407	3,547,670	23.66	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			5,935.31000	5.93531	5,741,770	23.66	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	11.43	Call			4,291.61000	4.29161	4,369,560	24.07	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			4,998.71000	4.99871	4,819,520	24.07	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	9.72	Put			14,325.07000	14.32507	14,076,540	23.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			2,320.60000	2.32060	2,363,820	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			11,949.78000	11.94978	11,733,280	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call			2,338.33000	2.33833	2,381,910	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			11,890.71000	11.89071	11,674,570	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			2,302.95000	2.30295	2,345,830	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			12,009.04000	12.00904	11,792,200	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call			3,270.79000	3.27079	3,332,360	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			9,338.85000	9.33885	9,140,700	23.44	0.00	0	4'
R2044	On	04/02/2021	Bond Future	10.29	Call			2,198.88000	2.19888	2,239,700	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			12,368.87000	12.36887	12,149,970	23.44	0.00	0	4'
R2044	On	04/02/2021	Bond Future	9.66	Put			16,592.34000	16.59234	16,355,320	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			1,290.53000	1.29053	1,313,230	23.44	0.00	0	4'
R2044	On	04/02/2021	Bond Future	10.04	Put			13,947.03000	13.94703	13,720,190	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			1,798.71000	1.79871	1,831,590	23.44	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			7,607.67000	7.60767	7,740,500	21.74	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			4,814.20000	4.81420	4,684,320	21.74	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			7,640.84000	7.64084	7,774,070	21.75	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			4,790.32000	4.79032	4,660,840	21.75	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			7,674.05000	7.67405	7,807,670	21.76	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			4,766.56000	4.76656	4,637,470	21.76	0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,75'</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>92,91'</b>
R2048	On	06/08/2020	Bond Future			11.24040	82.84762	11.27831	82.58794		22.08	332,798,889.54	4,017	112,3'
R2048	On	05/11/2020	Bond Future			11.43687	79.32168	11.47632	79.05965		25.27	0.00	0	
R2048	On	04/02/2021	Bond Future			11.63878	80.24707	11.67992	79.98234		23.65	0.00	0	
R2048	On	06/05/2021	Bond Future			11.83853	76.78885	11.88141	76.52118		21.96	0.00	0	
<b>Total R2048 Future</b>												<b>332,798,889.54</b>	<b>4,017</b>	<b>112,31'</b>
R2048	On	06/08/2020	Bond Future	10.19	Call			217.33000	0.21733	207,070	20.08	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put			8,327.51000	8.32751	8,057,570	20.08	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call			223.66000	0.22366	213,350	20.08	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put			8,252.68000	8.25268	7,982,690	20.08	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call			211.15000	0.21115	200,940	20.08	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put			8,402.61000	8.40261	8,132,720	20.08	0.00	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
R2048	On	06/08/2020	Bond Future	12.25	Put			558.36000	0.55836	463,450	23.84	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call			6,724.42000	6.72442	6,889,190	23.84	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put			1,106.79000	1.10679	961,230	22.64	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call			4,530.21000	4.53021	4,644,330	22.64	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put			3,038.24000	3.03824	2,805,680	21.31	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call			1,803.37000	1.80337	1,830,490	21.31	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put			232.97000	0.23297	181,960	24.54	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call			9,238.95000	9.23895	9,447,620	24.54	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put			7,165.08000	7.16508	6,895,160	20.08	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call			337.70000	0.33770	327,460	20.08	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put			1,026.16000	1.02616	886,840	22.76	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call			4,763.57000	4.76357	4,883,930	22.76	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put			2,846.65000	2.84665	2,619,180	21.42	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call			1,961.52000	1.96152	1,993,730	21.42	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put			4,145.68000	4.14568	3,892,400	20.70	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call			1,120.25000	1.12025	1,126,650	20.70	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put			16,377.45000	16.37745	16,116,450	20.08	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call			6.72000	0.00672	5,400	20.08	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put			18,798.68000	18.79868	18,538,500	20.08	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call			1.99000	0.00199	1,490	20.08	0.00	0	3,0
R2048	On	05/11/2020	Bond Future	11.00	Put			6,484.72000	6.48472	6,281,800	24.13	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call			3,211.55000	3.21155	3,270,660	24.13	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.00	Put			12,175.34000	12.17534	11,929,810	23.69	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call			1,173.65000	1.17365	1,190,150	23.69	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.04	Call			1,228.82000	1.22882	1,246,480	23.69	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put			11,896.83000	11.89683	11,652,460	23.69	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call			1,201.01000	1.20101	1,218,080	23.69	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put			12,035.59000	12.03559	11,790,630	23.69	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call			1,214.86000	1.21486	1,232,220	23.69	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put			11,966.08000	11.96608	11,721,410	23.69	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			2,596.16000	2.59616	2,646,150	22.45	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put			11,052.70000	11.05270	10,837,960	22.45	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			2,556.98000	2.55698	2,606,200	22.45	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			11,168.43000	11.16843	10,952,920	22.45	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call			2,576.53000	2.57653	2,626,130	22.45	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			11,110.46000	11.11046	10,895,330	22.45	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			7,597.25000	7.59725	7,732,970	22.05	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			4,839.03000	4.83903	4,707,080	22.05	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			7,630.85000	7.63085	7,766,980	22.06	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			4,814.54000	4.81454	4,683,000	22.06	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/05/2021	Bond Future	12.36	Call			7,664.48000	7.66448	7,801,020	22.07	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			4,790.17000	4.79017	4,659,040	22.07	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>332,798,889.54</b>	<b>4,017</b>	<b>141,46</b>
R208	On	06/08/2020	Bond Future			3.48729	104.49362	3.48519	104.49495		0.37	0.00	0	23,35
R208	On	05/11/2020	Bond Future			2.92733	102.21908	2.92252	102.22095		0.26	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			1,301.49000	1.30149	1,300,160	0.42	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	0,000	0.42	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call			1,307.69000	1.30769	1,306,360	0.42	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put			0.00000	0.00000	0,000	0.42	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call			1,295.29000	1.29529	1,293,960	0.42	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put			0.00000	0.00000	0,000	0.42	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call			720.18000	0.72018	718,310	0.31	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.31	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call			724.03000	0.72403	722,160	0.31	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.31	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			716.33000	0.71633	714,460	0.31	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.31	0.00	0	
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>23,35</b>
<b>Total For R208</b>												<b>0.00</b>	<b>0</b>	<b>23,35</b>
R209	On	06/08/2020	Bond Future			10.70193	68.82427	10.73457	68.64189		21.87	4,680,050.36	68	59,95
R209	On	05/11/2020	Bond Future			10.88932	66.41975	10.92310	66.23578		25.84	0.00	0	
R209	On	04/02/2021	Bond Future			11.07682	67.19491	11.11182	67.00905		23.95	0.00	0	
R209	On	06/05/2021	Bond Future			11.26899	64.85472	11.30529	64.66680		22.10	0.00	0	
<b>Total R209 Future</b>												<b>4,680,050.36</b>	<b>68</b>	<b>59,95</b>
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	20.63	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put			40,782.77000	40.78277	40,600,390	20.63	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	20.63	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put			40,674.44000	40.67444	40,492,060	20.63	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	20.63	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put			40,891.25000	40.89125	40,708,870	20.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			2,027.45000	2.02745	2,047,530	25.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			7,276.42000	7.27642	7,112,530	25.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			2,044.53000	2.04453	2,064,900	25.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			7,232.78000	7.23278	7,069,180	25.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			2,010.46000	2.01046	2,030,260	25.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			7,320.22000	7.32022	7,156,050	25.05	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			2,707.73000	2.70773	2,744,450	23.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/02/2021	Bond Future	10.11	Put		8,349.01000	8.34901	8,199,870	23.16	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		2,725.44000	2.72544	2,762,430	23.16	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		8,306.97000	8.30697	8,158,100	23.16	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		2,690.09000	2.69009	2,726,550	23.16	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		8,391.19000	8.39119	8,241,790	23.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		7,879.58000	7.87958	7,982,550	23.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		3,351.88000	3.35188	3,266,930	23.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		7,910.73000	7.91073	8,013,960	23.07	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		3,336.67000	3.33667	3,251,980	23.07	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		7,848.67000	7.84867	7,951,390	23.04	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		3,367.37000	3.36737	3,282,170	23.04	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>											<b>4,680,050.36</b>	<b>68</b>	<b>59,95</b>
R210	On	06/08/2020	Bond Future			184.79173	184.79173	185.58061	185.58061		5,174,168.44	28	1,95
R210	On	05/11/2020	Bond Future			184.13639	184.13639	184.93491	184.93491		0.00	0	
R210	On	04/02/2021	Bond Future			186.32748	186.32748	187.13621	187.13621		0.00	0	
R210	On	06/05/2021	Bond Future			185.88156	185.88156	186.70048	186.70048		0.00	0	
<b>Total R210 Future</b>											<b>5,174,168.44</b>	<b>28</b>	<b>1,95</b>
<b>Total For R210</b>											<b>5,174,168.44</b>	<b>28</b>	<b>1,95</b>
R212	On	06/08/2020	Bond Future			166.09604	166.09604	166.26007	166.26007		0.00	0	7,04
R212	On	05/11/2020	Bond Future			167.91174	167.91174	168.07839	168.07839		0.00	0	
R212	On	04/02/2021	Bond Future			167.61494	167.61494	167.78431	167.78431		0.00	0	
R212	On	06/05/2021	Bond Future			169.65193	169.65193	169.82369	169.82369		0.00	0	
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>7,04</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>7,04</b>
R213	On	06/08/2020	Bond Future			9.69283	85.58464	9.70007	85.54312	15.98	0.00	0	17,46
R213	On	05/11/2020	Bond Future			9.88439	82.97021	9.89184	82.92869	18.75	0.00	0	
R213	On	04/02/2021	Bond Future			10.08015	83.93793	10.08785	83.89625	17.51	0.00	0	
R213	On	06/05/2021	Bond Future			10.27556	81.40641	10.28353	81.36449	15.99	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>17,46</b>
R213	On	06/08/2020	Bond Future	9.29	Call		841.21000	0.84121	796,130	15.44	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		3,237.08000	3.23708	3,150,480	15.44	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call		859.79000	0.85979	814,460	15.45	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		3,196.15000	3.19615	3,109,300	15.45	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		878.73000	0.87873	833,150	15.46	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put		3,155.64000	3.15564	3,068,540	15.46	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		2,941.46000	2.94146	2,918,550	18.46	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put		4,589.12000	4.58912	4,524,690	18.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/11/2020	Bond Future	9.61	Call		2,966.44000	2.96644	2,943,580	18.47	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		4,556.92000	4.55692	4,492,540	18.47	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		2,916.60000	2.91660	2,893,630	18.45	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		4,621.49000	4.62149	4,557,000	18.45	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		6,744.02000	6.74402	6,689,840	16.95	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		2,870.19000	2.87019	2,857,720	16.95	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		6,707.44000	6.70744	6,653,290	16.95	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		2,891.48000	2.89148	2,879,040	16.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		6,671.26000	6.67126	6,617,140	16.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		2,849.24000	2.84924	2,836,740	16.95	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		1,909.29000	1.90929	1,880,650	17.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		9,834.47000	9.83447	9,847,850	17.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		1,896.24000	1.89624	1,867,700	17.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		9,867.27000	9.86727	9,880,760	17.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		1,883.26000	1.88326	1,854,830	17.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		9,801.70000	9.80170	9,814,980	17.04	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>17,46</b>
R214	On	06/08/2020	Bond Future			10.95451	66.78719	10.99220	66.57304	23.36	3,072,210.74	46	20,94
R214	On	05/11/2020	Bond Future			11.13789	64.22395	11.17694	64.00790	27.66	0.00	0	
R214	On	04/02/2021	Bond Future			11.32517	64.97316	11.36572	64.75481	25.60	0.00	0	
R214	On	06/05/2021	Bond Future			11.50994	62.46806	11.55203	62.24723	23.69	0.00	0	
<b>Total R214 Future</b>											<b>3,072,210.74</b>	<b>46</b>	<b>20,94</b>
R214	On	06/08/2020	Bond Future	9.98	Call		286.99000	0.28699	275,970	22.03	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		6,465.15000	6.46515	6,239,980	22.03	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		294.13000	0.29413	283,120	22.03	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		6,406.67000	6.40667	6,181,510	22.03	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		279.99000	0.27999	268,970	22.03	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		6,523.87000	6.52387	6,298,700	22.03	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		2,094.93000	2.09493	2,124,590	26.81	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		7,564.21000	7.56421	7,377,820	26.81	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		2,112.49000	2.11249	2,142,500	26.81	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		7,518.78000	7.51878	7,332,740	26.81	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		2,077.46000	2.07746	2,106,780	26.81	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		7,609.83000	7.60983	7,423,100	26.81	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		2,744.12000	2.74412	2,791,060	24.76	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		8,796.07000	8.79607	8,624,660	24.76	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		2,762.12000	2.76212	2,809,380	24.76	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		8,751.80000	8.75180	8,580,710	24.76	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/02/2021	Bond Future	10.31	Call			2,726.19000	2.72619	2,772,810	24.76	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			8,840.49000	8.84049	8,668,760	24.76	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			7,303.73000	7.30373	7,422,360	23.99	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			3,774.80000	3.77480	3,672,600	23.99	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			7,333.12000	7.33312	7,452,060	24.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,756.75000	3.75675	3,654,860	24.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			7,274.14000	7.27414	7,392,460	23.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,792.72000	3.79272	3,690,210	23.97	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>3,072,210.74</b>	<b>46</b>	<b>20,94</b>
<b>Total for Bond</b>												<b>514,687,609.02</b>	<b>5,440</b>	<b>1,272,33</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			700.10900	700.10900	698.99700	698.99700			14,002,180.00	2	1,02
GOVI On 05/11/2020 GOVI			707.66000	707.66000	706.54700	706.54700			0.00	0	
GOVI On 04/02/2021 GOVI			715.90000	715.90000	714.78300	714.78300			0.00	0	
GOVI On 06/05/2021 GOVI			724.42300	724.42300	723.29700	723.29700			0.00	0	
<b>Total GOVI Future</b>									<b>14,002,180.00</b>	<b>2</b>	<b>1,02</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			291,330.00000	29.13300	280,210,000		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			291,430.00000	29.14300	280,310,000		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			291,230.00000	29.12300	280,110,000		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		312,930.00000	31.29300	301,800,000		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		313,030.00000	31.30300	301,900,000		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		312,830.00000	31.28300	301,700,000		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		361,670.00000	36.16700	350,500,000		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		361,770.00000	36.17700	350,600,000		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		361,570.00000	36.15700	350,400,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		446,270.00000	44.62700	457,530,000		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		446,170.00000	44.61700	457,430,000		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		446,070.00000	44.60700	457,330,000		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>14,002,180.00</b>	<b>2</b>	<b>1,02</b>
<b>Total for GOVI</b>											<b>14,002,180.00</b>	<b>2</b>	<b>1,02</b>
AL37	On	06/08/2020	Index Future			729.49200	729.49200	729.79400	729.79400		0.00	0	
AL37	On	05/11/2020	Index Future			737.36000	737.36000	737.67700	737.67700		0.00	0	
AL37	On	04/02/2021	Index Future			745.94600	745.94600	746.27500	746.27500		0.00	0	
AL37	On	06/05/2021	Index Future			754.82700	754.82700	755.16500	755.16500		0.00	0	
<b>Total AL37 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>											<b>0.00</b>	<b>0</b>	
AL7T	On	06/08/2020	Index Future			808.23300	808.23300	807.61000	807.61000		0.00	0	
AL7T	On	05/11/2020	Index Future			816.95000	816.95000	816.33300	816.33300		0.00	0	
AL7T	On	04/02/2021	Index Future			826.46300	826.46300	825.84800	825.84800		0.00	0	
AL7T	On	06/05/2021	Index Future			836.30300	836.30300	835.68600	835.68600		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			708.35100	708.35100	707.16400	707.16400		0.00	0	2
ALBI	On	05/11/2020	Index Future			715.99100	715.99100	714.80300	714.80300		0.00	0	
ALBI	On	04/02/2021	Index Future			724.32800	724.32800	723.13500	723.13500		0.00	0	
ALBI	On	06/05/2021	Index Future			732.95200	732.95200	731.74900	731.74900		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	Opt Intere
IGOV	On	06/08/2020	Index Future			253.72300	253.72300	253.11400	253.11400			0.00	0	1,20
IGOV	On	05/11/2020	Index Future			256.52200	256.52200	255.91100	255.91100			38,478,300.00	15	4
IGOV	On	04/02/2021	Index Future			259.57100	259.57100	258.95600	258.95600			0.00	0	
IGOV	On	06/05/2021	Index Future			262.72300	262.72300	262.10100	262.10100			0.00	0	
<b>Total IGOV Future</b>												<b>38,478,300.00</b>	<b>15</b>	<b>1,25</b>
<b>Total For IGOV</b>												<b>38,478,300.00</b>	<b>15</b>	<b>1,25</b>
<b>Total for Index</b>												<b>38,478,300.00</b>	<b>15</b>	<b>1,46</b>
JIBAR	f	On	15/07/2020	Jibar Future		3.90000	96.10000	3.91000	96.09000			0.00	0	
JIBAR	f	On	19/08/2020	Jibar Future		3.65000	96.35000	3.66000	96.34000			0.00	0	
JIBAR	f	On	16/09/2020	Jibar Future		3.63000	96.37000	3.65000	96.35000			0.00	0	
JIBAR	f	On	21/10/2020	Jibar Future		3.50000	96.50000	3.51000	96.49000			0.00	0	
JIBAR	f	On	18/11/2020	Jibar Future		3.48000	96.52000	3.49000	96.51000			0.00	0	
JIBAR	f	On	15/12/2020	Jibar Future		3.46000	96.54000	3.46000	96.54000			0.00	0	3
JIBAR	f	On	17/03/2021	Jibar Future		3.49000	96.51000	3.48000	96.52000			0.00	0	
JIBAR	f	On	15/06/2021	Jibar Future		3.65000	96.35000	3.63000	96.37000			0.00	0	
JIBAR	f	On	15/09/2021	Jibar Future		3.65500	96.34500	3.63500	96.36500			0.00	0	
JIBAR	f	On	15/12/2021	Jibar Future		3.97500	96.02500	3.93500	96.06500			0.00	0	
JIBAR	f	On	16/03/2022	Jibar Future		3.98500	96.01500	3.93500	96.06500			0.00	0	
JIBAR	f	On	15/06/2022	Jibar Future		4.52500	95.47500	4.49500	95.50500			0.00	0	
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>3</b>
5Y STN	On	21/12/2021	Interest Rate Swap			90.67000	90.67000	90.69000	90.69000			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>567,168,089.02</b>	<b>5,457</b>	<b>1,274,91</b>
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	100.98454			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			5.78000	104.82033	5.78000	104.80401			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	106.51800	10.00000	106.49000				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	103.61675	11.37000	103.58511				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	103.84493	11.81000	103.81255				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	58.35089	100.00000	58.22244				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	50.95882	100.00000	50.84543				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	106.73100	10.00000	106.70300				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			4.76000	4.76000	4.76000	288.28433				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.24657				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	102.40058				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.52555				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					0.00000	100.23340				0.00	0	

Contract Details	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					0.00000	101.63049				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN1 On 11/11/2020 Spot Bond					0.00000	101.03568				0.00	0	
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.22480				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					0.00000	102.04370				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					0.00000	100.87060				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 30/05/2024 Spot Bond					0.00000	100.72252				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 25/05/2027 Spot Bond					0.00000	101.40914				0.00	4,080,000,000	4,080,000,000
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>4,080,000,000</b>	<b>4,080,000,000</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>4,080,000,000</b>	<b>4,080,000,000</b>
ABFN2 On 17/10/2020 Spot Bond					0.00000	101.32617				0.00	0	
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.68998				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.56606				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.59440				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					0.00000	100.35946				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.74983				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 29/08/2028 Spot Bond					0.00000	99.61448				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.79663				0.00	0	
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 15/11/2023 Spot Bond					0.00000	100.61377				0.00	0	90,000,00
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
ABFN3! On 15/11/2024 Spot Bond					0.00000	100.83490				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 07/02/2022 Spot Bond					0.00000	100.97502				0.00	0	
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 07/02/2024 Spot Bond					0.00000	100.95587				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.79493				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.94282				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 23/04/2022 Spot Bond					0.00000	101.13152				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 16/09/2022 Spot Bond					0.00000	99.87964				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					0.00000	99.49898				0.00	0	90,000,00
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.03798				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.09716				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2022 Spot Bond					0.00000	101.50111				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.53091				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.55226				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>	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.10285				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.61066				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.02605				0.00	0	
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.18542				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			5.65000	5.65000	5.65000	141.29079				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	46.93453	100.00000	46.83849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			8.56500	8.56500	8.56500	130.40440				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.84565	100.00000	14.81546				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABKS1 On 05/04/2021 Spot Bond					0.00000	95.80754				0.00	0	8,326,52
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,326,52</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>8,326,52</b>
ABN05 On 18/04/2021 Spot Bond			4.07000	211.69122	4.07000	211.70336				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			4.76500	4.76500	4.76500	133.38429				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			5.18000	5.18000	5.18000	172.57419				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			5.25000	5.25000	5.25000	197.39620				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			6.62000	6.62000	6.62000	105.30303				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			9.02000	9.02000	9.02000	107.41956				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			5.28000	5.28000	5.28000	102.75103				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			9.56500	9.56500	9.56500	104.71655				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS11 On 09/04/2021 Spot Bond			5.11000	105.37314	5.11000	105.35862				0.00	0	620,000,00
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
ABS13 On 14/05/2022 Spot Bond			5.92000	107.81986	5.92000	107.80276				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			5.33500	102.66913	5.33500	102.65441				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			5.44000	110.82061	5.44000	110.80444				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			7.15500	115.66422	7.15500	115.64213				0.00	0	11,050,000,00
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,050,000,00</b>
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	<b>11,050,000,00</b>
ABS17 On 11/11/2027 Spot Bond			8.36500	113.76965	8.36500	113.74433				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			5.86000	114.17373	5.86000	114.15581				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			8.76500	102.84434	8.76500	102.82037				0.00	0	900,000,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.88933	100.00000	11.86316				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			3.79000	3.79000	3.79000	297.10015				0.00	0	25,000,00
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
ABSI4 On 31/01/2022 Spot Bond			2.93000	166.44026	2.93000	166.45485				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABT01U</b>										<b>0.00</b>	<b>0</b>	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABT02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABT02U</b>										<b>0.00</b>	<b>0</b>	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABT03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABT03U</b>										<b>0.00</b>	<b>0</b>	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABT04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABT04U</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.46500	10.46500	10.46500	101.23303				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ACIF1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACIF1U</b>										<b>0.00</b>	<b>0</b>	
ACL08L On 25/11/2020 Spot Bond			10.00000	106.73100	10.00000	106.70300				0.00	0	
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.16300				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>	
ACL09L On 20/12/2025 Spot Bond					0.00000	100.15815				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL127 On 20/09/2021 Spot Bond					0.00000	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>	
ACL12L On 20/09/2021 Spot Bond					0.00000	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>	
ACL12L On 20/09/2021 Spot Bond					0.00000	100.15229				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>	
ACL14L On 25/11/2020 Spot Bond			10.00000	106.73100	10.00000	106.70300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
ACL142 On 20/12/2021 Spot Bond					0.00000	100.15304				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL145 On 20/09/2022 Spot Bond					0.00000	99.49167				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>	
ACL185 On 20/09/2020 Spot Bond					0.00000	100.24708				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>	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.15709				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>	
ACL188 On 20/09/2022 Spot Bond					0.00000	100.15788				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>	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.15788				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>	
ACL194 On 20/12/2022 Spot Bond					0.00000	100.16205				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>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.16205				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>	
ACL202 On 30/01/2023 Spot Bond					0.00000	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>	
ACL203 On 14/02/2023 Spot Bond					0.00000	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>	
ACL204 On 20/09/2020 Spot Bond					0.00000	99.51837				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL217 On 20/12/2023 Spot Bond					0.00000	100.15011				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
ACL220 On 26/01/2021 Spot Bond					0.00000	101.22511				0.00	0	
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.14912				0.00	0	
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.14547				0.00	0	
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.59916				0.00	0	
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.93274				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					0.00000	100.69831				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.70387				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.60249				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	98.50059				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.38315				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	97.70105				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	97.95587				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	93.90024				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.27400				0.00	0	
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.09239				0.00	0	
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.27020				0.00	0	
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.24454				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					0.00000	101.23470				0.00	0	
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.34286				0.00	0	
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.45100				0.00	0	
<b>Total AHF3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B5</b>										<b>0.00</b>	<b>0</b>	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.80470				0.00	0	
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.91271				0.00	0	
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.93521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.71950				0.00	0	20,000,00
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
AHF5A On 21/08/2023 Spot Bond			6.66000	112.49293	6.66000	112.47268				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.75288				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.79737				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.10808				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.09575				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.26946				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.75282				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.79730				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.10789				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHL1B1 On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AHL1BU SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHL1BU</b>										<b>0.00</b>	<b>0</b>	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,74</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,74</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIG2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIG2U</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			6.74000	114.51718	6.74000	114.49644				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			6.31000	110.88645	6.31000	110.86773				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			11.36500	92.90999	11.36500	92.88208				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			5.61000	170.87737	5.61000	170.88016				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIRS1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRS1U</b>										<b>0.00</b>	<b>0</b>	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIRT1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRT1U</b>										<b>0.00</b>	<b>0</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	101.38451				0.00	0	
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	
APF05 On 24/08/2020 Spot Bond					0.00000	100.74472				0.00	0	
<b>Total APF05 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For APF05</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	101.08829				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.09924				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF08 On 24/07/2021 Spot Bond					0.00000	100.83596				0.00	0	
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	101.29007				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.33068				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF11 On 16/09/2020 Spot Bond					0.00000	100.20897				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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS248U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS248U</b>										<b>0.00</b>	<b>0</b>	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS249U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS249U</b>										<b>0.00</b>	<b>0</b>	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS266U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS266U</b>										<b>0.00</b>	<b>0</b>	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS288U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS288U</b>										<b>0.00</b>	<b>0</b>	
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS391U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS391U</b>										<b>0.00</b>	<b>0</b>	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS404U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS404U</b>										<b>0.00</b>	<b>0</b>	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS410U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS410U</b>										<b>0.00</b>	<b>0</b>	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS423U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS423U</b>										<b>0.00</b>	<b>0</b>	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS424U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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	50,000,00
<b>Total AS442U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For AS442U</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
AS447L On 19/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,00
<b>Total AS447U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For AS447U</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
ASN02 On 07/12/2033 Spot Bond			5.50000	214.03448	5.50000	214.03861				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>	
ASN03 On 07/12/2033 Spot Bond			5.51500	192.11528	5.51500	192.11889				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN08 On 20/09/2020 Spot Bond					0.00000	100.14249				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 03/09/2020 Spot Bond					0.00000	100.81974				0.00	0	
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	
ASN08 On 01/10/2020 Spot Bond					0.00000	131.19240				0.00	0	
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	
ASN09 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	
ASN09 On 21/10/2020 Spot Bond					0.00000	101.32638				0.00	0	
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	
ASN09 On 10/11/2020 Spot Bond					0.00000	100.98615				0.00	0	
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	
ASN09 On 20/12/2020 Spot Bond					0.00000	97.81125				0.00	0	
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	
ASN11 On 02/12/2020 Spot Bond					0.00000	100.49861				0.00	0	
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.38279				0.00	0	
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	
ASN12 On 20/12/2020 Spot Bond					0.00000	100.21050				0.00	0	
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	
ASN13 On 20/12/2020 Spot Bond					0.00000	100.20808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	
ASN135 On 31/01/2022 Spot Bond			3.66000	164.61068	3.66000	164.62184				0.00	0	
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	
ASN137 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	
ASN140 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	
ASN144 On 20/06/2021 Spot Bond					0.00000	95.02633				0.00	0	
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	
ASN145 On 04/05/2021 Spot Bond					0.00000	101.12518				0.00	0	
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	
ASN146 On 04/05/2021 Spot Bond					0.00000	101.13542				0.00	0	
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	
ASN147 On 31/01/2022 Spot Bond			3.70500	164.49878	3.70500	164.50974				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN149 On 31/05/2021 Spot Bond					0.00000	52.66519				0.00	0	
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	
ASN150 On 02/06/2021 Spot Bond					0.00000	100.51435				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>	
ASN152 On 31/03/2028 Spot Bond			5.82000	165.28860	5.82000	165.29036				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>	

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 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	
ASN15( On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	
ASN15( On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	
ASN16( On 08/08/2021 Spot Bond					0.00000	101.07269				0.00	0	
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	
ASN16( On 19/08/2021 Spot Bond					0.00000	100.82292				0.00	0	
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	
ASN16( On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	
ASN16( On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN16( On 20/06/2021 Spot Bond					0.00000	100.57509				0.00	0	
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	
ASN17( On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17( On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17( On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18( On 20/06/2022 Spot Bond					0.00000	100.17476				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.01596				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			5.45000	96.84343	5.45000	96.84535				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.13770				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.13970				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.14156				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					0.00000	100.78511				0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.87991				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21: On 28/08/2020 Spot Bond					0.00000	100.54122				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					0.00000	100.56231				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.51750				0.00	0	
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.17428				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.13892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.90520				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>	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.81200				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>	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.75066				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>	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.27837				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>	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.09789				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>	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.14865				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>	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.18881				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>	
ASN310 On 20/01/2021 Spot Bond					0.00000	100.34780				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>	
ASN315 On 31/03/2029 Spot Bond			5.24500	5.24500	5.24500	91.78135				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>	
ASN318 On 28/02/2033 Spot Bond			5.65500	5.65500	5.65500	84.76208				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>	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.14102				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32 On 20/06/2024 Spot Bond					0.00000	100.16031				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.00012				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					0.00000	100.14204				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			5.56000	95.45771	5.56000	95.45930				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.15105				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 12/02/2021 Spot Bond					0.00000	101.00963				0.00	0	
<b>Total ASN342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN342</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 12/02/2021 Spot Bond					0.00000	101.00963				0.00	0	
<b>Total ASN344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN344</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.13765				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.13112				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.14496				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.14496				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.50934				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ASN365</b>									<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.17296			0.00	0	
<b>Total ASN369 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>									<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.14226			0.00	0	
<b>Total ASN373 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>									<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.14737			0.00	0	
<b>Total ASN374 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>									<b>0.00</b>	<b>0</b>	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.18475			0.00	0	110,000,00
<b>Total ASN381 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For ASN381</b>									<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
ASN38: On 15/03/2021 Spot Bond					0.00000	100.26372			0.00	0	
<b>Total ASN383 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>									<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.26372			0.00	0	
<b>Total ASN384 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>									<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.17081			0.00	0	
<b>Total ASN386 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>									<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.14347			0.00	0	
<b>Total ASN388 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>									<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.74138			0.00	0	
<b>Total ASN395 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>									<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.22799			0.00	0	
<b>Total ASN399 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>									<b>0.00</b>	<b>0</b>	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.14250			0.00	0	
<b>Total ASN409 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>									<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.16683			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN415 On 05/12/2020 Spot Bond					0.00000	100.41757				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>	
ASN419 On 29/10/2020 Spot Bond					0.00000	101.21908				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 20/12/2024 Spot Bond					0.00000	100.17728				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>	
ASN421 On 17/06/2021 Spot Bond					0.00000	100.20113				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>	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.20113				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>	
ASN445 On 22/06/2023 Spot Bond					0.00000	100.13360				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.13765				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.68422				0.00	0	
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	
BAW19 On 05/12/2020 Spot Bond			5.91000	102.19855	5.91000	102.18241				0.00	0	1,184,238,00
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,184,238,00</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,184,238,00</b>
BAW21 On 24/03/2022 Spot Bond			5.74000	108.28015	5.74000	108.26350			21,477,358,000.00		3,741,700	583,747,40
<b>Total BAW21 SPOT</b>									<b>21,477,358,000.00</b>		<b>3,741,700</b>	<b>583,747,40</b>
<b>Total For BAW21</b>									<b>21,477,358,000.00</b>		<b>3,741,700</b>	<b>583,747,40</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			9.30000	102.49178	9.30000	102.46646				0.00	0	
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.76736				0.00	2,300,000,000	1,150,000,000
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>2,300,000,000</b>	<b>1,150,000,000</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>2,300,000,000</b>	<b>1,150,000,000</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.20702				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.67371				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.39225				0.00	0	
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.01336				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAW32U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW32U</b>										<b>0.00</b>	<b>0</b>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.95056				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA58 On 30/06/2020 Spot Bond					0.00000	0.00000				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			8.86500	8.86500	8.86500	8.86500				0.00	0	
<b>Total BAYA60 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For BAYA60</b>									<b>0.00</b>	<b>0</b>	
BAYA60 On 30/06/2020 Spot Bond					0.00000	100.02360			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>	
BAYA61 On 30/09/2020 Spot Bond					0.00000	100.02162			0.00	0	
<b>Total BAYA62 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA62</b>									<b>0.00</b>	<b>0</b>	
BAYA62 On 30/11/2020 Spot Bond					0.00000	100.88394			0.00	0	
<b>Total BAYA63 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA63</b>									<b>0.00</b>	<b>0</b>	
BAYA63 On 30/09/2022 Spot Bond					0.00000	100.02186			0.00	0	
<b>Total BAYA64 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>									<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2020 Spot Bond					0.00000	100.21657			0.00	0	
<b>Total BAYA65 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA65</b>									<b>0.00</b>	<b>0</b>	
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.02169			0.00	0	
<b>Total BAYA66 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA66</b>									<b>0.00</b>	<b>0</b>	
BAYA66 On 31/03/2023 Spot Bond			8.51000	8.51000	8.51000	106.48566			0.00	0	
<b>Total BAYA67 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>									<b>0.00</b>	<b>0</b>	
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.01999			0.00	0	
<b>Total BAYA69 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA69</b>									<b>0.00</b>	<b>0</b>	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.01999			0.00	0	
<b>Total BAYA70 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA70</b>									<b>0.00</b>	<b>0</b>	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.01999			0.00	0	
<b>Total BAYA71 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>									<b>0.00</b>	<b>0</b>	
BAYA71 On 31/03/2026 Spot Bond			11.07500	11.07500	11.07500	107.62891		25,472,500,000,000.00	2,300,000,000	2,300,000,000	
<b>Total BAYA72 SPOT</b>								<b>25,472,500,000,000.00</b>	<b>2,300,000,000</b>	<b>2,300,000,000</b>	
<b>Total For BAYA72</b>								<b>25,472,500,000,000.00</b>	<b>2,300,000,000</b>	<b>2,300,000,000</b>	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.66345		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	103.43985				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.86555				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.86563				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	102.06386				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.02257				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.02257				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>	
BAYA80 On 30/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	10,000,000,000	
<b>Total BAYA80 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For BAYA80</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
BAYA81 On 30/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			915,000,000,000,000.00	9,150,000,000	9,150,000,000	
<b>Total BAYA81 SPOT</b>									<b>15,000,000,000,000.00</b>	<b>9,150,000,000</b>	<b>9,150,000,000</b>	
<b>Total For BAYA81</b>									<b>15,000,000,000,000.00</b>	<b>9,150,000,000</b>	<b>9,150,000,000</b>	
BAYB08 On 30/09/2020 Spot Bond					0.00000	100.75851				0.00	0	
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	
BAYB11 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB11</b>										<b>0.00</b>	<b>0</b>	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.02601				0.00	0	
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	

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					0.00000	100.02584				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.02584				0.00	0	
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.02584				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.02678				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.02647				0.00	3,500,000,000	3,500,000,000
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>3,500,000,000</b>	<b>3,500,000,000</b>
<b>Total For BAYB17</b>										<b>0.00</b>	<b>3,500,000,000</b>	<b>3,500,000,000</b>
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.02647				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	103.51757				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>	
BAYB20 On 30/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	6,000,000,000	6,000,000,000	
<b>Total BAYB20 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>	
<b>Total For BAYB20</b>									<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>	
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
<b>Total BAYD11 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For BAYD11</b>									<b>0.00</b>	<b>0</b>		
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
<b>Total BAYD21 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For BAYD21</b>									<b>0.00</b>	<b>0</b>		
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
<b>Total BAYD31 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For BAYD31</b>									<b>0.00</b>	<b>0</b>		
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
<b>Total BAYD41 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For BAYD41</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For BAYD4U</b>									<b>0.00</b>	<b>0</b>	
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total BAYD5U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYD5U</b>									<b>0.00</b>	<b>0</b>	
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					0.00000	100.98526			0.00	0	
<b>Total BC127 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BC127</b>									<b>0.00</b>	<b>0</b>	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.88911			0.00	0	10,000,000,00
<b>Total BCJ15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For BCJ15</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.33891			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			8.02000	8.02000	8.02000	102.19409			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	9.75309	100.00000	9.73151			0.00	0	
<b>Total BD302U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BD302U</b>									<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.10311			0.00	0	
<b>Total BDX211 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>									<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.92651			0.00	0	
<b>Total BDX31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>									<b>0.00</b>	<b>0</b>	
BDX32 On 01/04/2022 Spot Bond					0.00000	99.99996			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>	
BDX33 On 08/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,00	
<b>Total BDX33 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,00</b>	
<b>Total For BDX33</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,00</b>	
BG1A7I On 21/11/2032 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 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			6.01000	104.58042	6.01000	104.56338				0.00	0	
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	
BGL06 On 04/09/2020 Spot Bond					0.00000	100.97407				0.00	0	
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.31000	112.74480	7.31000	112.72280				0.00	0	30,000,00
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	100.59535				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			6.01000	104.17339	6.01000	104.15649				0.00	0	
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	
BGL10 On 05/05/2021 Spot Bond					0.00000	103.36695				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			7.21000	106.12890	7.21000	106.10847				0.00	0	
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.97200				0.00	0	
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	
BGL13 On 20/08/2021 Spot Bond			6.69000	109.70136	6.69000	109.68154				0.00	0	
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	104.35238				0.00	0	
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.81069				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL16 On 25/05/2022 Spot Bond					0.00000	100.82537				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.27029				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.42863				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	98.78631				0.00	0	45,104,00
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,104,00</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>45,104,00</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	103.50667				0.00	0	859,185,10
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>859,185,10</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>859,185,10</b>
BID07 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID07</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	100.48575				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond					0.00000	100.55573				0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.83494				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			6.05000	111.91503	6.05000	111.89690				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.32627				0.00	0	200,000,00
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BID13 On 14/06/2024 Spot Bond					0.00000	99.44784				0.00	1,800,000,000	900,000,00
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,00</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 BID13</b>										0.00	1,800,000,000	900,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.00033				0.00	0	
<b>Total BID14 SPOT</b>										0.00	0	
<b>Total For BID14</b>										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.45210				0.00	0	
<b>Total BID15 SPOT</b>										0.00	0	
<b>Total For BID15</b>										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.30120				0.00	0	
<b>Total BNPP01 SPOT</b>										0.00	0	
<b>Total For BNPP01</b>										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.83321				0.00	0	
<b>Total BNPP02 SPOT</b>										0.00	0	
<b>Total For BNPP02</b>										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.81946				0.00	0	
<b>Total BNPP04 SPOT</b>										0.00	0	
<b>Total For BNPP04</b>										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.90243				0.00	0	
<b>Total BNPP05 SPOT</b>										0.00	0	
<b>Total For BNPP05</b>										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
<b>Total BNPP06 SPOT</b>										0.00	0	
<b>Total For BNPP06</b>										0.00	0	
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.22346				0.00	0	
<b>Total BPPF04 SPOT</b>										0.00	0	
<b>Total For BPPF04</b>										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.12994				0.00	0	
<b>Total BPPF08 SPOT</b>										0.00	0	
<b>Total For BPPF08</b>										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.24652				0.00	0	
<b>Total BPPF11 SPOT</b>										0.00	0	
<b>Total For BPPF11</b>										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.41923				0.00	0	
<b>Total BPPF13 SPOT</b>										0.00	0	
<b>Total For BPPF13</b>										0.00	0	
BPPF1 On 23/07/2020 Spot Bond					0.00000	101.08263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF16</b>										<b>0.00</b>	<b>0</b>	
BPPF16 On 19/11/2020 Spot Bond					0.00000	100.62237				0.00	0	
<b>Total BPPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF18</b>										<b>0.00</b>	<b>0</b>	
BPPF18 On 19/11/2022 Spot Bond					0.00000	100.75299				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.75278				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF20 On 26/02/2023 Spot Bond					0.00000	100.54223				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.24765				0.00	0	
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.02772				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BX162U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BX162U</b>										<b>0.00</b>	<b>0</b>	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BX163U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BX163U</b>										<b>0.00</b>	<b>0</b>	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BX164U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BX164U</b>										<b>0.00</b>	<b>0</b>	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BYA68U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA68U</b>										<b>0.00</b>	<b>0</b>	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BYB10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYB10U</b>										<b>0.00</b>	<b>0</b>	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.64954				0.00	0	
<b>Total CBL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL24</b>										<b>0.00</b>	<b>0</b>	
CBL26 On 06/05/2021 Spot Bond			4.93000	106.76111	4.93000	106.74698				0.00	0	
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL26</b>										<b>0.00</b>	<b>0</b>	
CBL28 On 21/05/2021 Spot Bond					0.00000	99.95400				0.00	0	
<b>Total CBL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL28</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.55827				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			7.41500	113.84487	7.41500	113.82223				0.00	0	15,400,000,00
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,400,000,00</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>15,400,000,00</b>
CCT02 On 12/06/2024 Spot Bond			8.99500	109.16510	8.99500	109.13886				0.00	0	3,800,000,00
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>3,800,000,00</b>
CCT03 On 15/03/2025 Spot Bond			8.86000	111.96961	8.86000	111.94324				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			9.79500	106.53258	9.79500	106.50460				0.00	0	18,063,80
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,063,80</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>18,063,80</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	106.73080	10.00000	106.70270				0.00	0	
<b>Total CGR14/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR14/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CGR21 On 12/10/2020 Spot Bond					0.00000	102.49391				0.00	0	
<b>Total CGR21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR21</b>										<b>0.00</b>	<b>0</b>	
CGR24 On 08/02/2021 Spot Bond					0.00000	102.10050				0.00	0	
<b>Total CGR24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR24</b>										<b>0.00</b>	<b>0</b>	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.74036				0.00	0	
<b>Total CGR29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR29</b>										<b>0.00</b>	<b>0</b>	
CGR32 On 21/07/2020 Spot Bond					0.00000	101.69447				0.00	0	
<b>Total CGR32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR32</b>										<b>0.00</b>	<b>0</b>	
CGR33 On 22/09/2020 Spot Bond					0.00000	100.19300				0.00	0	
<b>Total CGR33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR33</b>										<b>0.00</b>	<b>0</b>	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.21284				0.00	0	
<b>Total CGR38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR38</b>										<b>0.00</b>	<b>0</b>	
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CGR39U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR39U</b>										<b>0.00</b>	<b>0</b>	
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CGR40U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR40U</b>										<b>0.00</b>	<b>0</b>	
CGR41 On 25/06/2021 Spot Bond					0.00000	100.12919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CGR41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR41</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.49647				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.32780				0.00	0	
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR44 On 05/04/2022 Spot Bond					0.00000	99.89683				0.00	0	
<b>Total CGR44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR44</b>										<b>0.00</b>	<b>0</b>	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.42590				0.00	0	
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR45</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.76199				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.81232				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLA4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLA4U</b>										<b>0.00</b>	<b>0</b>	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLA5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLA5U</b>										<b>0.00</b>	<b>0</b>	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLA6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLA6U</b>										<b>0.00</b>	<b>0</b>	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLC2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLC2U</b>										<b>0.00</b>	<b>0</b>	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.00000				0.00	0	
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	
CLN19 On 29/08/2021 Spot Bond			3.14000	158.44684	3.14000	158.38094				0.00	0	
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	
CLN19 On 13/09/2021 Spot Bond			3.63000	3.63000	3.63000	156.84993				0.00	0	
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	
CLN23 On 25/11/2020 Spot Bond			10.00000	106.73100	10.00000	106.70300				0.00	0	
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN23 On 25/11/2020 Spot Bond			10.00000	106.73100	10.00000	106.70300				0.00	0	
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN29 On 25/11/2020 Spot Bond			10.00000	106.73100	10.00000	106.70300				0.00	0	
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN31 On 20/03/2023 Spot Bond			8.42000	106.74154	8.42000	106.71762				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	100.17485				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					0.00000	99.57099				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			7.08000	114.12859	7.08000	114.10700				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>	
CLN364 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>	
CLN365 On 20/03/2024 Spot Bond			9.22000	115.24333	9.22000	115.21511				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>	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.37364				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.28628				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>	
CLN371 On 20/03/2024 Spot Bond					0.00000	107.19219				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN376 On 20/03/2021 Spot Bond			5.90500	105.52699	5.90500	105.51030				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>	
CLN379 On 20/03/2024 Spot Bond			10.98000	101.66269	10.98000	101.63316				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>	
CLN380 On 20/09/2024 Spot Bond			11.00000	103.07248	11.00000	103.04249				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>	
CLN387 On 20/03/2021 Spot Bond					0.00000	99.32561				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	
CLN382 On 20/09/2024 Spot Bond			9.01000	113.79065	9.01000	113.76341				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond					0.00000	100.19301				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.14733				0.00	0	
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	
CLN386 On 26/01/2021 Spot Bond					0.00000	101.38208				0.00	0	
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	
CLN387 On 20/09/2022 Spot Bond					0.00000	100.14863				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 14/11/2022 Spot Bond					0.00000	100.95092				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					0.00000	100.94441				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 18/07/2020 Spot Bond					0.00000	101.03280				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					0.00000	100.07412				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>	
CLN410 On 20/09/2020 Spot Bond					0.00000	100.23929				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>	
CLN411 On 18/07/2020 Spot Bond					0.00000	101.68894				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN413 On 20/09/2020 Spot Bond					0.00000	100.32816				0.00	0	
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	
CLN415 On 20/09/2020 Spot Bond					0.00000	100.18138				0.00	0	
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	
CLN416 On 18/07/2020 Spot Bond					0.00000	101.77497				0.00	0	
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	
CLN418 On 23/09/2020 Spot Bond					0.00000	100.16070				0.00	0	
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.19354				0.00	0	
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	
CLN420 On 20/12/2020 Spot Bond					0.00000	100.71144				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					0.00000	101.80717				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					0.00000	103.79000				0.00	0	
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	
CLN423 On 20/12/2020 Spot Bond					0.00000	103.90300				0.00	0	
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	
CLN424 On 20/12/2020 Spot Bond					0.00000	104.38900				0.00	0	
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	
CLN425 On 20/12/2020 Spot Bond					0.00000	100.64737				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>	
CLN426 On 20/12/2020 Spot Bond					0.00000	103.27900				0.00	0	
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	
CLN426 On 20/12/2020 Spot Bond					0.00000	100.24436				0.00	0	
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	
CLN429 On 20/12/2020 Spot Bond					0.00000	157.95000				0.00	0	
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	
CLN430 On 20/12/2020 Spot Bond					0.00000	104.96700				0.00	0	
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	
CLN431 On 20/12/2020 Spot Bond					0.00000	105.48600				0.00	0	
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	
CLN432 On 20/12/2020 Spot Bond					0.00000	105.01900				0.00	0	
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	
CLN433 On 20/12/2020 Spot Bond					0.00000	158.98000				0.00	0	
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.17048				0.00	0	
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.15954				0.00	0	
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	
CLN437 On 03/02/2021 Spot Bond					0.00000	101.47143				0.00	0	
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	
CLN439 On 20/03/2021 Spot Bond					0.00000	161.23000				0.00	0	
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	
CLN440 On 24/05/2021 Spot Bond			5.80500	105.94839	5.80500	105.93191				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			3.63000	164.68534	3.63000	164.69663				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2025 Spot Bond			7.01500	121.31805	7.01500	121.31537				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			7.25500	120.10749	7.25500	120.10409				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 20/12/2021 Spot Bond					0.00000	100.20144				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.88020				0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.06594				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					0.00000	101.32873				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			6.51000	108.61052	6.51000	108.59161				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					0.00000	100.28785				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					0.00000	100.03392				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>	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.77371				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>	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.94850				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN475 On 23/06/2021 Spot Bond					0.00000	100.59104				0.00	0	
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	
CLN476 On 20/09/2020 Spot Bond					0.00000	100.17288				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	39.04913	100.00000	38.96317				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					0.00000	101.33706				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					0.00000	101.71538				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					0.00000	101.46031				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			6.00500	105.68031	6.00500	105.66323				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					0.00000	100.52655				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			9.51000	103.57533	9.51000	106.22634				0.00	0	
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/07/2022 Spot Bond			6.31000	109.34746	6.31000	109.32881				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					0.00000	100.77380				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.17281				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 29/08/2020 Spot Bond					0.00000	100.53536				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			6.71000	115.32214	6.71000	115.30147				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.57581				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.80983				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					0.00000	99.86658				0.00	0	
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	
CLN500 On 11/10/2022 Spot Bond					0.00000	99.80230				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.79092				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.79092				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2020 Spot Bond					0.00000	101.21943				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.51412				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 11/10/2020 Spot Bond					0.00000	99.80708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.35782				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.92085	9.96000	102.89367				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	101.69551	10.01000	101.66838				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.69494				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	100.05125	9.60000	100.05097				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.31667				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN521 On 17/09/2020 Spot Bond					0.00000	100.21854				0.00	0	
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.59080				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.94744				0.00	0	
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.85071	9.20000	102.82557				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2021 Spot Bond					0.00000	101.22872				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	101.87223				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.59384				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.99704				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.47297				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.29768				0.00	0	
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.31667				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					0.00000	100.16088				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.40182				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			9.24500	9.24500	9.24500	109.05927				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.67071				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.19898				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.62685				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond					0.00000	113.06300				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.51759				0.00	0	14,273,495,00
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
CLN54 On 17/01/2024 Spot Bond					0.00000	101.59615				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			8.71500	109.71550	8.71500	109.68979				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			8.76500	107.54852	8.76500	107.52345				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			8.85500	106.86218	8.85500	106.83702				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>	
CLN55 On 18/04/2028 Spot Bond					0.00000	292.35005				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/12/2020 Spot Bond					0.00000	100.76933				0.00	0	
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.95745				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.96296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.65446				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.78035				0.00	0	4,000,000,00
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	138.92100				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.01367				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	100.76678	10.19000	101.23389				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			8.71500	106.93988	8.71500	107.44730				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					0.00000	101.05656				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					0.00000	100.70272				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					0.00000	103.21729				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>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.46831				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>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.96514				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 13/05/2021 Spot Bond					0.00000	101.04326				0.00	0	
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.57648				0.00	0	
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			8.94500	105.19283	8.94500	105.66910				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.00373				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.78713				0.00	0	
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.96930				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.27017				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN576 On 25/04/2023 Spot Bond					0.00000	96.19900				0.00	0	
<b>Total CLN576 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN576</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.17539				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.35250				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.98363				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>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.98617				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.48909				0.00	0	27,500,000,00
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,00</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,00</b>
CLN582 On 16/09/2025 Spot Bond					0.00000	100.27816				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.24454				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.47682				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	100.92207				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.35668				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.24663				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.21879				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.27325				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.28335				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			5.23500	125.33317	5.23500	103.00316				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.64444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.02940				0.00	0	110,000,00
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
CLN595 On 24/11/2024 Spot Bond					0.00000	100.64444				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.92913				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	99.98465				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.32704				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.21879				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					0.00000	100.21879				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					0.00000	100.44344				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	8.74500	8.74500	103.51704				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.00999				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.92232				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	101.98688				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.44259				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.69003				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	101.58037	9.32000	101.55508				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					0.00000	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 14/04/2026 Spot Bond					0.00000	101.97623				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.38282				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.66837				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.48901				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2020 Spot Bond					0.00000	100.01320				0.00	0	150,000,00
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
CLN616 On 20/12/2029 Spot Bond					0.00000	100.18881				0.00	20,000,000	10,000,00
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</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 CLN616</b>										0.00	20,000,000	10,000,000
CLN616 On 20/12/2024 Spot Bond					0.00000	100.15954				0.00	0	
<b>Total CLN617 SPOT</b>										0.00	0	
<b>Total For CLN617</b>										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.16935				0.00	0	
<b>Total CLN618 SPOT</b>										0.00	0	
<b>Total For CLN618</b>										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.47680				0.00	0	200,000,000
<b>Total CLN619 SPOT</b>										0.00	0	200,000,000
<b>Total For CLN619</b>										0.00	0	200,000,000
CLN619 On 28/10/2024 Spot Bond					0.00000	101.14313				0.00	0	
<b>Total CLN620 SPOT</b>										0.00	0	
<b>Total For CLN620</b>										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.13969				0.00	0	
<b>Total CLN621 SPOT</b>										0.00	0	
<b>Total For CLN621</b>										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	101.06991				0.00	0	
<b>Total CLN622 SPOT</b>										0.00	0	
<b>Total For CLN622</b>										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	100.19597				0.00	0	
<b>Total CLN623 SPOT</b>										0.00	0	
<b>Total For CLN623</b>										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.21644				0.00	0	
<b>Total CLN624 SPOT</b>										0.00	0	
<b>Total For CLN624</b>										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.58000	109.54681	6.58000	109.52733				0.00	0	
<b>Total CLN625 SPOT</b>										0.00	0	
<b>Total For CLN625</b>										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.92312				0.00	0	
<b>Total CLN626 SPOT</b>										0.00	0	
<b>Total For CLN626</b>										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.30894				0.00	0	
<b>Total CLN627 SPOT</b>										0.00	0	
<b>Total For CLN627</b>										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.28500	83.77514	12.28500	83.74770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.74355				0.00	0	90,000,00
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
CLN629 On 19/08/2025 Spot Bond			9.41500	103.81572	9.41500	103.78948				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.91962				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.70895				0.00	0	100,000,00
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CLN632 On 09/10/2034 Spot Bond					0.00000	102.14206				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>	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.97243				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>	
CLN634 On 19/08/2025 Spot Bond					0.00000	100.98601				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>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.71940				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>	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.91613				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>	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.87531				0.00	0	50,000,00
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
CLN638 On 12/08/2022 Spot Bond					0.00000	100.90194				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64( On 19/08/2025 Spot Bond					0.00000	100.98601				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 17/10/2023 Spot Bond					0.00000	101.29516				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 21/11/2024 Spot Bond					0.00000	100.72274				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 18/12/2024 Spot Bond					0.00000	100.21490				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 29/01/2022 Spot Bond					0.00000	101.19316				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>	
CLN64( On 18/12/2024 Spot Bond					0.00000	100.21525				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>	
CLN64( On 19/08/2025 Spot Bond					0.00000	100.91613				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>	
CLN64( On 31/05/2026 Spot Bond					0.00000	100.50114				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>	
CLN65( On 19/08/2025 Spot Bond					0.00000	100.91613				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>	
CLN65( On 19/11/2022 Spot Bond					0.00000	100.76440				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/08/2025 Spot Bond					0.00000	100.91613				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					0.00000	100.73215				0.00	0	
<b>Total CLN653 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN653</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 02/04/2026 Spot Bond					0.00000	99.98109				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					0.00000	100.22666				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					0.00000	100.17907				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					0.00000	102.15262				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					0.00000	100.15230				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					0.00000	100.15405				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					0.00000	100.15962				0.00	0	
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/06/2023 Spot Bond					0.00000	88.15600				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.19768				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2024 Spot Bond					0.00000	86.04200				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	102.65800				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.65623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.98151				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.06978				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.77005				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.25676				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					0.00000	100.62969				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					0.00000	101.27309				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					0.00000	100.35911				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			148.89027		0.00000	102.71269				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			148.89027		0.00000	102.71336				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.25395				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>	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.73416				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN677 On 19/08/2025 Spot Bond					0.00000	100.65274				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN678 On 02/06/2021 Spot Bond					0.00000	100.80419				0.00	0	
<b>Total CLN678 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN678</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.14860				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.35134				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					0.00000	100.47617				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					0.00000	100.31003				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					0.00000	100.21047				0.00	0	60,000,00
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
CLN684 On 21/06/2023 Spot Bond					0.00000	100.19582				0.00	0	60,000,00
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
CLN685 On 12/02/2025 Spot Bond					0.00000	100.15751				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.13177				0.00	0	50,000,00
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For CLN686</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
CLN687 On 21/12/2026 Spot Bond					0.00000	100.11653				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.09747				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2023 Spot Bond					0.00000	100.08478				0.00	0	
<b>Total CLN689 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN689</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	54,000,000,000	54,000,000,000	54,000,000,000
<b>Total CLN690 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>54,000,000,000</b>	<b>54,000,000,000</b>	<b>54,000,000,000</b>
<b>Total For CLN690</b>									<b>10,000,000,000,000.00</b>	<b>54,000,000,000</b>	<b>54,000,000,000</b>	<b>54,000,000,000</b>
CLN81 On 18/04/2028 Spot Bond			8.02000	102.21604	8.02000	102.19409			0.00	0	0	
<b>Total CLN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.87130			0.00	0	0	
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			7.91000	111.91263	7.91000	111.88891			0.00	0	0	
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ07 On 23/03/2021 Spot Bond			6.22000	106.12493	6.22000	106.10727			0.00	0	0	
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			9.81500	107.58723	9.81500	107.55906			0.00	0	0	
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.49000	113.27224	6.49000	113.25247			0.00	0	8,101,634,600	8,101,634,600
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,101,634,600</b>	<b>8,101,634,600</b>
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	<b>8,101,634,600</b>	<b>8,101,634,600</b>
COT01 On 03/04/2023 Spot Bond			7.14500	107.05510	7.14500	107.03457			0.00	0	0	
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			10.27500	102.08198	10.27500	102.05403			0.00	0	100,000,000	100,000,000
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.36500	95.87103	10.36500	95.84457			0.00	0	0	
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			9.51000	9.51000	9.51000	105.95178			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 CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
CS002 On 17/12/2020 Spot Bond					0.00000	100.22006				0.00	0	
<b>Total CS002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CS002</b>										<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	100.56042				0.00	0	
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CSA05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSA05U</b>										<b>0.00</b>	<b>0</b>	
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CSD05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSD05U</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.15222				0.00	0	
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.27016				0.00	0	
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.05319				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.31199				0.00	0	
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 11/09/2020 Spot Bond					0.00000	100.31992				0.00	0	
<b>Total DENG92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG92</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 23/09/2020 Spot Bond					0.00000	100.12260				0.00	0	
<b>Total DENG93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG93</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 27/09/2020 Spot Bond					0.00000	100.02920				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 11/12/2020 Spot Bond					0.00000	100.31994				0.00	0	
<b>Total DENG97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG97</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.13258				0.00	0	
<b>Total DENG98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG98</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.34340				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DNG95U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG95U</b>										<b>0.00</b>	<b>0</b>	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DNG96U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG96U</b>										<b>0.00</b>	<b>0</b>	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.34222				0.00	0	
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.70944				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	99.52657				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		80,000,000,000,000.00		800,000,000	400,000,000	
<b>Total DSY02U SPOT</b>								<b>80,000,000,000,000.00</b>		<b>800,000,000</b>	<b>400,000,000</b>	
<b>Total For DSY02U</b>								<b>80,000,000,000,000.00</b>		<b>800,000,000</b>	<b>400,000,000</b>	
DSY03 On 21/11/2024 Spot Bond			9.16500	9.16500	9.16500	105.73955				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DSY03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03U</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.98227				0.00	1,000,000,000	500,000,000
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DSY04</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
DSY051 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>	
DSY061 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			6.24000	102.90625	6.24000	102.88897				0.00	0	200,000,000
<b>Total DV2021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For DV2021</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
DV23 On 27/02/2023 Spot Bond			6.69000	111.37207	6.69000	111.35195			7,657,374,000.00		1,144,600	7,820,600
<b>Total DV23 SPOT</b>									<b>7,657,374,000.00</b>		<b>1,144,600</b>	<b>7,820,600</b>
<b>Total For DV23</b>									<b>7,657,374,000.00</b>		<b>1,144,600</b>	<b>7,820,600</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	23.70239	100.00000	23.64966				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	23.70239	100.00000	23.64966				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			6.18000	114.83611	6.18000	114.81691				0.00	0	15,057,850,700
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,057,850,700</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>15,057,850,700</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	103.57178	9.69000	103.54486				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.57178	9.69000	103.54486				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			11.51000	96.13242	11.51000	96.10287				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	103.72196	10.10000	103.69389				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.72196	10.10000	103.69389				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.20720				0.00	0	
<b>Total DVC031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVC031</b>										<b>0.00</b>	<b>0</b>	
DVF20C On 31/08/2020 Spot Bond					0.00000	100.48220				0.00	0	
<b>Total DVF20C SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DVF20C</b>										<b>0.00</b>	<b>0</b>	
DVF20I On 23/10/2020 Spot Bond					0.00000	101.21332				0.00	0	
<b>Total DVF20D SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF20D</b>										<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.54169				0.00	0	
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.56731				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.10140				0.00	0	30,000,00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
DVF22I On 24/10/2022 Spot Bond					0.00000	101.48449				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.75154				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.32354				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.66044				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.26858				0.00	0	49,935,40
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>49,935,40</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>49,935,40</b>
DVF30I On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DVF30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF30U</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.42794				0.00	0	
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	
DVFB2I On 31/05/2024 Spot Bond					0.00000	100.46456				0.00	0	80,000,00

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 DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.97223				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>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	101.04800				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>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	95.25125				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB29 On 31/01/2027 Spot Bond					0.00000	101.09691				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	98.64241	100.00000	98.39331				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			4.55000	106.35227	4.55000	106.33906				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			5.40000	114.03150	5.40000	114.01481				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			5.71500	109.35129	5.71500	109.33454				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			6.62000	113.72906	6.62000	113.70893				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			5.76000	97.07087	5.76000	97.07214				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.45000	86.09293	5.45000	86.09464			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	131.07292	2.25000	131.08682			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			5.29000	125.70029	5.23000	126.22142			0.00	0	288,000,00
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>288,000,00</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>288,000,00</b>
EL29 On 19/11/2029 Spot Bond			5.06000	113.10965	5.06000	113.11324			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			4.97000	112.11974	4.97000	112.12339			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			5.42000	98.11971	5.42000	98.12180			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			5.42000	88.13809	5.42000	88.13992			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	131.07292	2.25000	131.08682			0.00	0	
<b>Total EL36/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>									<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	131.57966			0.00	0	
<b>Total ELN001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>									<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	129.48461			0.00	0	
<b>Total ELN002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>									<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860			0.00	0	
<b>Total ELN003 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>									<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950			0.00	0	
<b>Total ELN004 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ELN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN005</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 09/06/2025 Spot Bond					0.00000	98.98754				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>	
ELN006 On 17/06/2025 Spot Bond					0.00000	98.07628				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2021 Spot Bond					0.00000	98.91642				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			6.07000	104.82675	6.07000	104.80939				0.00	0	85,360,00
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>85,360,00</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>85,360,00</b>
EMM02 On 11/03/2021 Spot Bond			5.92000	106.48563	5.92000	106.46875				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			9.43500	103.52933	9.43500	103.50340				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			11.21000	11.21000	11.21000	94.80255				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			11.56000	11.56000	11.56000	99.21551				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			9.51500	9.51500	9.51500	101.89688				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			9.51500	9.51500	9.51500	102.70703				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			11.80000	11.80000	11.80000	85.60933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			10.67000	10.67000	10.67000	100.38350				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			11.80000	11.80000	11.80000	95.04197				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.11569				0.00	0	
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.47232				0.00	0	
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX01S</b>										<b>0.00</b>	<b>0</b>	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.38371				0.00	0	
<b>Total ENX02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX02</b>										<b>0.00</b>	<b>0</b>	
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ENX03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX03U</b>										<b>0.00</b>	<b>0</b>	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.39703				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					0.00000	100.48548				0.00	0	
<b>Total ENX07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX07</b>										<b>0.00</b>	<b>0</b>	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.50403				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					0.00000	100.19667				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					0.00000	100.46321				0.00	1,400,000,000	700,000,000
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For EPF007</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF012 On 06/11/2020 Spot Bond					0.00000	101.24440				0.00	0	
<b>Total EPF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF012</b>										<b>0.00</b>	<b>0</b>	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.89908				0.00	0	
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.45807				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.34847				0.00	0	
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.35782				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.25949				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.29864				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.99332				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF04U</b>										<b>0.00</b>	<b>0</b>	
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF05U</b>										<b>0.00</b>	<b>0</b>	
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF08U</b>										<b>0.00</b>	<b>0</b>	
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF09U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF10U</b>										<b>0.00</b>	<b>0</b>	
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF11U</b>										<b>0.00</b>	<b>0</b>	
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF12U</b>										<b>0.00</b>	<b>0</b>	
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF13U</b>										<b>0.00</b>	<b>0</b>	
EPF14L On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF14U</b>										<b>0.00</b>	<b>0</b>	
EPFC4L On 07/11/2020 Spot Bond					0.00000	100.91843				0.00	0	
<b>Total EPFC45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC45</b>										<b>0.00</b>	<b>0</b>	
EPFC4L On 12/03/2021 Spot Bond					0.00000	100.27038				0.00	0	
<b>Total EPFC46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC46</b>										<b>0.00</b>	<b>0</b>	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.12586				0.00	0	
<b>Total EQS10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQS10</b>										<b>0.00</b>	<b>0</b>	
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EQS11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQS11U</b>										<b>0.00</b>	<b>0</b>	
EQT00L On 03/06/2022 Spot Bond					0.00000	100.44029				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT00L On 03/06/2024 Spot Bond					0.00000	100.45164				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00L On 16/04/2025 Spot Bond					0.00000	101.33494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT021 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EQT02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT02U</b>										<b>0.00</b>	<b>0</b>	
ERS3B1 On 17/05/2022 Spot Bond					0.00000	100.82056				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.79064				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.86836				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.79662				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	106.73100	10.00000	106.70300				0.00	0	
<b>Total ERSA12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA12/JIBAR</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.90049				0.00	0	
<b>Total ERSA21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA21</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.79065				0.00	0	
<b>Total ERSA24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA24</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.82649				0.00	0	
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.78111				0.00	0	
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.76673				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Spot Bond			6.23000	113.16494	6.23000	113.14587				15,191,232,000.00	2,438,400	1,816,663,70
<b>Total ES23 SPOT</b>										<b>15,191,232,000.00</b>	<b>2,438,400</b>	<b>1,816,663,70</b>
<b>Total For ES23</b>										<b>15,191,232,000.00</b>	<b>2,438,400</b>	<b>1,816,663,70</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	104.35458	10.00000	104.32662				0.00	0	
<b>Total ES23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>										<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			8.65500	98.34338	8.65500	98.32062				35,099,487,000.00	4,055,400	7,047,784,30
<b>Total ES26 SPOT</b>										<b>35,099,487,000.00</b>	<b>4,055,400</b>	<b>7,047,784,30</b>
<b>Total For ES26</b>										<b>35,099,487,000.00</b>	<b>4,055,400</b>	<b>7,047,784,30</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.93289	7.85000	101.91145				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			11.68500	74.37620	11.71500	74.19551				49,733,697,000.00	4,256,200	2,736,617,80
<b>Total ES33 SPOT</b>										<b>49,733,697,000.00</b>	<b>4,256,200</b>	<b>2,736,617,80</b>
<b>Total For ES33</b>										<b>49,733,697,000.00</b>	<b>4,256,200</b>	<b>2,736,617,80</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.20479	7.50000	102.18434				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			12.10500	74.06259	12.10500	74.03881				31,259,952,000.00	2,582,400	2,401,291,20
<b>Total ES42 SPOT</b>										<b>31,259,952,000.00</b>	<b>2,582,400</b>	<b>2,401,291,20</b>
<b>Total For ES42</b>										<b>31,259,952,000.00</b>	<b>2,582,400</b>	<b>2,401,291,20</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.55862	8.50000	101.53552				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
ESF01 On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ESF01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ESF01U</b>										<b>0.00</b>	<b>0</b>	
ESF02 On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ESF02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ESF02U</b>										<b>0.00</b>	<b>0</b>	
ESFR0 On 20/04/2021 Spot Bond					0.00000	101.29135				0.00	0	
<b>Total ESFR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ESFR03</b>										<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.25319				0.00	0	
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	98.60089				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.15104				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	12.58240	100.00000	12.55192				0.00	0	
<b>Total FFA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FFA1U</b>										<b>0.00</b>	<b>0</b>	
FFB1U On 20/11/2026 Spot Bond			100.00000	20.32255	100.00000	20.27331				0.00	0	
<b>Total FFB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FFB1U</b>										<b>0.00</b>	<b>0</b>	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF07U</b>										<b>0.00</b>	<b>0</b>	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF13U</b>										<b>0.00</b>	<b>0</b>	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF14U</b>										<b>0.00</b>	<b>0</b>	
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FIF15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF15U</b>										<b>0.00</b>	<b>0</b>	
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF16U</b>										<b>0.00</b>	<b>0</b>	
FIF17U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF17U</b>										<b>0.00</b>	<b>0</b>	
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.92079				0.00	0	
<b>Total FIFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB12</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.94636				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.76409				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.86690				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.89876				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.16752				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.88207				0.00	0	
<b>Total FIFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC35</b>										<b>0.00</b>	<b>0</b>	
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FMLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FMLA1U</b>										<b>0.00</b>	<b>0</b>	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FPA1U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.19106				0.00	0	120,000,00
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
FRB14 On 02/06/2021 Spot Bond			6.06000	6.06000	6.06000	104.25992				0.00	0	
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	
FRB16 On 08/07/2020 Spot Bond					0.00000	102.17272				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					0.00000	104.93290				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB18 On 13/04/2021 Spot Bond					0.00000	103.93318				0.00	0	40,000,00
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
FRB19 On 14/04/2021 Spot Bond			6.98000	106.66464	6.98000	106.64465				0.00	0	
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	
FRB20 On 15/04/2021 Spot Bond					0.00000	103.53434				0.00	0	
<b>Total FRB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB20</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.91180				0.00	0	
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB21</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	100.89849				0.00	7,040,000,000	3,520,000,00
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>7,040,000,000</b>	<b>3,520,000,00</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>7,040,000,000</b>	<b>3,520,000,00</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	100.62627				0.00	0	130,000,00
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</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 FRB23</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	100.67938				0.00	400,000,000	320,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>320,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>400,000,000</b>	<b>320,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	98.88162				0.00	100,000,000	250,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>250,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>100,000,000</b>	<b>250,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	96.24885				0.00	0	170,000,00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
FRB27 On 03/06/2026 Spot Bond			9.21500	105.16613	9.21500	105.14025				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			3.03000	166.18802	3.03000	166.20214				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			3.62000	3.62000	3.62000	298.67852				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			4.56500	4.56500	4.56500	134.52254				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			5.25000	171.75537	5.25000	171.75981				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			5.19000	5.19000	5.19000	92.17306				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			5.83000	5.83000	5.83000	186.06787				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			5.72000	80.71224	5.72000	80.71332				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			5.78000	79.21159	5.78000	79.21258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 30/11/2020 Spot Bond			4.11000	4.11000	4.11000	98.28332				0.00	0	
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			6.04000	6.04000	6.04000	77.52193				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			6.13000	6.13000	6.13000	76.70566				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC12U</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			5.41500	5.41500	5.41500	129.76092				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18 On 06/08/2023 Spot Bond					0.00000	80.25059				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	106.73100	10.00000	106.70300				0.00	0	
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC20: On 07/10/2020 Spot Bond					0.00000	102.91956				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			3.74000	164.41181	3.74000	164.42261				0.00	0	
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 31/01/2022 Spot Bond			4.60000	162.29436	4.60000	162.30127				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 20/12/2020 Spot Bond					0.00000	100.26776				0.00	0	
<b>Total FRC234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC234</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 19/10/2020 Spot Bond					0.00000	97.46829				0.00	0	
<b>Total FRC237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC237</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 19/10/2020 Spot Bond					0.00000	97.82472				0.00	0	
<b>Total FRC239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC239</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	98.50296				0.00	0	
<b>Total FRC240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC240</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.42102				0.00	0	
<b>Total FRC243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC243</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.38191				0.00	0	
<b>Total FRC245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC245</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.61847				0.00	0	
<b>Total FRC246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC246</b>										<b>0.00</b>	<b>0</b>	
FRC24: On 19/10/2020 Spot Bond					0.00000	97.93372				0.00	0	
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 19/10/2020 Spot Bond					0.00000	102.60867				0.00	0	
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 13/02/2022 Spot Bond					0.00000	101.13330				0.00	0	
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.26835				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 17/07/2027 Spot Bond					0.00000	103.37626				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 10/10/2020 Spot Bond					0.00000	101.58418				0.00	0	
<b>Total FRC261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC261</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 13/07/2020 Spot Bond					0.00000	101.64137				0.00	0	
<b>Total FRC262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC262</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 13/07/2020 Spot Bond					0.00000	101.64799				0.00	0	
<b>Total FRC264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC264</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 20/06/2021 Spot Bond					0.00000	101.60144				0.00	0	
<b>Total FRC265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC265</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 06/08/2023 Spot Bond					0.00000	103.66656				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.18977				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.01333				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC272 On 02/05/2028 Spot Bond			9.80000	101.59856	9.80000	101.57214				0.00	0	
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	
FRC274 On 12/12/2020 Spot Bond					0.00000	100.30091				0.00	0	
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	
FRC275 On 12/12/2020 Spot Bond					0.00000	100.30194				0.00	0	
<b>Total FRC276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC276</b>										<b>0.00</b>	<b>0</b>	
FRC276 On 04/03/2021 Spot Bond					0.00000	100.42156				0.00	0	
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	
FRC277 On 21/11/2022 Spot Bond					0.00000	100.72502				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.16449				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	108.91279				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC282 On 26/01/2021 Spot Bond					0.00000	101.91253				0.00	0	
<b>Total FRC283 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC283</b>										<b>0.00</b>	<b>0</b>	
FRC283 On 11/11/2024 Spot Bond					0.00000	101.24200				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.21444				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.00820				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(On 20/12/2022 Spot Bond					0.00000	100.14426				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.18480				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 26/01/2021 Spot Bond					0.00000	101.38208				0.00	0	
<b>Total FRC291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC291</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.27203				0.00	0	
<b>Total FRC292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC292</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 18/04/2021 Spot Bond					0.00000	101.21008				0.00	0	
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 18/04/2021 Spot Bond					0.00000	101.19041				0.00	0	
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.92491				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.93794				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.02943				0.00	0	
<b>Total FRC298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC298</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.18875				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.36671				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 30/11/2020 Spot Bond					0.00000	101.92966				0.00	0	
<b>Total FRC301 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC301</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.12860				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.66933				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 28/12/2020 Spot Bond					0.00000	100.02568				0.00	0	
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC304</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.22266				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.55019				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 12/08/2020 Spot Bond					0.00000	100.83397				0.00	0	
<b>Total FRC307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC307</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.89116				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.14131				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.16149				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.18000				0.00	0	
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 23/02/2021 Spot Bond					0.00000	99.00000				0.00	0	
<b>Total FRC312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC312</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.17660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 23/02/2021 Spot Bond					0.00000	108.14000				0.00	0	
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	
FRC314 On 13/10/2026 Spot Bond					0.00000	88.63066				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.28658				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.20517				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	94.59324				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.17650				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC320 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC320</b>										<b>0.00</b>	<b>0</b>	
FRC320 On 24/10/2020 Spot Bond					0.00000	101.27505				0.00	0	
<b>Total FRC321 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC321</b>										<b>0.00</b>	<b>0</b>	
FRC321 On 20/12/2024 Spot Bond					0.00000	100.18044				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.16306				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	99.98569				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC326 On 20/12/2022 Spot Bond					0.00000	100.17665				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.01331				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.56992				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.00384				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	101.34145				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.10212				0.00	0	
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	
FRC332 On 02/02/2021 Spot Bond					0.00000	101.10212				0.00	0	
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	
FRC333 On 05/03/2021 Spot Bond					0.00000	100.36658				0.00	0	
<b>Total FRC333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC333</b>										<b>0.00</b>	<b>0</b>	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.61578				0.00	0	
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 13/09/2021 Spot Bond					0.00000	102.21361				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC336 On 25/04/2023 Spot Bond					0.00000	101.46952				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					0.00000	100.36740				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>	
<b>Total FRC338 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC338</b>										<b>0.00</b>	<b>0</b>	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.33684				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.29605				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>	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.20761				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			4.38000	4.38000	4.38000	162.84042				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			4.32000	4.32000	4.32000	162.98788				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			4.30000	4.30000	4.30000	163.03707				0.00	0	
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD17U</b>										<b>0.00</b>	<b>0</b>	
FRD19U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD19U</b>										<b>0.00</b>	<b>0</b>	
FRD20U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD20U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD20U</b>										<b>0.00</b>	<b>0</b>	
FRD23U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD23U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD23U</b>										<b>0.00</b>	<b>0</b>	
FRD24U On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD24U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD24U</b>										<b>0.00</b>	<b>0</b>	
FRD26U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRD26U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD26U</b>										<b>0.00</b>	<b>0</b>	
FRD271 On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD27U</b>										<b>0.00</b>	<b>0</b>	
FRD281 On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD28U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD28U</b>										<b>0.00</b>	<b>0</b>	
FRD291 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD29U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD29U</b>										<b>0.00</b>	<b>0</b>	
FRD301 On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD30U</b>										<b>0.00</b>	<b>0</b>	
FRD331 On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD33U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD33U</b>										<b>0.00</b>	<b>0</b>	
FRD361 On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD36U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD36U</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			6.15000	80.47277	6.15000	80.47308				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			5.35000	98.12477	5.35000	98.12696				0.00	0	700,000,00
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.05419				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.25651				0.00	0	
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.58404				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.91673				0.00	0	
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.36480				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.51323				0.00	0	190,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.11869				0.00	460,000,000	460,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>460,000,000</b>	<b>460,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>460,000,000</b>	<b>460,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.56869				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.36791				0.00	10,300,000,000	5,150,000,00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>10,300,000,000</b>	<b>5,150,000,00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>10,300,000,000</b>	<b>5,150,000,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	98.27616				0.00	6,380,000,000	3,190,000,00
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>6,380,000,000</b>	<b>3,190,000,00</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>6,380,000,000</b>	<b>3,190,000,00</b>
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS01U</b>										<b>0.00</b>	<b>0</b>	
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.96800	4.96800	4.96800	110.56872				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			5.27000	5.27000	5.27000	99.16730				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.47459				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.14097			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>	
FRS104 On 31/01/2038 Spot Bond			5.41000	97.35350	5.41000	97.35552		23,154,800,000,000.00	4,280,000,000	6,420,000,000	
<b>Total FRS108 SPOT</b>								<b>23,154,800,000,000.00</b>	<b>4,280,000,000</b>	<b>6,420,000,000</b>	
<b>Total For FRS108</b>								<b>23,154,800,000,000.00</b>	<b>4,280,000,000</b>	<b>6,420,000,000</b>	
FRS108 On 07/12/2033 Spot Bond			5.45000	193.39330	5.45000	193.39725		0.00	0	540,000,000	
<b>Total FRS109 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>540,000,000</b>	
<b>Total For FRS109</b>								<b>0.00</b>	<b>0</b>	<b>540,000,000</b>	
FRS109 On 31/01/2038 Spot Bond			5.55000	95.58266	5.55000	95.58430		0.00	0	0	
<b>Total FRS110 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS110</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS110 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	192.80595		49,868,000,000,000.00	9,100,000,000	2,700,000,000	
<b>Total FRS112 SPOT</b>								<b>49,868,000,000,000.00</b>	<b>9,100,000,000</b>	<b>2,700,000,000</b>	
<b>Total For FRS112</b>								<b>49,868,000,000,000.00</b>	<b>9,100,000,000</b>	<b>2,700,000,000</b>	
FRS112 On 31/01/2025 Spot Bond			4.96500	132.25280	4.96500	132.25714		0.00	0	0	
<b>Total FRS114 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS114</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS114 On 31/01/2038 Spot Bond			3.70500	122.49158	3.70500	122.49975		0.00	0	0	
<b>Total FRS115 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS115</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			5.55000	95.58266	5.55000	95.58430		0.00	0	0	
<b>Total FRS119 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS119</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			5.60000	190.45956	5.60000	190.46269		0.00	0	0	
<b>Total FRS120 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS120</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.65000	189.49369	5.65000	189.49659		0.00	0	0	
<b>Total FRS121 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS121</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			4.49500	168.24207	4.49500	134.92357		0.00	0	0	
<b>Total FRS122 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS122</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.68000	188.91707	5.68000	188.91979		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 FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.55000	95.58266	5.55000	95.58430				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			5.63000	167.41256	5.63000	167.41518				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			6.30000	86.74680	6.30000	86.74654				0.00	0	300,000,00
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRS127 On 31/03/2028 Spot Bond			5.52000	168.65657	5.52000	168.65971				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			5.58000	167.97671	5.58000	167.97957				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			6.19000	179.43540	6.19000	179.43556				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			6.23000	87.52722	6.23000	87.52713				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			5.55000	5.55000	5.55000	95.58430				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			5.55000	93.91493	5.55000	95.58430				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			5.39000	170.14049	5.39000	170.14425				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			5.96000	183.63744	5.96000	183.63871				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS142 On 31/03/2028 Spot Bond			5.52000	168.65657	5.52000	168.65971				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.52000	168.65657	5.52000	168.65971				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>	
FRS144 On 31/03/2028 Spot Bond			5.81000	165.39961	5.81000	165.40143				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2025 Spot Bond			5.26500	130.58368	5.26500	130.58691				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			3.44000	165.15921	3.44000	165.17138				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			5.87000	164.73484	5.87000	164.73637				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			5.91000	164.29336	5.91000	164.29471				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			5.23500	130.74950	5.23500	130.75283				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			5.33000	170.83044	5.33000	170.83447				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			5.92000	5.92000	5.92000	164.18452				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS158 On 20/06/2022 Spot Bond					0.00000	14.85740				0.00	0	
<b>Total FRS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS158</b>										<b>0.00</b>	<b>0</b>	
FRS159 On 06/06/2023 Spot Bond					0.00000	16.24038				0.00	0	
<b>Total FRS159 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS159</b>										<b>0.00</b>	<b>0</b>	
FRS15l On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS15U</b>										<b>0.00</b>	<b>0</b>	
FRS16i On 06/06/2024 Spot Bond					0.00000	18.99031				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>	
FRS16j On 06/06/2025 Spot Bond					0.00000	21.70083				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS16k On 20/06/2022 Spot Bond					0.00000	13.95182				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>	
FRS16l On 06/06/2023 Spot Bond					0.00000	15.10872				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>	
FRS16m On 06/06/2024 Spot Bond					0.00000	17.56079				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>	
FRS16n On 06/06/2025 Spot Bond					0.00000	19.96873				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>	
FRS16o On 01/08/2022 Spot Bond					0.00000	13.01001				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>	
FRS16p On 01/08/2022 Spot Bond					0.00000	12.99649				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>	
FRS16q On 01/08/2021 Spot Bond					0.00000	11.93717				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>	
FRS16r 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>	
FRS17i On 01/08/2022 Spot Bond					0.00000	16.40455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.33073				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.44492				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
<b>Total FRS173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS173</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 26/01/2024 Spot Bond					0.00000	15.89859				0.00	0	
<b>Total FRS175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS175</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 26/01/2024 Spot Bond					0.00000	15.89858				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 19/07/2024 Spot Bond					0.00000	18.35445				0.00	0	
<b>Total FRS177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS177</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.21705				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.03253				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 04/10/2021 Spot Bond					0.00000	113.47787				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 16/11/2023 Spot Bond					0.00000	122.97738				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS186 On 23/01/2024 Spot Bond					0.00000	128.61064				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					0.00000	142.47973				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					0.00000	124.05826				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>	
FRS194 On 19/06/2026 Spot Bond					0.00000	21.50179				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS195 On 19/06/2026 Spot Bond					0.00000	42.09619				0.00	0	
<b>Total FRS195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS195</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.97120				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS198 On 03/08/2020 Spot Bond					0.00000	123.16143				0.00	0	
<b>Total FRS198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS198</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.08756				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.96984				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.61167				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS204 On 11/09/2020 Spot Bond					0.00000	101.02172				0.00	0	
<b>Total FRS204 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS204</b>										<b>0.00</b>	<b>0</b>	
FRS204 On 15/03/2021 Spot Bond					0.00000	104.98867				0.00	0	
<b>Total FRS205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS205</b>										<b>0.00</b>	<b>0</b>	
FRS205 On 14/10/2025 Spot Bond					0.00000	101.67369				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 16/11/2020 Spot Bond					0.00000	110.42334				0.00	0	
<b>Total FRS207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS207</b>										<b>0.00</b>	<b>0</b>	
FRS207 On 16/11/2020 Spot Bond					0.00000	118.45874				0.00	0	
<b>Total FRS208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS208</b>										<b>0.00</b>	<b>0</b>	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.81097				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 20/12/2020 Spot Bond					0.00000	150.51539				0.00	0	
<b>Total FRS211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS211</b>										<b>0.00</b>	<b>0</b>	
FRS211 On 04/09/2020 Spot Bond					0.00000	112.04635				0.00	0	
<b>Total FRS212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS212</b>										<b>0.00</b>	<b>0</b>	
FRS212 On 03/09/2021 Spot Bond					0.00000	111.15603				0.00	0	
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	
FRS213 On 04/03/2021 Spot Bond					0.00000	103.34861				0.00	0	
<b>Total FRS214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS214</b>										<b>0.00</b>	<b>0</b>	
FRS214 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS215</b>										<b>0.00</b>	<b>0</b>	
FRS215 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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					0.00000	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>	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.12788				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>	
FRS220 On 26/06/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			3.42000	3.42000	3.42000	300.54842				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			3.31000	301.55946	3.31000	301.58289				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			4.03000	4.03000	4.03000	294.88894				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			3.23000	165.68508	3.23000	165.69825				0.00	0	
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.15529				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			2.93000	166.44026	2.93000	166.45485				0.00	0	
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.07217				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			5.25000	90.64231	5.25000	90.64458				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS81 On 30/10/2042 Spot Bond			4.97000	63.94392	4.97000	94.26729				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			4.38500	4.38500	4.38500	135.55653				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			4.66500	4.66500	4.66500	133.95203				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			4.22000	4.22000	4.22000	293.15249				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	
FRX20 On 01/10/2020 Spot Bond			4.95000	103.10260	4.95000	103.08879				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			5.56000	5.56000	5.56000	107.94108				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			6.85500	115.33193	6.85500	115.31069				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			6.96500	115.94154	6.96500	115.91973				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			7.55500	111.91333	7.55500	111.89066				0.00	0	594,996,40
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>594,996,40</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>594,996,40</b>
FRX27 On 07/03/2027 Spot Bond			7.71400	115.95863	7.71400	115.93479				0.00	0	38,354,20
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>38,354,20</b>
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	<b>38,354,20</b>
FRX28 On 26/07/2028 Spot Bond			8.21500	115.45681	8.21500	115.43128				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			9.10000	108.18113	9.10000	108.15468				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			9.60000	102.76532	9.60000	102.73885				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			9.85000	107.24490	9.85000	107.21674				0.00	0	45,779,00
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,779,00</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>45,779,00</b>
FRX45 On 14/04/2045 Spot Bond			11.24700	74.74728	11.24700	74.72494				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5A3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5A3U</b>										<b>0.00</b>	<b>0</b>	
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5A4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5A4U</b>										<b>0.00</b>	<b>0</b>	
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5A5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5A5U</b>										<b>0.00</b>	<b>0</b>	
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5B1U</b>										<b>0.00</b>	<b>0</b>	
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5C1U</b>										<b>0.00</b>	<b>0</b>	
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.14232				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.19434				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.72766				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS6C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6C1U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FS6D1U 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>	
FS6E1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FS6E1U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6E1U</b>									<b>0.00</b>	<b>0</b>	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.66719			0.00	0	
<b>Total FS7A1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7A1</b>									<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.69913			0.00	0	
<b>Total FS7A2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>									<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.71851			0.00	0	30,000,00
<b>Total FS7A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FS7A3</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.72421			0.00	0	
<b>Total FS7B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>									<b>0.00</b>	<b>0</b>	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.58480			0.00	0	
<b>Total GBL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GBL03</b>									<b>0.00</b>	<b>0</b>	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.86581			0.00	0	
<b>Total GBL04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GBL04</b>									<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.43901			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>	
GH2A1U 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GH41U</b>										<b>0.00</b>	<b>0</b>	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.56345				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.43709				0.00	0	20,000,00
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.57807				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.60995				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.82833				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRB22U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB22U</b>										<b>0.00</b>	<b>0</b>	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB23U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB23U</b>										<b>0.00</b>	<b>0</b>	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB24U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB24U</b>										<b>0.00</b>	<b>0</b>	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB25U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB25U</b>										<b>0.00</b>	<b>0</b>	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB27U</b>										<b>0.00</b>	<b>0</b>	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB28U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB28U</b>										<b>0.00</b>	<b>0</b>	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB29U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB29U</b>										<b>0.00</b>	<b>0</b>	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB30U</b>										<b>0.00</b>	<b>0</b>	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB31U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB31U</b>										<b>0.00</b>	<b>0</b>	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB32U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB32U</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			4.79000	100.07157	4.79000	100.07539			0.00	0	
<b>Total GRL35 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>									<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.55104			0.00	0	
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.44945			0.00	0	40,000,00
<b>Total GRT11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For GRT11</b>									<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	101.10344			0.00	0	
<b>Total GRT14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT14</b>									<b>0.00</b>	<b>0</b>	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.51276			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			6.21000	113.65946	6.21000	113.64048			0.00	0	
<b>Total GRT17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>									<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.25534			0.00	0	
<b>Total GRT19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>									<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.98050			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			9.16500	104.29449	9.16500	104.26895			0.00	0	
<b>Total GRT21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>									<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.29129			0.00	0	
<b>Total GRT22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>									<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.59852			0.00	0	
<b>Total GRT23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>									<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.32989			0.00	0	
<b>Total GRT24G SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.71425				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.25127				0.00	0	28,252,50
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,252,50</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>28,252,50</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	99.06808				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.29805				0.00	0	
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.30940				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.90668				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.52730				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.86653				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.12524				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.60522				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.30153				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.01412				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.10385				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.37835				0.00	0	1,000,000,00
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
GRT41 On 20/11/2024 Spot Bond					0.00000	100.92243				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.75504				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.10431				0.00	0	
<b>Total GRT43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT43</b>										<b>0.00</b>	<b>0</b>	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.10815				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>	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.11748				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.11198				0.00	0	
<b>Total GRT46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT46</b>										<b>0.00</b>	<b>0</b>	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRX02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRX02U</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.59984				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T2 On 30/09/2022 Spot Bond					0.00000	100.01430				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>	
H8T3U On 21/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H8T3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H8T3U</b>										<b>0.00</b>	<b>0</b>	
H9T3U On 01/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H9T3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H9T3U</b>										<b>0.00</b>	<b>0</b>	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.52631				0.00	0	
<b>Total HC5T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T4</b>										<b>0.00</b>	<b>0</b>	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HIL02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HIL02U</b>										<b>0.00</b>	<b>0</b>	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HIL03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HIL03U</b>										<b>0.00</b>	<b>0</b>	
HILB06 On 11/07/2020 Spot Bond					0.00000	99.82032				0.00	0	
<b>Total HILB06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB06</b>										<b>0.00</b>	<b>0</b>	
HILB07 On 11/07/2021 Spot Bond					0.00000	98.76044				0.00	0	
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.77869				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.09066				0.00	0	112,041,50
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>112,041,50</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For HILB09</b>										0.00	0	112,041,50
HILB10 On 17/03/2022 Spot Bond					0.00000	100.36059				0.00	0	
<b>Total HILB10 SPOT</b>										0.00	0	
<b>Total For HILB10</b>										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.58929				0.00	0	
<b>Total HILB11 SPOT</b>										0.00	0	
<b>Total For HILB11</b>										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.42107				0.00	0	
<b>Total HILB12 SPOT</b>										0.00	0	
<b>Total For HILB12</b>										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.34626				0.00	0	
<b>Total HILB13 SPOT</b>										0.00	0	
<b>Total For HILB13</b>										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HM1C4U SPOT</b>										0.00	0	
<b>Total For HM1C4U</b>										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HM1C5U SPOT</b>										0.00	0	
<b>Total For HM1C5U</b>										0.00	0	
HPF04 On 25/11/2020 Spot Bond			10.00000	106.73100	10.00000	106.70300				0.00	0	
<b>Total HPF04/JIBAR SPOT</b>										0.00	0	
<b>Total For HPF04/JIBAR</b>										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.01512				0.00	0	
<b>Total HPF11 SPOT</b>										0.00	0	
<b>Total For HPF11</b>										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.01406				0.00	0	
<b>Total HPF12 SPOT</b>										0.00	0	
<b>Total For HPF12</b>										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.01384				0.00	0	
<b>Total HPF13 SPOT</b>										0.00	0	
<b>Total For HPF13</b>										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			3.93500	104.54814	3.93500	104.53690				0.00	0	222,210,00
<b>Total HWAY20 SPOT</b>										0.00	0	222,210,00
<b>Total For HWAY20</b>										0.00	0	222,210,00
HWAY2 On 31/07/2020 Spot Bond			100.00000	97.15578	100.00000	96.90981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total HWAY20/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			3.90000	296.06588	3.90000	296.08421				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			4.12000	4.12000	4.12000	297.33181				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			5.48000	71.54044	5.48000	89.40997				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			11.67500	87.30308	11.67500	87.27586				0.00	0	4,392,116,70
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,392,116,70</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,392,116,70</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.00792	100.00000	12.97897				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.74500	86.42709	11.74500	86.39999				0.00	0	5,104,310,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,104,310,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,104,310,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.00737	100.00000	12.97841				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.54527				0.00	0	25,070,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,070,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>25,070,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.23945				0.00	0	10,040,000,00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,040,000,00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>10,040,000,00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.53195				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	106.73100	10.00000	106.70300				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>	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	31/01/2025	Spot Bond			3.86500	138.58680	3.81500	138.89176			300,841,611,294,000.00	77,837,415,600	223,556,598,90
<b>Total I2025 SPOT</b>												<b>10,841,611,294,000.00</b>	<b>77,837,415,600</b>	<b>223,556,598,90</b>
<b>Total For I2025</b>												<b>10,841,611,294,000.00</b>	<b>77,837,415,600</b>	<b>223,556,598,90</b>
I2029	On	31/03/2029	Spot Bond			4.32000	98.62190	4.32000	98.62689			177,617,694,240,000.00	41,115,207,000	114,453,080,60
<b>Total I2029 SPOT</b>												<b>177,617,694,240,000.00</b>	<b>41,115,207,000</b>	<b>114,453,080,60</b>
<b>Total For I2029</b>												<b>177,617,694,240,000.00</b>	<b>41,115,207,000</b>	<b>114,453,080,60</b>
I2033	On	28/02/2033	Spot Bond			4.65000	94.30580	4.65000	94.30988			286,975,272,660,000.00	61,715,112,400	98,475,134,10
<b>Total I2033 SPOT</b>												<b>286,975,272,660,000.00</b>	<b>61,715,112,400</b>	<b>98,475,134,10</b>
<b>Total For I2033</b>												<b>286,975,272,660,000.00</b>	<b>61,715,112,400</b>	<b>98,475,134,10</b>
I2038	On	31/01/2038	Spot Bond			4.66000	107.55557	4.65000	107.70461			253,879,587,612,000.00	54,480,598,200	161,391,017,30
<b>Total I2038 SPOT</b>												<b>253,879,587,612,000.00</b>	<b>54,480,598,200</b>	<b>161,391,017,30</b>
<b>Total For I2038</b>												<b>253,879,587,612,000.00</b>	<b>54,480,598,200</b>	<b>161,391,017,30</b>
I2046	On	31/03/2046	Spot Bond			4.72000	95.07238	4.72000	95.07617			583,538,294,512,000.00	123,630,994,600	173,828,351,00
<b>Total I2046 SPOT</b>												<b>583,538,294,512,000.00</b>	<b>123,630,994,600</b>	<b>173,828,351,00</b>
<b>Total For I2046</b>												<b>583,538,294,512,000.00</b>	<b>123,630,994,600</b>	<b>173,828,351,00</b>
I2050	On	31/12/2050	Spot Bond			4.67000	96.56625	4.78000	94.62608			294,147,051,202,000.00	62,986,520,600	174,356,135,80
<b>Total I2050 SPOT</b>												<b>294,147,051,202,000.00</b>	<b>62,986,520,600</b>	<b>174,356,135,80</b>
<b>Total For I2050</b>												<b>294,147,051,202,000.00</b>	<b>62,986,520,600</b>	<b>174,356,135,80</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.02500	6.02500	6.02500	106.31656				0.00	0	
<b>Total IBL101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>										<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.45619				0.00	0	
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.79021				0.00	0	
<b>Total IBL104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL104</b>										<b>0.00</b>	<b>0</b>	
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.28679				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			3.88000	296.25012	3.88000	296.26862				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.56304				0.00	0	
<b>Total IBL110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL110</b>										<b>0.00</b>	<b>0</b>	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.66384				0.00	0	
<b>Total IBL113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL113</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.93790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.68943				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>	
IBL118 On 24/07/2020 Spot Bond					0.00000	101.11751				0.00	0	
<b>Total IBL118 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL118</b>										<b>0.00</b>	<b>0</b>	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.77873				0.00	0	
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	
IBL120 On 12/10/2020 Spot Bond					0.00000	101.51347				0.00	0	
<b>Total IBL120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL120</b>										<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.94031				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.84659				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.55617				0.00	0	
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.63392				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.36889				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL131 On 07/08/2020 Spot Bond					0.00000	100.88856				0.00	0	
<b>Total IBL131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL131</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.93586				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	100.17059				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.24799				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.66827				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.63031				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.88239				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.83787				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.79439				0.00	0	
<b>Total IBL140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL140</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	100.85172				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.70139				0.00	0	
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL142</b>										<b>0.00</b>	<b>0</b>	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.27797				0.00	0	
<b>Total IBL143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL143</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.14384				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			2.96000	2.96000	2.96000	166.37897				0.00	0	
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.73100	10.00000	106.70300				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			5.84500	104.03355	5.84500	104.01698				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			6.67000	115.19649	6.67000	115.17573				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.31655				0.00	0	
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			3.08000	166.06210	3.08000	166.07596				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL75 On 19/08/2020 Spot Bond					0.00000	100.88231				0.00	0	
<b>Total IBL75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL75</b>										<b>0.00</b>	<b>0</b>	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.92238				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			6.51000	108.73020	6.51000	108.71127				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IBL81U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL81U</b>										<b>0.00</b>	<b>0</b>	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.46235				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			5.95000	104.89865	5.95000	104.88195				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	55.16494	100.00000	55.04352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL88/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL88/R208</b>										<b>0.00</b>	<b>0</b>	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.64824				0.00	0	
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL89</b>										<b>0.00</b>	<b>0</b>	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.11762				0.00	0	
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.45586				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	
IDC02L On 28/02/2028 Spot Bond			100.00000	12.40288	100.00000	12.37528				0.00	0	
<b>Total IDC02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC02U</b>										<b>0.00</b>	<b>0</b>	
IDCG03 On 22/10/2020 Spot Bond			5.73000	102.37008	5.73000	102.35429				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			8.36500	105.27939	8.36500	105.25595				0.00	0	882,995,40
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>882,995,40</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>882,995,40</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.09554				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			10.11000	108.67205	10.11000	108.85246				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.41761				0.00	0	
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			8.96500	109.60030	8.96500	109.57405				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.06215				0.00	0	
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.40912				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.87473				0.00	0	
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.41752				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.55252				0.00	0	15,170,00
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,170,00</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>15,170,00</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.99785				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.28061				0.00	0	120,000,00
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
IDCG19 On 12/03/2024 Spot Bond					0.00000	97.20529				0.00	0	140,000,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.18364				0.00	0	
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG20</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.19416				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.24552				0.00	1,000,000,000	1,000,000,00
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.16754				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.25348				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>	
IDCP1L 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>	
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.48143	100.00000	7.46487				0.00	0	
<b>Total IDCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP2U</b>										<b>0.00</b>	<b>0</b>	
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IDCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP3U</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			7.86500	103.66800	7.86500	103.64615				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			5.76500	104.14490	5.76500	104.12873				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>	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IN343U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN343U</b>										<b>0.00</b>	<b>0</b>	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN345U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN345U</b>										<b>0.00</b>	<b>0</b>	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN355U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN355U</b>										<b>0.00</b>	<b>0</b>	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN367U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN367U</b>										<b>0.00</b>	<b>0</b>	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN385U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN385U</b>										<b>0.00</b>	<b>0</b>	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN395U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN395U</b>										<b>0.00</b>	<b>0</b>	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN396U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN396U</b>										<b>0.00</b>	<b>0</b>	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN399U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN399U</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN407U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN407U</b>										<b>0.00</b>	<b>0</b>	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN408U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN408U</b>										<b>0.00</b>	<b>0</b>	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN409U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN409U</b>										<b>0.00</b>	<b>0</b>	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN419U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN419U</b>										<b>0.00</b>	<b>0</b>	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN420U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN420U</b>										<b>0.00</b>	<b>0</b>	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN421U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN421U</b>										<b>0.00</b>	<b>0</b>	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN422U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN422U</b>										<b>0.00</b>	<b>0</b>	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN425U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN425U</b>										<b>0.00</b>	<b>0</b>	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN426U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN426U</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
ING211 On 25/11/2020 Spot Bond			10.00000	106.73100	10.00000	106.70300				0.00	0	
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	
ING362 On 24/02/2021 Spot Bond					0.00000	100.50824				0.00	0	
<b>Total ING362 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ING362</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	101.17465				0.00	0	
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	
ING383 On 30/06/2021 Spot Bond					0.00000	101.33215				0.00	0	
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING383</b>										<b>0.00</b>	<b>0</b>	
ING384 On 30/09/2021 Spot Bond					0.00000	90.87815				0.00	0	
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING384</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.62091				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV02 On 20/10/2020 Spot Bond					0.00000	102.19226				0.00	0	
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV02</b>										<b>0.00</b>	<b>0</b>	
INLV03 On 11/02/2021 Spot Bond					0.00000	102.12073				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			7.21000	108.22261	7.21000	108.20156				0.00	0	
<b>Total INLV04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV04</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.39147				0.00	642,694,800	321,347,400
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>642,694,800</b>	<b>321,347,400</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>642,694,800</b>	<b>321,347,400</b>
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IPC30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPC30U</b>										<b>0.00</b>	<b>0</b>	
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.73100	10.00000	106.70300				0.00	0	
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.43615				0.00	0	
<b>Total IPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF13</b>										<b>0.00</b>	<b>0</b>	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.29391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF15</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.23142				0.00	0	
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.13723				0.00	0	
<b>Total IPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF17</b>										<b>0.00</b>	<b>0</b>	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.13966				0.00	0	
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.14209				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.58167				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.25964				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IPF23U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF23U</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.04092				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.35624				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.94460				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.95826				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IPF28U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF28U</b>									<b>0.00</b>	<b>0</b>	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IPF29U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF29U</b>									<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.09121			0.00	0	
<b>Total IPF30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>									<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.21085			0.00	0	
<b>Total IPF31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>									<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.99998			0.00	0	
<b>Total IPF32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>									<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.30375			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	101.15465	2.75000	101.14706			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			7.48000	147.99726	7.48000	147.99233			0.00	0	
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	
IV033 On 11/02/2021 Spot Bond					0.00000	101.74616			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			7.21000	107.93012	7.21000	107.90913			0.00	0	
<b>Total IV034 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV034</b>									<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	101.92314			0.00	0	
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV036 On 22/07/2021 Spot Bond					0.00000	104.16669				0.00	0	
<b>Total IV036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV036</b>										<b>0.00</b>	<b>0</b>	
IV038 On 23/09/2021 Spot Bond					0.00000	100.17897				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			5.18000	5.18000	5.18000	160.89132				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	
IV040 On 29/09/2021 Spot Bond					0.00000	101.52570				0.00	0	
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	
IV041 On 29/09/2021 Spot Bond			8.03000	107.63081	8.03000	107.60778				0.00	0	
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond					0.00000	104.36467				0.00	0	
<b>Total IV042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV042</b>										<b>0.00</b>	<b>0</b>	
IV043 On 21/11/2021 Spot Bond			8.04500	8.04500	8.04500	107.11605				0.00	0	
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	101.53729				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			3.88000	164.06459	3.88000	164.07476				0.00	0	
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	100.92303				0.00	200,000,000	200,000,000
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
IV050 On 26/06/2024 Spot Bond					0.00000	98.57053				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IV100U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV100U</b>										<b>0.00</b>	<b>0</b>	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV115U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV115U</b>										<b>0.00</b>	<b>0</b>	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV125U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV125U</b>										<b>0.00</b>	<b>0</b>	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV142U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV142U</b>										<b>0.00</b>	<b>0</b>	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV164U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV164U</b>										<b>0.00</b>	<b>0</b>	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV166U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV166U</b>										<b>0.00</b>	<b>0</b>	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV168U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV168U</b>										<b>0.00</b>	<b>0</b>	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV170U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV170U</b>										<b>0.00</b>	<b>0</b>	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV171U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV171U</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			6.18000	161.34879	6.18000	161.34897				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	106.73100	10.00000	106.70300				0.00	0	
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.01474				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC040 On 24/07/2021 Spot Bond			11.21000	102.28396	11.21000	102.25331				0.00	0	
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	
IVC063 On 07/08/2020 Spot Bond					0.00000	101.10559				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			6.52500	106.50044	6.52500	106.48176				0.00	0	
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.03215				0.00	0	
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.03296				0.00	0	
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC103</b>										<b>0.00</b>	<b>0</b>	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.03242				0.00	0	
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.69559				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			6.17500	104.18997	6.17500	104.17276				0.00	0	
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.27908				0.00	0	
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2020 Spot Bond					0.00000	101.06442				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 25/07/2020 Spot Bond					0.00000	99.15246				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC135 On 31/07/2020 Spot Bond					0.00000	101.15716				0.00	0	
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.54650				0.00	0	
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.59355				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.46465				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.45545				0.00	0	
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.34661				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.43040				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.13519				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.04253				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.97097				0.00	0	
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.34311				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.95567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC154</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC156 On 22/04/2021 Spot Bond					0.00000	101.20298				0.00	0	
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.01848				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.23528				0.00	0	
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	
IVC165 On 20/09/2020 Spot Bond					0.00000	100.12604				0.00	0	
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.11165				0.00	0	
<b>Total IVC167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC167</b>										<b>0.00</b>	<b>0</b>	
IVC169 On 19/02/2021 Spot Bond					0.00000	102.76535				0.00	0	
<b>Total IVC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC169</b>										<b>0.00</b>	<b>0</b>	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.75906				0.00	0	
<b>Total IVC172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC172</b>										<b>0.00</b>	<b>0</b>	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.78787				0.00	0	
<b>Total IVC174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC174</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.42474				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>	
IVC177 On 29/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,500,000.00
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,500,000.00</b>
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	<b>12,500,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC84U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC84U</b>										<b>0.00</b>	<b>0</b>	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC95U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC95U</b>										<b>0.00</b>	<b>0</b>	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC96U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC96U</b>										<b>0.00</b>	<b>0</b>	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC99U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC99U</b>										<b>0.00</b>	<b>0</b>	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVF80U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVF80U</b>										<b>0.00</b>	<b>0</b>	
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVF85U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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>	
IVZ002 On 09/07/2020 Spot Bond			4.45000	4.45000	4.45000	99.84176				0.00	0	
<b>Total IVZ002 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVZ002</b>										<b>0.00</b>	<b>0</b>	
IVZ003 On 06/08/2020 Spot Bond			4.50000	4.50000	4.50000	99.49706				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	4.45000	4.45000	99.75676				0.00	0	
<b>Total IVZ004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ004</b>										<b>0.00</b>	<b>0</b>	
IVZ005 On 30/07/2020 Spot Bond			4.50000	4.50000	4.50000	99.58257				0.00	0	
<b>Total IVZ005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ005</b>										<b>0.00</b>	<b>0</b>	
IVZ006 On 13/08/2020 Spot Bond			4.50000	4.50000	4.50000	99.41170				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			4.50000	4.50000	4.50000	99.32648				0.00	0	
<b>Total IVZ007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ007</b>										<b>0.00</b>	<b>0</b>	
IVZ008 On 27/08/2020 Spot Bond			4.55000	4.55000	4.55000	99.23305				0.00	0	
<b>Total IVZ008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ008</b>										<b>0.00</b>	<b>0</b>	
IVZ009 On 03/09/2020 Spot Bond			4.55000	4.55000	4.55000	99.14720				0.00	0	
<b>Total IVZ009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ009</b>										<b>0.00</b>	<b>0</b>	
IVZ010 On 17/09/2020 Spot Bond			4.55000	4.55000	4.55000	98.97594				0.00	0	
<b>Total IVZ010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ010</b>										<b>0.00</b>	<b>0</b>	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JAS03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JAS03U</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.17793				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.03188				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			9.51000	102.71432	9.51000	102.68826				0.00	0	
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	
KAP010 On 15/09/2020 Spot Bond					0.00000	100.32110				0.00	0	
<b>Total KAP010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP010</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.50930				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.59208				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.26413				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.67399				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.59805				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.92361				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KSB009 On 05/08/2020 Spot Bond					0.00000	101.59937				0.00	0	
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KSB009</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			8.95500	126.32379	8.95500	126.29372				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK15 On 12/10/2021 Spot Bond					0.00000	94.89705				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	90.80979				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			6.99000	106.37416	6.99000	106.35420				0.00	0	
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	
LBK22 On 04/09/2020 Spot Bond					0.00000	99.82083				0.00	0	
<b>Total LBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK22</b>										<b>0.00</b>	<b>0</b>	
LBK23 On 05/09/2022 Spot Bond					0.00000	92.46800				0.00	0	1,000,000,00
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
LBK24 On 10/10/2024 Spot Bond			10.51000	101.55887	10.51000	101.53045			24,278,100,000,000.00	2,310,000,000	5,189,294,20	
<b>Total LBK24 SPOT</b>									<b>24,278,100,000,000.00</b>	<b>2,310,000,000</b>	<b>5,189,294,20</b>	
<b>Total For LBK24</b>									<b>24,278,100,000,000.00</b>	<b>2,310,000,000</b>	<b>5,189,294,20</b>	
LBK26 On 23/03/2021 Spot Bond					0.00000	94.34578				0.00	0	
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	
LBK27 On 23/03/2023 Spot Bond					0.00000	98.08439				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			12.17000	93.36484	12.17000	93.33487				0.00	0	289,820,20
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>289,820,20</b>
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	<b>289,820,20</b>
LBK29 On 07/06/2023 Spot Bond			9.99000	99.96542	9.99000	99.93879			114,885,000,000,000.00	11,500,000,000	6,500,000,00	
<b>Total LBK29 SPOT</b>									<b>114,885,000,000,000.00</b>	<b>11,500,000,000</b>	<b>6,500,000,00</b>	
<b>Total For LBK29</b>									<b>114,885,000,000,000.00</b>	<b>11,500,000,000</b>	<b>6,500,000,00</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	91.61770				0.00	0	
<b>Total LBK30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK30</b>										<b>0.00</b>	<b>0</b>	
LBK31 On 20/09/2023 Spot Bond					0.00000	90.43036				0.00	0	
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.03313				0.00	0	
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.85373				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.20639				0.00	0	
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	
LBK37 On 25/06/2024 Spot Bond					0.00000	92.89807				0.00	0	
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	
LBK38 On 16/02/2023 Spot Bond					0.00000	81.11352				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			5.66000	103.88977	5.66000	103.87376				0.00	0	4,395,60
<b>Total LGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,395,60</b>
<b>Total For LGL04</b>										<b>0.00</b>	<b>0</b>	<b>4,395,60</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	101.95721				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			6.56000	109.98163	6.56000	109.96224				0.00	0	2,500,000,00
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	101.67841				0.00	0	
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.91500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	100.55188				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					0.00000	98.52536				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total LHC16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC16U</b>										<b>0.00</b>	<b>0</b>	
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total LHC17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC17U</b>										<b>0.00</b>	<b>0</b>	
LHC18L On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total LHC18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC18U</b>										<b>0.00</b>	<b>0</b>	
LHC19L On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total LHC19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC19U</b>										<b>0.00</b>	<b>0</b>	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.47848				0.00	0	
<b>Total LHL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL26</b>										<b>0.00</b>	<b>0</b>	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.27913				0.00	0	50,000,0€
<b>Total LHL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,0€</b>
<b>Total For LHL27</b>										<b>0.00</b>	<b>0</b>	<b>50,000,0€</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	101.46471				0.00	0	450,000,0€
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,000,0€</b>
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	<b>450,000,0€</b>
LHL29 On 05/12/2020 Spot Bond					0.00000	100.52089				0.00	0	
<b>Total LHL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL29</b>										<b>0.00</b>	<b>0</b>	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.50195				0.00	0	250,000,0€
<b>Total LOM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,0€</b>
<b>Total For LOM02</b>										<b>0.00</b>	<b>0</b>	<b>250,000,0€</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
LOM03 On 25/11/2024 Spot Bond					0.00000	100.82999				0.00	0	
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM03</b>										<b>0.00</b>	<b>0</b>	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.85010				0.00	0	
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.73560				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.75839				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.77548				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					0.00000	99.83679				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					0.00000	100.58285				0.00	23,800,000,000	23,800,000,000
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>23,800,000,000</b>	<b>23,800,000,000</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>23,800,000,000</b>	<b>23,800,000,000</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	100.58998				0.00	0	
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.61241				0.00	0	
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.38973				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2020 Spot Bond					0.00000	100.03953				0.00	0	
<b>Total MBF064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF064</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	99.54774				0.00	0	20,000,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	100.99473				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.72604				0.00	200,000	100,00
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>200,000</b>	<b>100,00</b>
<b>Total For MBP039</b>										<b>0.00</b>	<b>200,000</b>	<b>100,00</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	100.56928				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 13/04/2021 Spot Bond					0.00000	101.49852				0.00	0	
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/04/2021 Spot Bond					0.00000	101.05410				0.00	0	
<b>Total MBP042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP042</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.06456				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.02543				0.00	0	
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.02597				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.12990				0.00	0	
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.53640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.02545				0.00	0	
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.02600				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.54620				0.00	0	
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.26933				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MIIL03 On 28/08/2023 Spot Bond					0.00000	121.29630				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			6.58000	105.28359	6.58000	105.26507				0.00	0	
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			10.42500	10.42500	10.42500	107.72309				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.61000	112.44488	6.61000	112.42480				0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.23381				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.00561				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	97.86642				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			8.49500	104.42996	8.49500	104.40622				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MQB00 On 28/08/2023 Spot Bond					0.00000	121.43459				0.00	0	
<b>Total MQB003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MQB003</b>										<b>0.00</b>	<b>0</b>	
MTN06 On 13/07/2020 Spot Bond					0.00000	101.66711				0.00	400,000,000	200,000,000
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For MTN06</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	100.64172				0.00	0	
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	
MTN08 On 11/10/2020 Spot Bond					0.00000	100.00249				0.00	0	
<b>Total MTN08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN08</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.23332				0.00	1,000,000,000	1,000,000,000
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	98.51467				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.14269				0.00	0	
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.03158				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.49905				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.91688				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.94457				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For MTN15</b>									<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.52663			0.00	0	
<b>Total MTN16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>									<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.65583			0.00	0	
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>									<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.81896			0.00	0	
<b>Total MTN18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>									<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.36411			0.00	0	
<b>Total MTN19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>									<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.12837			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>	
MTN21 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			004,000,000,000,000.00	50,040,000,000	85,000,000,00
<b>Total MTN21 SPOT</b>									<b>14,000,000,000,000.00</b>	<b>50,040,000,000</b>	<b>85,000,000,00</b>
<b>Total For MTN21</b>									<b>14,000,000,000,000.00</b>	<b>50,040,000,000</b>	<b>85,000,000,00</b>
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.32039			0.00	35,000,000,000	35,000,000,00
<b>Total MTNC21 SPOT</b>									<b>0.00</b>	<b>35,000,000,000</b>	<b>35,000,000,00</b>
<b>Total For MTNC21</b>									<b>0.00</b>	<b>35,000,000,000</b>	<b>35,000,000,00</b>
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.99669			0.00	120,000,000	60,000,00
<b>Total MTNC22 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For MTNC22</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			022,000,000,000,000.00	40,220,000,000	85,110,000,00
<b>Total MTNC23 SPOT</b>									<b>12,000,000,000,000.00</b>	<b>40,220,000,000</b>	<b>85,110,000,00</b>
<b>Total For MTNC23</b>									<b>12,000,000,000,000.00</b>	<b>40,220,000,000</b>	<b>85,110,000,00</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	30,000,00
<b>Total MWA1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For MWA1U</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MWA3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWA3U</b>										<b>0.00</b>	<b>0</b>	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MWA4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWA4U</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2021 Spot Bond					0.00000	100.69543				0.00	0	
<b>Total MWAR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR02</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2021 Spot Bond					0.00000	100.68462				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	100.68461				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	
N6C26 On 21/09/2020 Spot Bond					0.00000	100.17713				0.00	0	
<b>Total N6C26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6C26</b>										<b>0.00</b>	<b>0</b>	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.20252				0.00	0	
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.14976				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.19102				0.00	0	
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.87058				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.13109				0.00	0	20,000,00
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</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
N7C25 On 20/03/2022 Spot Bond					0.00000	100.16685				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.19721				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.22507				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			6.50000	104.80000	6.50000	104.78179			130,000,000,000,000.00	20,000,000,000	10,216,223,20	
<b>Total NAM01 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,216,223,20</b>	
<b>Total For NAM01</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,216,223,20</b>	
NAM02 On 29/06/2020 Spot Bond			5.31000	99.95638	5.31000	99.97091			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			6.61000	113.67005	6.61000	113.64974			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			9.39500	109.45033	9.39500	109.42272			0.00	0	10,963,00	
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,963,00</b>	
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	<b>10,963,00</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.52480			0.00	0		
<b>Total NBG01G SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NBG01G</b>									<b>0.00</b>	<b>0</b>		
NBG02 On 30/04/2024 Spot Bond					0.00000	101.22699			0.00	0		
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>		
NBG03 On 30/04/2026 Spot Bond					0.00000	101.07328			0.00	0		
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>		
NBG04 On 25/10/2022 Spot Bond					0.00000	101.05062			0.00	0		
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>		
NBG05 On 25/10/2024 Spot Bond					0.00000	101.07329			0.00	0		
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	
NBK11/ On 28/11/2020 Spot Bond			5.72500	102.07446	5.72500	102.05882			572,500,000,000.00	100,000,000	50,000,00
<b>Total NBK11A SPOT</b>									<b>572,500,000,000.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For NBK11A</b>									<b>572,500,000,000.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
NBK12/ On 19/03/2021 Spot Bond			5.91000	105.05344	5.91000	105.03681			1,713,900,000,000.00	290,000,000	290,000,00
<b>Total NBK12A SPOT</b>									<b>1,713,900,000,000.00</b>	<b>290,000,000</b>	<b>290,000,00</b>
<b>Total For NBK12A</b>									<b>1,713,900,000,000.00</b>	<b>290,000,000</b>	<b>290,000,00</b>
NBK12/ On 19/03/2021 Spot Bond			9.38000	102.65000	9.38000	102.62443			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			6.49000	113.30133	6.49000	113.28167			0.00	0	699,279,90
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>699,279,90</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>699,279,90</b>
NBK14/ On 25/06/2021 Spot Bond			5.22500	104.01363	5.22500	103.99897			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			5.47500	108.46149	5.47500	108.44539			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			7.08500	112.77265	7.08500	112.75109			0.00	0	
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	
NBK17/ On 22/04/2026 Spot Bond			7.97500	110.94483	7.97500	110.92113			0.00	0	1,220,000,00
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
NBK19/ On 01/06/2022 Spot Bond			6.00500	107.29175	6.00500	107.27441			0.00	0	
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	
NBK20/ On 01/06/2026 Spot Bond			7.97500	111.93881	7.97500	111.91490			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					0.00000	100.39220			0.00	0	
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	
NBK21/ On 21/07/2027 Spot Bond			8.92500	113.53261	8.92500	113.50537			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.99000	110.11829	5.99000	110.10063				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			8.68500	109.71042	8.68500	109.68508				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			8.66500	113.47604	8.66500	113.44989				0.00	0	1,000,000.00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	100.92367				0.00	0	
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 17/02/2023 Spot Bond			6.26000	6.26000	6.26000	114.45349				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.18899				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 10/05/2023 Spot Bond			100.00000	20.81608	100.00000	20.77026				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.19168				0.00	1,500,000.000	1,500,000.00
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>1,500,000.000</b>	<b>1,500,000.00</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>1,500,000.000</b>	<b>1,500,000.00</b>
NBK27 On 10/05/2026 Spot Bond			8.22500	114.96337	8.22500	114.93819				0.00	0	10,843.90
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,843.90</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>10,843.90</b>
NBK28 On 02/08/2023 Spot Bond			6.51000	113.78299	6.51000	113.76297				0.00	0	10,781,601.60
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,781,601.60</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>10,781,601.60</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	101.03723				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29 On 31/07/2026 Spot Bond			9.01500	111.23346	9.01500	111.20652				0.00	0	16,096,70
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,096,70</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>16,096,70</b>
NBK30 On 20/02/2024 Spot Bond			6.34000	113.92933	6.34000	113.90980				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.07029				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			6.26000	110.76212	6.26000	110.74357				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.21492				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.37589				0.00	0	
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK34B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.98624				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.71343				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.27291				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			10.19000	10.19000	10.19000	65.72480				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.74485				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.39443				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.42998				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.96319				0.00	0	
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.08561				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.96766				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	101.19210				0.00	7,330,000,000	7,330,000,000
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>7,330,000,000</b>	<b>7,330,000,000</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>7,330,000,000</b>	<b>7,330,000,000</b>
NBK48I On 09/11/2021 Spot Bond					0.00000	100.95301				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.28643				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	99.73983				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.69074				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.53651				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.35659				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.71605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.70718				0.00	3,000,000,000	3,000,000,000
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.98529				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.15952				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.25000				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.14312				0.00	0	120,000,000
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.80052				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.45604				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.14746				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			9.36000	106.98632	9.36000	106.95973				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.14624				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.39500	106.30504	9.39500	106.27852				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.14746				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.14929				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.15172				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.13998				0.00	0	
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 18/02/2021 Spot Bond					0.00000	0.00000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED10U</b>										<b>0.00</b>	<b>0</b>	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED11U</b>										<b>0.00</b>	<b>0</b>	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED12U</b>										<b>0.00</b>	<b>0</b>	
NED19 On 01/07/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	
NED20 On 01/07/2020 Spot Bond			5.51000	99.98491	5.51000	100.00000				0.00	0	3,030,000,00
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,00</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,00</b>
NEDT1 On 21/05/2021 Spot Bond					0.00000	104.09428				0.00	0	
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.68045				0.00	0	
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NET53 On 17/04/2021 Spot Bond					0.00000	101.53769				0.00	240,000,000	120,000,00
<b>Total NET53 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
<b>Total For NET53</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</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
NGL01 On 22/09/2021 Spot Bond					0.00000	101.88438				0.00	0	13,150,000,00
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,150,000,00</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>13,150,000,00</b>
NGL01G On 01/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	200,000,000,000	200,000,000,00	
<b>Total NGL01G SPOT</b>										<b>10,000,000,000,000.00</b>	<b>200,000,000,000</b>	<b>200,000,000,00</b>
<b>Total For NGL01G</b>										<b>10,000,000,000,000.00</b>	<b>200,000,000,000</b>	<b>200,000,000,00</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	101.30294				0.00	0	1,360,000,00
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,360,000,00</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>1,360,000,00</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.79028				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.29623				0.00	0	120,000,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	98.80323				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.61945				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.85945				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>	
NGLT1A On 01/07/2022 Spot Bond					0.00000	105.78447				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1B On 20/10/2023 Spot Bond					0.00000	99.44376				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT103 On 25/03/2024 Spot Bond					0.00000	97.78807				0.00	0	50,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
NGT104 On 15/01/2025 Spot Bond					0.00000	98.31404				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 22/05/2025 Spot Bond					0.00000	97.07022				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	106.73100	10.00000	106.70300				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	101.82697	13.50000	101.79084				0.00	0	
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.09614				0.00	0	
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.77057				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.51298				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.81526				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.34413				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 09/09/2020 Spot Bond					0.00000	100.37103				0.00	0	
<b>Total NHM013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM013</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.85512				0.00	20,000,000	10,000,00
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.32451				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.29964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.00842				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					0.00000	100.89234				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.91687				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			5.65000	5.65000	5.65000	189.49659				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			4.89000	4.89000	4.89000	175.99563				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			4.57000	4.57000	4.57000	134.49395				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			5.16000	5.16000	5.16000	92.38750				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			5.55000	5.55000	5.55000	95.58430				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			4.67500	4.67500	4.67500	133.89513				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB13 On 31/01/2025 Spot Bond			5.06500	5.06500	5.06500	131.69766				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			5.03000	5.03000	5.03000	174.33427				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			5.74000	166.17911	5.74000	166.18122				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			5.51500	96.02162	5.51500	96.02334				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			5.05500	104.35704	5.05500	104.34263				0.00	0	
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	
NN010 On 01/10/2020 Spot Bond					0.00000	99.99998				0.00	0	2,000,000,00
<b>Total NN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For NN010</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
NN011 On 23/06/2021 Spot Bond					0.00000	100.11044				0.00	0	2,500,000,00
<b>Total NN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For NN011</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
NN013 On 09/09/2020 Spot Bond					0.00000	99.73877				0.00	0	
<b>Total NN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN013</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.36080				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN015 On 20/09/2020 Spot Bond					0.00000	100.20430				0.00	0	
<b>Total NN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN015</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	99.80708				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	96.79528				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	123.90230				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	101.02940				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	101.17190				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NN028U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN028U</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.63061				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	99.86828				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	100.28740				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	97.33084				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	98.46686				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.69541				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.25218				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	78.48619				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	101.07718				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	78.37200				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	107.50470				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.30999				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	100.54780				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.32548				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NN09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN09U</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 19/01/2021 Spot Bond					0.00000	111.33000				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					0.00000	96.78997				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>	
NNF01 On 24/06/2025 Spot Bond					0.00000	95.79000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 01/08/2022 Spot Bond					0.00000	82.45865				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	82.45865				0.00	0	4,000,000.00
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
NNF04 On 05/08/2024 Spot Bond					0.00000	117.05140				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	106.30360				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 20/09/2020 Spot Bond					0.00000	120.46710				0.00	0	
<b>Total NNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF07</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 22/09/2020 Spot Bond					0.00000	120.31630				0.00	0	
<b>Total NNF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF08</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.49649				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	112.87705				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.67813				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.67928				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.64116				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.52892				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.22798				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.72272				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.69550				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.57754				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.30271				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.59373				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/10/2022 Spot Bond			6.66000	113.95149	6.66000	113.93120				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			4.01000	188.56227	4.01000	188.57339				0.00	0	300,000,00
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
NRA02 On 30/11/2028 Spot Bond			9.56500	116.33078	9.56500	116.30108			5,429,094,000.00		567,600	3,880,40
<b>Total NRA028 SPOT</b>									<b>5,429,094,000.00</b>		<b>567,600</b>	<b>3,880,40</b>
<b>Total For NRA028</b>									<b>5,429,094,000.00</b>		<b>567,600</b>	<b>3,880,40</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	13.24567	100.00000	13.21636				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NSN97U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NSN97U</b>										<b>0.00</b>	<b>0</b>	
NTC19 On 27/07/2020 Spot Bond					0.00000	101.24485				0.00	200,000,000	100,000,00

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 NTC19 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For NTC19</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
NTC20 On 27/07/2020 Spot Bond					0.00000	101.16515				0.00	0	
<b>Total NTC20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC20</b>										<b>0.00</b>	<b>0</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.80921				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.11844				0.00	0	
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.51357				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.31804				0.00	0	
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.54734				0.00	0	
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.41694				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.28376				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.28730				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.17312				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC31 On 10/06/2022 Spot Bond					0.00000	100.34532				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.17416				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			6.31000	109.34643	6.31000	109.32797				0.00	0	1,500,000,00
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
OML07 On 19/03/2025 Spot Bond			9.71500	107.69674	9.71500	107.66897				0.00	0	1,630,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,00</b>
OML08 On 14/09/2020 Spot Bond					0.00000	100.54775				0.00	200,000,000	100,000,00
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For OML08</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.61000	111.89254	6.61000	111.87277				0.00	0	1,000,000,00
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
OML10 On 14/09/2025 Spot Bond			9.41500	111.17710	9.41500	111.14931				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					0.00000	97.26808				0.00	7,300,000,000	3,800,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>7,300,000,000</b>	<b>3,800,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>7,300,000,000</b>	<b>3,800,000,00</b>
PBAJ1U 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>	
PBAV1U 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>	
PBBJ1U 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>	
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBDJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For PBDJ1U</b>										<b>0.00</b>	<b>0</b>	
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBGJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBGJ1U</b>										<b>0.00</b>	<b>0</b>	
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBJC1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBJC1U</b>										<b>0.00</b>	<b>0</b>	
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBJJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBJJ1U</b>										<b>0.00</b>	<b>0</b>	
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBKJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBKJ1U</b>										<b>0.00</b>	<b>0</b>	
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBKS1U</b>										<b>0.00</b>	<b>0</b>	
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBLS1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBLS1U</b>										<b>0.00</b>	<b>0</b>	
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBUJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBUJ1U</b>										<b>0.00</b>	<b>0</b>	
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBVJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBVJ1U</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.32658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.33509				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	106.73100	10.00000	106.70300				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					0.00000	100.56879				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.89942				0.00	0	
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.99339				0.00	0	
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.55033				0.00	0	
<b>Total PMM55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM55</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.73558				0.00	0	
<b>Total PRE2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A2</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.77546				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.85514				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.86652				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
PRE2D On 20/02/2022 Spot Bond					0.00000	100.87789				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			7.63000	114.75328	7.61500	114.81209			614,018,515,501,000.00	2,046,398,232,700	1,759,515,213,900	
<b>Total R186 SPOT</b>									<b>14,018,515,501,000.00</b>	<b>046,398,232,700</b>	<b>759,515,213,900</b>	
<b>Total For R186</b>									<b>14,018,515,501,000.00</b>	<b>046,398,232,700</b>	<b>759,515,213,900</b>	
R197 On 07/12/2023 Spot Bond			2.81000	306.31160	2.81000	306.33953			58,284,211,282,000.00	20,741,712,200	25,088,451,100	
<b>Total R197 SPOT</b>									<b>58,284,211,282,000.00</b>	<b>20,741,712,200</b>	<b>25,088,451,100</b>	
<b>Total For R197</b>									<b>58,284,211,282,000.00</b>	<b>20,741,712,200</b>	<b>25,088,451,100</b>	
R202 On 07/12/2033 Spot Bond			4.64000	210.21952	4.65000	210.01004			253,688,588,672,000.00	54,674,264,800	131,585,324,800	
<b>Total R202 SPOT</b>									<b>3,688,588,672,000.00</b>	<b>54,674,264,800</b>	<b>131,585,324,800</b>	
<b>Total For R202</b>									<b>3,688,588,672,000.00</b>	<b>54,674,264,800</b>	<b>131,585,324,800</b>	
R2023 On 28/02/2023 Spot Bond			4.98000	109.43490	5.01000	109.34321			849,028,335,648,000.00	170,487,617,600	956,578,514,200	
<b>Total R2023 SPOT</b>									<b>19,028,335,648,000.00</b>	<b>170,487,617,600</b>	<b>956,578,514,200</b>	
<b>Total For R2023</b>									<b>19,028,335,648,000.00</b>	<b>170,487,617,600</b>	<b>956,578,514,200</b>	
R2030 On 31/01/2030 Spot Bond			9.17000	95.99656	9.17000	95.97293			862,185,033,000,000.00	1,184,534,900,000	1,885,710,005,400	
<b>Total R2030 SPOT</b>									<b>2,185,033,000,000.00</b>	<b>184,534,900,000</b>	<b>385,710,005,400</b>	
<b>Total For R2030</b>									<b>2,185,033,000,000.00</b>	<b>184,534,900,000</b>	<b>385,710,005,400</b>	
R2032 On 31/03/2032 Spot Bond			10.05000	89.82171	10.05000	89.79765			174,463,280,410,000.00	514,871,968,200	732,235,425,700	
<b>Total R2032 SPOT</b>									<b>14,463,280,410,000.00</b>	<b>514,871,968,200</b>	<b>732,235,425,700</b>	
<b>Total For R2032</b>									<b>14,463,280,410,000.00</b>	<b>514,871,968,200</b>	<b>732,235,425,700</b>	
R2035 On 28/02/2035 Spot Bond			10.69000	89.68217	10.69000	89.65694			720,496,950,645,000.00	628,671,370,500	1,122,320,594,100	
<b>Total R2035 SPOT</b>									<b>20,496,950,645,000.00</b>	<b>628,671,370,500</b>	<b>122,320,594,100</b>	
<b>Total For R2035</b>									<b>20,496,950,645,000.00</b>	<b>628,671,370,500</b>	<b>122,320,594,100</b>	
R2037 On 31/01/2037 Spot Bond			10.94500	85.03609	10.94500	85.01121			984,221,990,921,500.00	181,290,268,700	759,725,287,600	
<b>Total R2037 SPOT</b>									<b>14,221,990,921,500.00</b>	<b>181,290,268,700</b>	<b>759,725,287,600</b>	
<b>Total For R2037</b>									<b>14,221,990,921,500.00</b>	<b>181,290,268,700</b>	<b>759,725,287,600</b>	
R2040 On 31/01/2040 Spot Bond			11.13000	86.92448	11.13000	86.89862			752,390,402,012,000.00	966,072,812,400	582,179,953,400	
<b>Total R2040 SPOT</b>									<b>2,390,402,012,000.00</b>	<b>966,072,812,400</b>	<b>582,179,953,400</b>	
<b>Total For R2040</b>									<b>2,390,402,012,000.00</b>	<b>966,072,812,400</b>	<b>582,179,953,400</b>	
R2044 On 31/01/2044 Spot Bond			11.24000	83.18979	11.24000	83.16480			442,618,319,272,000.00	840,090,597,800	260,158,830,800	
<b>Total R2044 SPOT</b>									<b>12,618,319,272,000.00</b>	<b>840,090,597,800</b>	<b>260,158,830,800</b>	
<b>Total For R2044</b>									<b>12,618,319,272,000.00</b>	<b>840,090,597,800</b>	<b>260,158,830,800</b>	
R2048 On 28/02/2048 Spot Bond			11.18500	82.23215	11.18500	82.20795			850,594,227,891,000.00	2,847,616,828,600	2,927,468,497,900	
<b>Total R2048 SPOT</b>									<b>50,594,227,891,000.00</b>	<b>847,616,828,600</b>	<b>927,468,497,900</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R2048</b>									<b>50,594,227,891,000.00</b>	<b>847,616,828,600</b>	<b>327,468,497,94</b>
R208 On 31/03/2021 Spot Bond			3.57500	104.02426	3.57500	104.01419			387,100,000,000,000.00	388,000,000,000	618,388,966,90
<b>Total R208 SPOT</b>									<b>37,100,000,000,000.00</b>	<b>388,000,000,000</b>	<b>518,388,966,90</b>
<b>Total For R208</b>									<b>37,100,000,000,000.00</b>	<b>388,000,000,000</b>	<b>518,388,966,90</b>
R209 On 31/03/2036 Spot Bond			10.61500	68.51513	10.64500	68.32608			775,492,173,452,000.00	449,881,504,800	871,241,238,20
<b>Total R209 SPOT</b>									<b>5,492,173,452,000.00</b>	<b>449,881,504,800</b>	<b>371,241,238,20</b>
<b>Total For R209</b>									<b>5,492,173,452,000.00</b>	<b>449,881,504,800</b>	<b>371,241,238,20</b>
R210 On 31/03/2028 Spot Bond			4.24000	183.94112	4.18000	184.70566			32,835,451,248,000.00	7,744,210,200	31,443,208,70
<b>Total R210 SPOT</b>									<b>32,835,451,248,000.00</b>	<b>7,744,210,200</b>	<b>31,443,208,70</b>
<b>Total For R210</b>									<b>32,835,451,248,000.00</b>	<b>7,744,210,200</b>	<b>31,443,208,70</b>
R212 On 31/01/2022 Spot Bond			2.48000	167.58173	2.43000	167.72618			712,286,256,000.00	287,212,200	50,923,384,90
<b>Total R212 SPOT</b>									<b>712,286,256,000.00</b>	<b>287,212,200</b>	<b>50,923,384,90</b>
<b>Total For R212</b>									<b>712,286,256,000.00</b>	<b>287,212,200</b>	<b>50,923,384,90</b>
R213 On 28/02/2031 Spot Bond			9.60500	85.20021	9.61000	85.14955			093,966,136,306,500.00	113,895,485,300	461,379,352,80
<b>Total R213 SPOT</b>									<b>13,966,136,306,500.00</b>	<b>113,895,485,300</b>	<b>461,379,352,80</b>
<b>Total For R213</b>									<b>13,966,136,306,500.00</b>	<b>113,895,485,300</b>	<b>461,379,352,80</b>
R214 On 28/02/2041 Spot Bond			10.90500	66.28576	10.90500	66.26674			521,886,224,124,000.00	322,960,680,800	939,219,004,70
<b>Total R214 SPOT</b>									<b>21,886,224,124,000.00</b>	<b>322,960,680,800</b>	<b>339,219,004,70</b>
<b>Total For R214</b>									<b>21,886,224,124,000.00</b>	<b>322,960,680,800</b>	<b>339,219,004,70</b>
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC001U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC001U</b>									<b>0.00</b>	<b>0</b>	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC002U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC002U</b>									<b>0.00</b>	<b>0</b>	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC003U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC003U</b>									<b>0.00</b>	<b>0</b>	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC004U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC004U</b>									<b>0.00</b>	<b>0</b>	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RC005U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RC005U</b>									<b>0.00</b>	<b>0</b>	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RC006U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC006U</b>										<b>0.00</b>	<b>0</b>	
RC007\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC007U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC007U</b>										<b>0.00</b>	<b>0</b>	
RC008\On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC008U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC008U</b>										<b>0.00</b>	<b>0</b>	
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC009U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC009U</b>										<b>0.00</b>	<b>0</b>	
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC010U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC010U</b>										<b>0.00</b>	<b>0</b>	
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC011U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC011U</b>										<b>0.00</b>	<b>0</b>	
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC017U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC017U</b>										<b>0.00</b>	<b>0</b>	
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC018U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC018U</b>										<b>0.00</b>	<b>0</b>	
RC019\On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC019U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC019U</b>										<b>0.00</b>	<b>0</b>	
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC020U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC020U</b>										<b>0.00</b>	<b>0</b>	
RC021\On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC021U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC021U</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF06U</b>										<b>0.00</b>	<b>0</b>	
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF08U</b>										<b>0.00</b>	<b>0</b>	
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF10U</b>										<b>0.00</b>	<b>0</b>	
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDF16U</b>										<b>0.00</b>	<b>0</b>	
RDF171 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>	
RDF181 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>	
RDF191 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>	
RDF261 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>	
RDF271 On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF27U</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.85848				0.00	0	
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.47895				0.00	0	
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.69145				0.00	0	
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.89860				0.00	0	
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.16701				0.00	0	
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.22968				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.71795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.63214				0.00	0	
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.46959				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.86278				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.98263				0.00	0	
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.13603				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.14210				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.02874				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.70568				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.84575				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.74371				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.02162				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.73685				0.00	0	
<b>Total RDFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFC50</b>										<b>0.00</b>	<b>0</b>	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.33830				0.00	0	
<b>Total RDFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFC51</b>										<b>0.00</b>	<b>0</b>	
REB18 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total REB18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For REB18U</b>										<b>0.00</b>	<b>0</b>	
RED12 On 12/04/2021 Spot Bond					0.00000	102.32331				0.00	0	
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	
RED20 On 05/07/2020 Spot Bond					0.00000	99.86260				0.00	0	
<b>Total RED205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED205</b>										<b>0.00</b>	<b>0</b>	
RED30 On 16/09/2021 Spot Bond					0.00000	100.32992				0.00	0	
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	100.64596				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/03/2022 Spot Bond					0.00000	105.73898				0.00	0	
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/03/2022 Spot Bond					0.00000	107.10452				0.00	0	
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.31237				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.58827				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RED80 On 06/04/2021 Spot Bond					0.00000	102.64183				0.00	0	
<b>Total RED801 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RED801</b>										<b>0.00</b>	<b>0</b>	
RED90 On 28/07/2022 Spot Bond					0.00000	105.18727				0.00	0	
<b>Total RED901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED901</b>										<b>0.00</b>	<b>0</b>	
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	100.85157				0.00	0	
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	
RES38 On 01/08/2020 Spot Bond					0.00000	101.06335				0.00	0	
<b>Total RES38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES38</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	101.62001				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	98.58832				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES42U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES42U</b>										<b>0.00</b>	<b>0</b>	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES44U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES44U</b>										<b>0.00</b>	<b>0</b>	
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES46U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES46U</b>										<b>0.00</b>	<b>0</b>	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES47U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES47U</b>										<b>0.00</b>	<b>0</b>	
RES48I On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES48U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES48U</b>										<b>0.00</b>	<b>0</b>	
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW21 On 21/04/2021 Spot Bond			5.80000	105.17166	5.80000	105.15524				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			6.66000	109.19796	6.66000	109.17841				0.00	0	6,209,072,70
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,209,072,70</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>6,209,072,70</b>
RW28 On 10/12/2028 Spot Bond			11.48000	94.03642	11.48000	94.00774				0.00	0	5,434,80
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,434,80</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>5,434,80</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.73100	10.00000	106.70300				0.00	0	
<b>Total SBK12/R157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK12/R157</b>										<b>0.00</b>	<b>0</b>	
SBK18 On 24/10/2020 Spot Bond					0.00000	101.38728				0.00	0	200,000,00
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBK23 On 28/05/2022 Spot Bond			6.28000	110.42789	6.28000	110.40934				0.00	0	2,030,000,00
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,00</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,030,000,00</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	101.78565				0.00	0	
<b>Total SBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.95109				0.00	0	270,000,00
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
SBK26 On 25/04/2021 Spot Bond			6.08000	107.08465	6.08000	107.06713				0.00	0	
<b>Total SBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK26</b>										<b>0.00</b>	<b>0</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	101.07376				0.00	0	
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS18 On 23/06/2021 Spot Bond					0.00000	100.81897				0.00	0	40,000,00
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
SBS19 On 23/06/2021 Spot Bond			4.59000	105.52097	4.59000	105.50789			963,900,000,000.00		210,000,000	210,000,00
<b>Total SBS19 SPOT</b>									<b>963,900,000,000.00</b>		<b>210,000,000</b>	<b>210,000,00</b>
<b>Total For SBS19</b>									<b>963,900,000,000.00</b>		<b>210,000,000</b>	<b>210,000,00</b>
SBS20 On 15/05/2026 Spot Bond			7.10500	115.22998	7.10500	115.20812				0.00	0	34,807,20
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,807,20</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>34,807,20</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.06646				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			5.86500	117.46729	5.86500	117.44863				0.00	0	48,862,138,10
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>48,862,138,10</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>48,862,138,10</b>
SBS3 On 25/05/2026 Spot Bond			7.23000	105.42552	7.23000	105.40517				0.00	0	103,671,60
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>103,671,60</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>103,671,60</b>
SBS31 On 12/06/2027 Spot Bond			7.73000	111.41177	7.73000	111.38869				0.00	0	142,708,90
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>142,708,90</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>142,708,90</b>
SBS34 On 19/09/2024 Spot Bond			6.22000	117.05587	6.22000	117.03639				0.00	0	10,000,000,00
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
SBS38 On 29/01/2025 Spot Bond			6.47000	114.09378	6.47000	114.07382				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			8.67500	110.76114	8.67500	110.73530				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS4 On 16/11/2021 Spot Bond			4.90000	105.94175	4.90000	105.92782				0.00	0	
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	
SBS40 On 12/11/2020 Spot Bond					0.00000	101.27520				0.00	400,000,000	200,000,00
<b>Total SBS40 SPOT</b>										<b>0.00</b>	<b>400,000,000</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 SBS40</b>										0.00	400,000,000	200,000,000
SBS41 On 12/11/2022 Spot Bond			5.28000	111.67752	5.28000	111.66170				0.00	0	
<b>Total SBS41 SPOT</b>										0.00	0	
<b>Total For SBS41</b>										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.83000	118.32408	6.83000	118.30249				0.00	0	7,140,500
<b>Total SBS42 SPOT</b>										0.00	0	7,140,500
<b>Total For SBS42</b>										0.00	0	7,140,500
SBS43 On 12/11/2027 Spot Bond			7.78500	118.24463	7.78500	118.22009				0.00	0	
<b>Total SBS43 SPOT</b>										0.00	0	
<b>Total For SBS43</b>										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.42107				0.00	3,000,000,000	1,500,000,000
<b>Total SBS45 SPOT</b>										0.00	3,000,000,000	1,500,000,000
<b>Total For SBS45</b>										0.00	3,000,000,000	1,500,000,000
SBS46 On 15/02/2023 Spot Bond			5.36500	116.78757	5.36500	116.77059				0.00	0	
<b>Total SBS46 SPOT</b>										0.00	0	
<b>Total For SBS46</b>										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.12512				0.00	0	
<b>Total SBS47 SPOT</b>										0.00	0	
<b>Total For SBS47</b>										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.66965				0.00	0	
<b>Total SBS49 SPOT</b>										0.00	0	
<b>Total For SBS49</b>										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.96500	110.70803	4.96500	110.69311				0.00	0	
<b>Total SBS50 SPOT</b>										0.00	0	
<b>Total For SBS50</b>										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.88000	5.88000	5.88000	116.49073				0.00	0	
<b>Total SBS51 SPOT</b>										0.00	0	
<b>Total For SBS51</b>										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.21656				0.00	0	
<b>Total SBS52 SPOT</b>										0.00	0	
<b>Total For SBS52</b>										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.76546				0.00	0	
<b>Total SBS53 SPOT</b>										0.00	0	
<b>Total For SBS53</b>										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.03676				0.00	200,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
SBS56 On 12/06/2022 Spot Bond			5.07500	107.57645	5.07500	107.56172				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.09481				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.27885				0.00	0	39,547,800
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>39,547,800</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>39,547,800</b>
SBS59 On 09/10/2020 Spot Bond					0.00000	100.01641				0.00	0	
<b>Total SBS59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS59</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	102.11357				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.41858				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.95194				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.01289				0.00	0	1,000,000,000
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	99.27955				0.00	0	420,000,000
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	<b>420,000,000</b>
SBS66 On 26/06/2022 Spot Bond					0.00000	99.87444				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	98.61656				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS68 On 21/11/2024 Spot Bond					0.00000	99.85639				0.00	500,000,000	500,000,000
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.47107				0.00	0	0
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBSI11 On 07/12/2023 Spot Bond			3.93000	295.78979	3.93000	295.80785				78,600,000,000.00	20,000,000	35,000,000
<b>Total SBSI11 SPOT</b>										<b>78,600,000,000.00</b>	<b>20,000,000</b>	<b>35,000,000</b>
<b>Total For SBSI11</b>										<b>78,600,000,000.00</b>	<b>20,000,000</b>	<b>35,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			5.78000	5.78000	5.78000	187.01262				21,732,800,000,000.00	3,760,000,000	4,705,057,300
<b>Total SBSI14 SPOT</b>										<b>21,732,800,000,000.00</b>	<b>3,760,000,000</b>	<b>4,705,057,300</b>
<b>Total For SBSI14</b>										<b>21,732,800,000,000.00</b>	<b>3,760,000,000</b>	<b>4,705,057,300</b>
SBT101 On 31/03/2022 Spot Bond					0.00000	102.69940				0.00	1,704,131,700	1,136,087,800
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>1,704,131,700</b>	<b>1,136,087,800</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>1,704,131,700</b>	<b>1,136,087,800</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	102.67967				0.00	2,598,645,000	3,166,688,900
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>2,598,645,000</b>	<b>3,166,688,900</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>2,598,645,000</b>	<b>3,166,688,900</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	96.22594				0.00	0	0
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	100.95623				0.00	0	0
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	96.61835				0.00	0	0
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT203 On 03/12/2023 Spot Bond			7.11000	110.63330	7.11000	110.61219				0.00	0	0
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT204 On 16/04/2024 Spot Bond					0.00000	101.49062				0.00	0	0
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT206 On 31/01/2025 Spot Bond					0.00000	94.92306				0.00	0	0
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.14850				0.00	4,640,000,000	2,320,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>4,640,000,000</b>	<b>2,320,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>4,640,000,000</b>	<b>2,320,000,000</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	99.76829				0.00	0	
<b>Total SGI004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI004</b>										<b>0.00</b>	<b>0</b>	
SGI005 On 10/07/2021 Spot Bond					0.00000	99.77558				0.00	0	
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	97.81321				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	106.73100	10.00000	106.70300				0.00	0	
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.69832				0.00	0	
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.90897				0.00	0	
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.84022				0.00	0	
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.87963				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.14795				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.94086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.94336				0.00	0	
<b>Total SLRB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB3</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.94980				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.88605				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.05813				0.00	0	
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.99817				0.00	0	
<b>Total SLRC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC3</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.02629				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.85454				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SNT02 On 12/04/2021 Spot Bond					0.00000	102.50247				0.00	0	
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			6.86000	114.81286	6.86000	114.79171				0.00	0	4,050,000,00
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,050,000,00</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>4,050,000,00</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	100.27406				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	92.52387				0.00	0	409,200,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>409,200,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>409,200,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.99461				0.00	0	
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.74587				0.00	0	20,000,00
<b>Total SPDA11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SPDA11</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.56480				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.68940				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.72594				0.00	0	
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.03061				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.25718				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.32983				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.20650				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG008 On 15/10/2022 Spot Bond					0.00000	101.38344				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG009 On 15/10/2024 Spot Bond					0.00000	101.45075				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPGC01 On 15/10/2020 Spot Bond					0.00000	101.07867				0.00	0	
<b>Total SPGC01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SPGC01</b>										<b>0.00</b>	<b>0</b>	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS039U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS039U</b>										<b>0.00</b>	<b>0</b>	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS044U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS044U</b>										<b>0.00</b>	<b>0</b>	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS046U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS046U</b>										<b>0.00</b>	<b>0</b>	
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS052U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS052U</b>										<b>0.00</b>	<b>0</b>	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS053U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS053U</b>										<b>0.00</b>	<b>0</b>	
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS054U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS054U</b>										<b>0.00</b>	<b>0</b>	
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS055U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS055U</b>										<b>0.00</b>	<b>0</b>	
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS056U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS056U</b>										<b>0.00</b>	<b>0</b>	
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS057U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS057U</b>										<b>0.00</b>	<b>0</b>	
SS058L On 19/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS058U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS058U</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.98821				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSN00 On 31/03/2021 Spot Bond			5.67500	102.47776	5.67500	102.46210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	
SSN004 On 31/03/2021 Spot Bond			5.67500	102.47776	5.67500	102.46210				0.00	0	
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	
SSN005 On 31/01/2025 Spot Bond			5.23000	5.23000	5.23000	130.78051				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN011 On 21/12/2026 Spot Bond			9.11500	106.96805	9.11500	106.94199				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN017 On 28/02/2031 Spot Bond			11.48000	75.18896	11.48000	75.16628				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN021 On 07/12/2023 Spot Bond					0.00000	96.51658				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN029 On 17/11/2020 Spot Bond					0.00000	100.85036				0.00	0	
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	
SSN035 On 01/06/2021 Spot Bond					0.00000	100.55243				0.00	0	
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	104.10582				0.00	0	
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	
SSN038 On 13/10/2023 Spot Bond					0.00000	101.64132				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN040 On 13/10/2023 Spot Bond			6.41000	111.99773	6.41000	111.97842				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN041 On 31/01/2038 Spot Bond			5.35000	98.12477	5.35000	98.12696				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04 On 09/02/2027 Spot Bond					0.00000	99.41717				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.23922				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	99.80340				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			3.84000	3.84000	3.84000	296.63783				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/09/2020 Spot Bond					0.00000	100.01401				0.00	0	
<b>Total SSN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN051</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2020 Spot Bond					0.00000	101.11554				0.00	400,000,000	200,000,000
<b>Total SSN052 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SSN052</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SSN05 On 26/10/2022 Spot Bond					0.00000	101.17279				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.06260				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond					0.00000	99.93650				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			5.40000	5.40000	5.40000	170.02952				0.00	0	
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			4.61500	4.61500	4.61500	134.23694				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			5.55000	5.55000	5.55000	95.58430			4,884,000,000,000.00	880,000,000	1,095,075,75	
<b>Total SSN063 SPOT</b>									<b>4,884,000,000,000.00</b>	<b>880,000,000</b>	<b>1,095,075,75</b>	
<b>Total For SSN063</b>									<b>4,884,000,000,000.00</b>	<b>880,000,000</b>	<b>1,095,075,75</b>	
SSN06: On 31/03/2029 Spot Bond			5.16000	5.16000	5.16000	92.38750			0.00	0	0	
<b>Total SSN064 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN064</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			5.36000	5.36000	5.36000	170.48895			0.00	0	0	
<b>Total SSN065 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN065</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.57625			0.00	0	0	
<b>Total SSN068 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN068</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.56610			0.00	0	0	
<b>Total SSN069 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN069</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.54113			0.00	0	0	
<b>Total SSN070 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN070</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.26542			0.00	0	0	
<b>Total SSN073 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN073</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.25936			0.00	0	0	
<b>Total SSN074 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN074</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0	
<b>Total SSN075 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN075</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0	
<b>Total SSN076 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN076</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.19496			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 SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.66908				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078 On 31/07/2021 Spot Bond					0.00000	82.46400				0.00	0	
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	
SSN079 On 16/08/2020 Spot Bond					0.00000	103.89125				0.00	0	
<b>Total SSN080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN080</b>										<b>0.00</b>	<b>0</b>	
SSN080 On 27/08/2024 Spot Bond					0.00000	100.60983				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.33302				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.07196				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			5.52500	5.52500	5.52500	191.92313				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	
SSN086 On 21/12/2026 Spot Bond					0.00000	98.78964				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.06491				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 31/01/2030 Spot Bond					0.00000	101.05598				0.00	0	
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.43067				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.45239				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.38592				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 31/01/2030 Spot Bond			9.83500	91.03424	9.83500	92.10509				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.49500				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			8.63500	103.77722	8.63500	103.75325				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T13A11 On 21/08/2020 Spot Bond					0.00000	100.92620				0.00	0	
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	
T13A12 On 21/08/2020 Spot Bond			5.55500	104.42041	5.55500	104.40463				0.00	0	
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	
T13A15 On 21/08/2020 Spot Bond					0.00000	100.73697				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			5.65500	104.34667	5.65500	104.33063				0.00	0	
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.73621				0.00	0	
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	
T13A2C On 21/08/2020 Spot Bond			5.60500	104.07093	5.60500	104.05508				0.00	0	
<b>Total T13A20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T13A20</b>										<b>0.00</b>	<b>0</b>	
T13A21 On 21/08/2020 Spot Bond					0.00000	100.68912				0.00	0	
<b>Total T13A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T13A21</b>										<b>0.00</b>	<b>0</b>	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.72496				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	101.79627	8.55000	101.77311				0.00	0	
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.45161				0.00	0	
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A13</b>										<b>0.00</b>	<b>0</b>	
T15OM On 21/11/2020 Spot Bond					0.00000	100.62922				0.00	0	
<b>Total T15OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T15OM4</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2020 Spot Bond					0.00000	100.62874				0.00	0	
<b>Total T16OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM1</b>										<b>0.00</b>	<b>0</b>	
TFS13€ On 06/07/2020 Spot Bond					0.00000	99.94327				0.00	0	
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 28/10/2021 Spot Bond					0.00000	101.20507				0.00	0	
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.75924				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS147 On 12/10/2020 Spot Bond					0.00000	101.56189				0.00	0	
<b>Total TFS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS147</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	102.22737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS148 On 31/10/2021 Spot Bond					0.00000	101.03954				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.43608				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>	
TFS152 On 06/07/2021 Spot Bond					0.00000	99.75930				0.00	0	
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.51808				0.00	0	20,000,00
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
TFS155 On 03/09/2021 Spot Bond					0.00000	99.94480				0.00	0	
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.58660				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.74880				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>	
TFS158 On 20/03/2022 Spot Bond					0.00000	99.87644				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS159 On 20/03/2024 Spot Bond					0.00000	98.06572				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.50826				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.99721				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS163 On 22/10/2022 Spot Bond					0.00000	100.74311				0.00	0	1,700,000,00
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	101.14560				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH13A On 21/08/2020 Spot Bond					0.00000	100.74590				0.00	0	
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	
TH13A On 21/08/2020 Spot Bond			5.97500	103.81032	5.97500	103.79347				0.00	0	
<b>Total TH13A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A4</b>										<b>0.00</b>	<b>0</b>	
TH13A On 21/08/2020 Spot Bond					0.00000	100.89059				0.00	0	30,000,00
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
TH13A On 21/08/2020 Spot Bond			4.79000	104.13172	4.79000	104.11815				0.00	0	1,930,000,00
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,930,000,00</b>
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	<b>1,930,000,00</b>
TH13B On 21/08/2020 Spot Bond					0.00000	100.77515				0.00	0	
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	
TH13B On 21/08/2020 Spot Bond					0.00000	100.77626				0.00	0	
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	
TH13B On 21/08/2020 Spot Bond					0.00000	100.80851				0.00	0	
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	
TH13B On 21/08/2020 Spot Bond					0.00000	100.77559				0.00	0	
<b>Total TH13B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B4</b>										<b>0.00</b>	<b>0</b>	
TH13B On 21/08/2020 Spot Bond					0.00000	100.77181				0.00	0	
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	
TH13C On 21/08/2020 Spot Bond					0.00000	100.85298				0.00	0	
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	
TH13C On 21/08/2020 Spot Bond					0.00000	100.86187				0.00	0	
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	
TH13C On 21/08/2020 Spot Bond					0.00000	100.86409				0.00	0	
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	
TH13C On 21/08/2020 Spot Bond					0.00000	100.88631				0.00	0	
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	
TH13C On 21/08/2020 Spot Bond					0.00000	100.91407				0.00	0	
<b>Total TH13C5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13C5</b>										<b>0.00</b>	<b>0</b>	
TH13D On 21/08/2020 Spot Bond					0.00000	101.21886				0.00	0	
<b>Total TH13D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13D1</b>										<b>0.00</b>	<b>0</b>	
TH13D On 21/08/2020 Spot Bond					0.00000	101.21886				0.00	0	
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	
TH13D On 21/08/2020 Spot Bond					0.00000	101.25204				0.00	0	
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13D3</b>										<b>0.00</b>	<b>0</b>	
TH13D On 21/08/2020 Spot Bond					0.00000	101.23545				0.00	0	
<b>Total TH13D4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13D4</b>										<b>0.00</b>	<b>0</b>	
TH13D On 21/08/2020 Spot Bond					0.00000	101.24098				0.00	0	
<b>Total TH13D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13D5</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond					0.00000	100.74053				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			5.40500	107.32678	5.40500	107.31123				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A4 On 21/11/2021 Spot Bond					0.00000	101.61686				0.00	0	20,000,00
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
TH14A7 On 21/11/2021 Spot Bond			5.56500	106.03782	5.56500	106.02200				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.80833				0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.04143				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.76166				0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.52732				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.63971				0.00	0	
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.82833				0.00	0	
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.19618				0.00	0	
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D1 On 21/11/2021 Spot Bond					0.00000	102.85792				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>	
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.44704				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2020 Spot Bond					0.00000	100.70329				0.00	0	
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A1</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.69828				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.07379				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2020 Spot Bond					0.00000	100.77885				0.00	0	
<b>Total TH15A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A4</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.55783				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2020 Spot Bond					0.00000	100.67597				0.00	0	
<b>Total TH15A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A7</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.68718				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.73837				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	101.17576				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	101.27832				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.79063				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	101.44188				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.76395				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.72669				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.59582				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.00045				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.67046				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.69162				0.00	0	30,000,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For TH16A2</b>			8.49000	103.06116	8.49000	103.03762				<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
TH16A: On 21/08/2024 Spot Bond										0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.71833				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.75282				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.99157				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	106.73100	10.00000	106.70300				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TL21U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL21U</b>										<b>0.00</b>	<b>0</b>	
TL22 On 04/03/2021 Spot Bond					0.00000	100.41643				0.00	0	
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL22</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.29087				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			6.18000	108.64969	6.18000	108.63172				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			7.46000	110.55073	7.46000	110.52873				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.60184				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	102.18337				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			8.86000	103.34270	8.86000	103.31823			8,860,000,000,000.00	1,000,000,000	1,000,000,000	
<b>Total TL28 SPOT</b>									<b>8,860,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For TL28</b>									<b>8,860,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.24550				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	99.91514				0.00	1,000,000,000	1,000,000,000
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
TL31 On 10/06/2026 Spot Bond					0.00000	100.33109				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.93761				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TLC09 On 17/09/2020 Spot Bond					0.00000	100.19173				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			4.11000	104.34528	4.11000	104.33364				0.00	0	9,979,740,00
<b>Total TN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,979,740,00</b>
<b>Total For TN20</b>										<b>0.00</b>	<b>0</b>	<b>9,979,740,00</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	86.91459	100.00000	86.71840				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	55.51386	100.00000	55.39166				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			7.19000	112.21885	7.19000	112.19731				0.00	0	19,174,500,00
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,174,500,00</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>19,174,500,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	18.16480	100.00000	18.12482				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			9.23500	104.54039	9.23500	104.51446			10,247,156,000.00		1,109,600	29,446,260,00
<b>Total TN25 SPOT</b>									<b>10,247,156,000.00</b>		<b>1,109,600</b>	<b>29,446,260,00</b>
<b>Total For TN25</b>									<b>10,247,156,000.00</b>		<b>1,109,600</b>	<b>29,446,260,00</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	14.21506	100.00000	14.18342			0.00		0	
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For TN25/R186</b>									<b>0.00</b>		<b>0</b>	
TN27 On 14/11/2027 Spot Bond			9.61500	97.45149	9.61500	97.42663			8,524,659,000.00		886,600	9,256,430,20
<b>Total TN27 SPOT</b>									<b>8,524,659,000.00</b>		<b>886,600</b>	<b>9,256,430,20</b>
<b>Total For TN27</b>									<b>8,524,659,000.00</b>		<b>886,600</b>	<b>9,256,430,20</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.14656	100.00000	10.12423			0.00		0	
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For TN27/R186</b>									<b>0.00</b>		<b>0</b>	
TN30 On 09/10/2030 Spot Bond			10.89500	99.96927	10.89500	99.94030			0.00		0	1,523,160,20
<b>Total TN30 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>1,523,160,20</b>
<b>Total For TN30</b>									<b>0.00</b>		<b>0</b>	<b>1,523,160,20</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	119.67162	8.00000	119.64597			0.00		0	
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.63000	88.78451	12.63000	88.75481				0.00	0	2,900,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,900,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.43230	10.75000	102.40300				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>	
TNF25U 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	106.73100	10.00000	106.70300				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			6.42000	102.04232	6.42000	102.02484				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			5.90500	102.10931	5.90500	102.09322				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			5.70500	5.70500	5.70500	102.19349				0.00	0	
<b>Total TRA2A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.28992				0.00	0	
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.30073				0.00	0	
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.01436				0.00	0	
<b>Total TRA2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2C1</b>										<b>0.00</b>	<b>0</b>	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.36335				0.00	0	
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.47518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.47518				0.00	0	
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.86480				0.00	0	
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.87810				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			6.12000	107.51159	6.12000	107.49398				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.85828				0.00	0	
<b>Total TRA3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A6</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.86766				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.08115				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.05382				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.15300				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.63476				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			6.41000	112.03839	6.41000	111.30082				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A1 On 13/10/2020 Spot Bond					0.00000	101.44947				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>	
TRA4A1 On 13/04/2022 Spot Bond					0.00000	101.57527				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>	
TRA4A1 On 13/04/2024 Spot Bond					0.00000	101.63476				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>	
TRA4A1 On 13/04/2024 Spot Bond			8.62000	101.86180	8.62000	101.83832				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>	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	101.85841				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>	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	101.85841				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRQ111 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ11U</b>										<b>0.00</b>	<b>0</b>	
TRQ121 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ12U</b>										<b>0.00</b>	<b>0</b>	
TRQ131 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ13U</b>										<b>0.00</b>	<b>0</b>	
TRQ141 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ14U</b>										<b>0.00</b>	<b>0</b>	
TSE031 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	
TSG011 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG01U SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TSG01U</b>										<b>0.00</b>	<b>0</b>	
TSG02l 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>	
TSG03l 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>	
TSG04l 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>	
TSG05l 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>	
TSG06l 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>	
TSG07l On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG07U</b>										<b>0.00</b>	<b>0</b>	
TSG08l On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG08U</b>										<b>0.00</b>	<b>0</b>	
TSP23c On 09/07/2020 Spot Bond					0.00000	99.83723				0.00	0	
<b>Total TSP233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP233</b>										<b>0.00</b>	<b>0</b>	
TSP23e On 13/08/2020 Spot Bond					0.00000	105.63731				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>	
TSP23f On 08/10/2020 Spot Bond					0.00000	98.01374				0.00	0	
<b>Total TSP238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP238</b>										<b>0.00</b>	<b>0</b>	
TSP24c On 12/11/2020 Spot Bond					0.00000	97.28222				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>	
TSP24e On 10/09/2020 Spot Bond					0.00000	98.66014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TSP242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP242</b>										<b>0.00</b>	<b>0</b>	
TSP242 On 04/03/2021 Spot Bond					0.00000	95.35985				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>	
TSP243 On 18/03/2021 Spot Bond					0.00000	95.21798				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>	
TSP244 On 08/04/2021 Spot Bond					0.00000	95.04140				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>	
TSP245 On 22/10/2020 Spot Bond					0.00000	98.18913				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>	
TSP246 On 22/04/2021 Spot Bond					0.00000	95.38276				0.00	0	
<b>Total TSP247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP247</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.21172				0.00	0	40,000,00
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.51187				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.57464				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.43269				0.00	0	
<b>Total TUHF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TUHF02</b>										<b>0.00</b>	<b>0</b>	
TWC333 On 10/07/2020 Spot Bond					0.00000	101.39849				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>	
TWC334 On 20/07/2020 Spot Bond					0.00000	101.02181				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC33 On 27/07/2020 Spot Bond					0.00000	100.96728				0.00	0	200,000,00
<b>Total TWC335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TWC335</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TWC33 On 30/07/2020 Spot Bond					0.00000	100.89443				0.00	0	
<b>Total TWC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC336</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 13/08/2020 Spot Bond					0.00000	100.68640				0.00	0	
<b>Total TWC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC337</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 19/08/2020 Spot Bond					0.00000	100.59646				0.00	0	
<b>Total TWC338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC338</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 26/08/2020 Spot Bond					0.00000	100.44666				0.00	0	
<b>Total TWC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC339</b>										<b>0.00</b>	<b>0</b>	
TWC34 On 07/09/2020 Spot Bond					0.00000	100.33902				0.00	0	
<b>Total TWC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC340</b>										<b>0.00</b>	<b>0</b>	
TWC34 On 11/09/2020 Spot Bond					0.00000	100.28879				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			6.37000	106.31899	6.37000	106.30087				0.00	0	
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.76500	110.12514	9.76500	110.09661				0.00	0	32,086,20
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>32,086,20</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>32,086,20</b>
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA1U</b>										<b>0.00</b>	<b>0</b>	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA2U</b>										<b>0.00</b>	<b>0</b>	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA3U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VCJA3U</b>										<b>0.00</b>	<b>0</b>	
VCJA4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA4U</b>										<b>0.00</b>	<b>0</b>	
VCJA5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA5U</b>										<b>0.00</b>	<b>0</b>	
VCJA6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA6U</b>										<b>0.00</b>	<b>0</b>	
VCJA7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA7U</b>										<b>0.00</b>	<b>0</b>	
VCJA8l On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA8U</b>										<b>0.00</b>	<b>0</b>	
VCJA9l On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA9U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA9U</b>										<b>0.00</b>	<b>0</b>	
VCJB1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB1U</b>										<b>0.00</b>	<b>0</b>	
VCJB2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	
VCJB3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VCJB6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB6U</b>										<b>0.00</b>	<b>0</b>	
VCJB71 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>	
VCJB81 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>	
VCJB91 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>	
VCPA11 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>	
VCPA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA2U</b>										<b>0.00</b>	<b>0</b>	
VCPA31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	
VCPA41 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA4U</b>										<b>0.00</b>	<b>0</b>	
VCPA51 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA5U</b>										<b>0.00</b>	<b>0</b>	
VCPA61 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA6U</b>										<b>0.00</b>	<b>0</b>	
VCPA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA7U</b>										<b>0.00</b>	<b>0</b>	
VCPA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA8U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA9U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA9U</b>										<b>0.00</b>	<b>0</b>	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB1U</b>										<b>0.00</b>	<b>0</b>	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB2U</b>										<b>0.00</b>	<b>0</b>	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB3U</b>										<b>0.00</b>	<b>0</b>	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB4U</b>										<b>0.00</b>	<b>0</b>	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB5U</b>										<b>0.00</b>	<b>0</b>	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB6U</b>										<b>0.00</b>	<b>0</b>	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB7U</b>										<b>0.00</b>	<b>0</b>	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB8U</b>										<b>0.00</b>	<b>0</b>	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB9U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB9U</b>										<b>0.00</b>	<b>0</b>	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA10U</b>										<b>0.00</b>	<b>0</b>	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA11U</b>										<b>0.00</b>	<b>0</b>	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA12U</b>										<b>0.00</b>	<b>0</b>	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB08U</b>										<b>0.00</b>	<b>0</b>	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB10U</b>										<b>0.00</b>	<b>0</b>	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB11U</b>										<b>0.00</b>	<b>0</b>	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB12U</b>										<b>0.00</b>	<b>0</b>	
VKE09 On 08/07/2020 Spot Bond					0.00000	99.90760				0.00	0	
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE09</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.42242				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.29360				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.28392				0.00	0	
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.63863				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE14 On 27/08/2023 Spot Bond					0.00000	100.70655				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.84789				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.87392				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA04U</b>										<b>0.00</b>	<b>0</b>	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA05U</b>										<b>0.00</b>	<b>0</b>	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA06U</b>										<b>0.00</b>	<b>0</b>	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA07U</b>										<b>0.00</b>	<b>0</b>	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA08U</b>										<b>0.00</b>	<b>0</b>	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA09U</b>										<b>0.00</b>	<b>0</b>	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA10U</b>										<b>0.00</b>	<b>0</b>	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA11U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VPA11U</b>										<b>0.00</b>	<b>0</b>	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA12U</b>										<b>0.00</b>	<b>0</b>	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB03U</b>										<b>0.00</b>	<b>0</b>	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB04U</b>										<b>0.00</b>	<b>0</b>	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB05U</b>										<b>0.00</b>	<b>0</b>	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB06U</b>										<b>0.00</b>	<b>0</b>	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB07U</b>										<b>0.00</b>	<b>0</b>	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB08U</b>										<b>0.00</b>	<b>0</b>	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB09U</b>										<b>0.00</b>	<b>0</b>	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB10U</b>										<b>0.00</b>	<b>0</b>	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB11U</b>										<b>0.00</b>	<b>0</b>	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VR862U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR862U</b>										<b>0.00</b>	<b>0</b>	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR865U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR865U</b>										<b>0.00</b>	<b>0</b>	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR868U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR868U</b>										<b>0.00</b>	<b>0</b>	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR869U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR869U</b>										<b>0.00</b>	<b>0</b>	
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR870U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR870U</b>										<b>0.00</b>	<b>0</b>	
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR871U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR871U</b>										<b>0.00</b>	<b>0</b>	
VR872L On 19/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR872U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR872U</b>										<b>0.00</b>	<b>0</b>	
VRI871 On 28/07/2020 Spot Bond					0.00000	100.90161				0.00	0	
<b>Total VRI871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VRI871</b>										<b>0.00</b>	<b>0</b>	
WHL01 On 10/10/2020 Spot Bond					0.00000	99.90549				0.00	0	
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond					0.00000	99.80446				0.00	0	120,000,00
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
WHL03 On 02/10/2023 Spot Bond					0.00000	98.63341				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>	
WHL07 On 26/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL07U</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			4.93000	104.40680	4.93000	104.39299				0.00	0	74,070,00
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>74,070,00</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>74,070,00</b>
WSP5/I On 28/05/2021 Spot Bond			100.00000	53.40883	100.00000	53.29128				0.00	0	
<b>Total WSP5/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5/R203</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.47e+017</b>	<b>751,141,969,200</b>	<b>132,757,135,10</b>
<b>Total for SPOT :</b>										<b>1.47e+017</b>	<b>751,141,969,200</b>	<b>132,757,135,10</b>
<b>Total Futures</b>										<b>1.47e+017</b>	<b>751,141,974,657</b>	<b>132,758,112,42</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>297,50</b>
<b>Grand Total:</b>										<b>1.47e+017</b>	<b>751,141,974,657</b>	<b>132,758,410,01</b>