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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2020

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			11.67315	75.38552	11.86746	74.37365			0.00	0	35
ES33	On	05/11/2020	Bond Future			11.92893	72.39083	12.13144	71.36895			0.00	0	
ES33	On	04/02/2021	Bond Future			12.19274	73.20987	12.40415	72.17676			0.00	0	
ES33	On	06/05/2021	Bond Future			12.46097	70.27742	12.68167	69.23255			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			12.18686	74.56987	12.39126	73.40851			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			12.43747	71.08291	12.65136	69.90994			0.00	0	
ES42	On	04/02/2021	Bond Future			12.68831	71.88797	12.91210	70.70210			0.00	0	
ES42	On	06/05/2021	Bond Future			12.95335	68.45854	13.18805	67.25914			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			137.42372	137.42372	137.44753	137.44753			0.00	0	6,0
I2025	On	05/11/2020	Bond Future			138.87791	138.87791	138.90282	138.90282			0.00	0	
I2025	On	04/02/2021	Bond Future			138.97587	138.97587	139.00165	139.00165			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	06/05/2021	Bond Future			140.61045	140.61045	140.63682	140.63682			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,04</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,04</b>
I2029	On	06/08/2020	Bond Future			97.81636	97.81636	97.83179	97.83179			0.00	0	4,96
I2029	On	05/11/2020	Bond Future			97.72856	97.72856	97.74467	97.74467			0.00	0	1,20
I2029	On	04/02/2021	Bond Future			98.85728	98.85728	98.87404	98.87404			0.00	0	
I2029	On	06/05/2021	Bond Future			98.88244	98.88244	98.89959	98.89959			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,16</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>6,16</b>
I2033	On	06/08/2020	Bond Future			92.41948	92.41948	92.43315	92.43315			0.00	0	12,37
I2033	On	05/11/2020	Bond Future			92.20057	92.20057	92.21501	92.21501			0.00	0	
I2033	On	04/02/2021	Bond Future			93.26535	93.26535	93.28027	93.28027			0.00	0	
I2033	On	06/05/2021	Bond Future			93.14820	93.14820	93.16348	93.16348			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			102.83808	102.83808	102.71421	102.71421			0.00	0	10,80
I2038	On	05/11/2020	Bond Future			103.92627	103.92627	103.80181	103.80181			0.00	0	1,66
I2038	On	04/02/2021	Bond Future			103.43242	103.43242	103.30694	103.30694			0.00	0	
I2038	On	06/05/2021	Bond Future			104.64912	104.64912	104.52237	104.52237			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,46</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>12,46</b>
I2046	On	06/08/2020	Bond Future			92.16079	92.16079	92.17406	92.17406			0.00	0	12,36
I2046	On	05/11/2020	Bond Future			91.37164	91.37164	91.38556	91.38556			0.00	0	3,97
I2046	On	04/02/2021	Bond Future			92.42701	92.42701	92.44161	92.44161			0.00	0	
I2046	On	06/05/2021	Bond Future			91.72687	91.72687	91.74183	91.74183			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			92.20683	92.20683	92.13654	92.13654			0.00	0	14,57
I2050	On	05/11/2020	Bond Future			93.18259	93.18259	93.11197	93.11197			0.00	0	2,56
I2050	On	04/02/2021	Bond Future			92.37121	92.37121	92.30023	92.30023			0.00	0	
I2050	On	06/05/2021	Bond Future			93.45790	93.45790	93.38621	93.38621			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,16</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>17,16</b>
R186	On	06/08/2020	Bond Future			7.45981	116.64421	7.42143	116.85396		8.88	21,929,111.48	188	73,07
R186	On	05/11/2020	Bond Future			7.63394	117.84984	7.59327	118.06252		9.88	0.00	0	15,71
R186	On	04/02/2021	Bond Future			7.80687	113.90064	7.76374	114.11620		9.52	0.00	0	
R186	On	06/05/2021	Bond Future			7.99247	115.21427	7.94668	115.43255		8.18	0.00	0	

Contract Details				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>21,929,111.48</b>	<b>188</b>	<b>88,77</b>
R186	On	06/08/2020	Bond Future	7.45	Call			916.77000	0.91677	780,780	8.86	0.00	0	2,50
R186	On	06/08/2020	Bond Future	7.45	Put			760.59000	0.76059	834,350	8.86	0.00	0	2,50
R186	On	06/08/2020	Bond Future	9.00	Put			0.06000	0.00006	0,050	9.77	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			8,241.87000	8.24187	8,032,110	9.77	0.00	0	90
R186	On	06/08/2020	Bond Future	8.00	Put			73.01000	0.07301	78,470	9.26	0.00	0	15,17
R186	On	06/08/2020	Bond Future	8.38	Put			8.65000	0.00865	8,720	9.65	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			5,003.37000	5.00337	4,793,740	9.63	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			3,184.32000	3.18432	2,980,030	9.26	0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			4,441.44000	4.44144	4,232,340	9.51	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			18.70000	0.01870	19,350	9.51	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			9.77000	0.00977	9,890	9.63	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			5,054.50000	5.05450	4,844,850	9.64	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			9.19000	0.00919	9,290	9.64	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			5,105.64000	5.10564	4,895,960	9.65	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Call			6,111.53000	6.11153	5,932,660	10.45	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			744.63000	0.74463	778,440	10.45	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			6,151.77000	6.15177	5,972,520	10.45	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			735.63000	0.73563	769,060	10.45	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			6,071.36000	6.07136	5,892,870	10.44	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			753.73000	0.75373	787,920	10.44	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			1,913.71000	1.91371	1,990,360	9.92	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			3,196.32000	3.19632	3,060,290	9.92	67,326.38	22	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			1,077.21000	1.07721	1,124,560	10.20	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			4,903.51000	4.90351	4,738,180	10.20	104,239.96	22	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			8,621.07000	8.62107	8,423,470	10.53	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			301.77000	0.30177	316,850	10.53	6,970.70	22	3,50
R186	On	05/11/2020	Bond Future	6.50	Put			6,490.94000	6.49094	6,659,100	9.61	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			580.84000	0.58084	536,320	9.61	0.00	0	8
R186	On	05/11/2020	Bond Future	8.00	Put			1,597.01000	1.59701	1,663,360	9.98	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,701.62000	3.70162	3,555,290	9.98	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			4,375.49000	4.37549	4,512,390	9.65	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			1,215.10000	1.21510	1,139,320	9.65	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.50	Put			2,744.80000	2.74480	2,845,290	9.80	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			2,255.14000	2.25514	2,142,950	9.80	0.00	0	8
R186	On	04/02/2021	Bond Future	8.15	Call			4,258.53000	4.25853	4,120,690	9.69	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			2,346.44000	2.34644	2,424,160	9.69	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			4,288.59000	4.28859	4,150,260	9.69	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			2,327.55000	2.32755	2,404,780	9.69	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/02/2021	Bond Future	8.17	Call		4,318.75000	4.31875	4,179,920	9.70	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put		2,308.78000	2.30878	2,385,510	9.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put		255.58000	0.25558	267,820	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call		12,725.62000	12.72562	12,519,840	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put		261.71000	0.26171	274,210	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call		12,763.59000	12.76359	12,557,680	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put		258.63000	0.25863	271,000	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call		12,801.57000	12.80157	12,595,530	8.72	0.00	0	
<b>Total R186 Option</b>											<b>178,537.04</b>	<b>66</b>	<b>35,02</b>
<b>Total For R186</b>											<b>22,107,648.52</b>	<b>254</b>	<b>123,81</b>
R197	On	06/08/2020	Bond Future			305.24111	305.24111	305.30168	305.30168		0.00	0	2,58
R197	On	05/11/2020	Bond Future			308.47117	308.47117	308.53423	308.53423		0.00	0	1,40
R197	On	04/02/2021	Bond Future			304.19078	304.19078	304.25587	304.25587		0.00	0	
R197	On	06/05/2021	Bond Future			307.76934	307.76934	307.83575	307.83575		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>3,95</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>3,95</b>
R202	On	06/08/2020	Bond Future			205.83149	205.83149	205.86161	205.86161		0.00	0	6,11
R202	On	05/11/2020	Bond Future			208.00950	208.00950	208.04123	208.04123		0.00	0	1,90
R202	On	04/02/2021	Bond Future			206.24590	206.24590	206.27882	206.27882		0.00	0	
R202	On	06/05/2021	Bond Future			208.67191	208.67191	208.70574	208.70574		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,04</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>8,04</b>
R2023	On	06/08/2020	Bond Future			4.96731	110.06433	4.81563	110.43922	2.37	0.00	0	25,07
R2023	On	05/11/2020	Bond Future			5.05731	107.29563	4.88748	107.67511	2.50	0.00	0	13,22
R2023	On	04/02/2021	Bond Future			5.12879	108.50903	4.93594	108.89326	2.38	0.00	0	
R2023	On	06/05/2021	Bond Future			5.19576	105.85017	4.97433	106.23903	2.18	0.00	0	
<b>Total R2023 Future</b>											<b>0.00</b>	<b>0</b>	<b>38,25</b>
R2023	On	06/08/2020	Bond Future	7.27	Call		5,868.90000	5.86890	5,494,010	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put		0.00000	0.00000	0,000	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call		5,891.97000	5.89197	5,517,080	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put		0.00000	0.00000	0,000	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call		5,845.82000	5.84582	5,470,930	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put		0.00000	0.00000	0,000	2.73	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call		5,568.54000	5.56854	5,189,250	2.93	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put		0.17000	0.00017	0,360	2.93	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call		5,589.45000	5.58945	5,210,150	2.93	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put		0.16000	0.00016	0,340	2.93	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call		5,547.63000	5.54763	5,168,360	2.93	0.00	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	05/11/2020	Bond Future	7.45	Put			0.17000	0.00017	0,380	2.93	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,840.63000	2.84063	2,499,860	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			103.34000	0.10334	146,800	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,857.95000	2.85795	2,516,520	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			101.36000	0.10136	144,160	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			2,823.32000	2.82332	2,483,240	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			105.34000	0.10534	149,490	2.72	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,461.69000	4.46169	4,083,640	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			20.19000	0.02019	31,000	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,477.91000	4.47791	4,099,680	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			19.78000	0.01978	30,410	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,445.47000	4.44547	4,067,610	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			20.60000	0.02060	31,600	2.43	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>38,25</b>
R2030	On	06/08/2020	Bond Future			9.12688	93.21261	9.21969	92.66170		14.91	13,049,765.40	140	106,7
R2030	On	05/11/2020	Bond Future			9.31467	94.17607	9.41128	93.62005		16.56	0.00	0	6,9
R2030	On	04/02/2021	Bond Future			9.50591	91.23630	9.60672	90.67438		16.20	0.00	0	
R2030	On	06/05/2021	Bond Future			9.70779	92.28875	9.81308	91.72056		13.90	0.00	0	
<b>Total R2030 Future</b>												<b>13,049,765.40</b>	<b>140</b>	<b>113,66</b>
R2030	On	06/08/2020	Bond Future	9.10	Call			791.60000	0.79160	998,430	14.77	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			1,502.87000	1.50287	1,158,790	14.77	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			816.00000	0.81600	1,027,440	14.78	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			1,467.57000	1.46757	1,128,100	14.78	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			767.69000	0.76769	969,920	14.76	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			26.10000	0.02610	37,030	13.99	0.00	0	8
R2030	On	06/08/2020	Bond Future	8.86	Put			2,500.42000	2.50042	2,057,250	14.51	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			341.24000	0.34124	448,980	14.51	0.00	0	8
R2030	On	06/08/2020	Bond Future	9.42	Put			632.45000	0.63245	436,480	15.09	0.00	0	8
R2030	On	06/08/2020	Bond Future	9.42	Call			1,806.99000	1.80699	2,161,930	15.09	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			676.71000	0.67671	860,870	14.73	0.00	0	4
R2030	On	06/08/2020	Bond Future	9.20	Put			1,173.79000	1.17379	876,640	14.86	0.00	0	2,5
R2030	On	06/08/2020	Bond Future	9.20	Call			1,057.27000	1.05727	1,311,030	14.86	0.00	0	4
R2030	On	06/08/2020	Bond Future	8.50	Put			4,446.26000	4.44626	3,919,060	14.07	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			59.73000	0.05973	83,440	14.07	0.00	0	4
R2030	On	06/08/2020	Bond Future	8.36	Put			5,297.22000	5.29722	4,757,240	13.99	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			4,809.72000	4.80972	5,329,410	16.08	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			2.28000	0.00228	0,830	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			8,237.18000	8.23718	8,786,640	16.43	0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	06/08/2020	Bond Future	9.75	Put			210.31000	0.21031	126,980	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			3,277.53000	3.27753	3,745,110	15.56	0.00	0	4
R2030	On	06/08/2020	Bond Future	9.05	Put			1,687.23000	1.68723	1,320,480	14.73	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			0.76000	0.00076	0,240	16.43	0.00	0	6
R2030	On	06/08/2020	Bond Future	10.00	Put			81.25000	0.08125	44,030	15.99	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			4,548.09000	4.54809	5,061,780	15.99	0.00	0	4
R2030	On	06/08/2020	Bond Future	10.75	Put			1.66000	0.00166	0,580	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			8,497.45000	8.49745	9,047,280	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			66.43000	0.06643	35,210	16.08	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			0.01000	0.00001	0,000	16.43	0.00	0	6
R2030	On	06/08/2020	Bond Future	11.25	Call			11,046.65000	11.04665	11,597,520	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			0.05000	0.00005	0,010	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			34.08000	0.03408	16,800	16.36	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			5,654.35000	5.65435	6,187,980	16.36	0.00	0	6
R2030	On	06/08/2020	Bond Future	10.87	Call			9,118.35000	9.11835	9,668,740	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			1,538.71000	1.53871	1,190,030	14.76	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Call			4,288.30000	4.28830	4,795,030	15.90	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Put			99.06000	0.09906	54,880	15.90	0.00	0	5,8
R2030	On	06/08/2020	Bond Future	10.40	Call			6,659.84000	6.65984	7,203,420	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			13.15000	0.01315	5,820	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Call			12,136.23000	12.13623	12,687,130	16.43	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Call			4,050.77000	4.05077	4,366,180	16.67	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			2,695.54000	2.69554	2,454,930	16.67	0.00	0	2,5
R2030	On	05/11/2020	Bond Future	9.99	Call			5,226.73000	5.22673	5,589,420	17.00	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			1,986.28000	1.98628	1,792,950	17.00	0.00	0	5,0
R2030	On	05/11/2020	Bond Future	8.36	Put			7,364.62000	7.36462	6,934,060	15.91	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			3,381.48000	3.38148	3,101,730	16.49	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			3,288.02000	3.28802	3,565,830	16.50	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			3,352.71000	3.35271	3,074,500	16.50	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			3,230.68000	3.23068	3,505,430	16.48	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			3,410.22000	3.41022	3,128,950	16.48	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			1,315.81000	1.31581	1,463,100	15.93	67,302.60	46	15,4
R2030	On	05/11/2020	Bond Future	9.03	Put			4,536.22000	4.53622	4,200,950	16.25	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			2,316.02000	2.31602	2,536,770	16.25	116,691.42	46	15,4
R2030	On	05/11/2020	Bond Future	10.37	Call			6,697.24000	6.69724	7,104,840	17.52	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			1,410.53000	1.41053	1,262,110	17.52	58,057.06	46	15,4
R2030	On	05/11/2020	Bond Future	9.39	Call			3,259.39000	3.25939	3,535,660	16.49	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			1,044.30000	1.04430	1,167,320	15.91	0.00	0	1,0
R2030	On	05/11/2020	Bond Future	9.04	Put			4,500.89000	4.50089	4,167,160	16.26	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			2,339.81000	2.33981	2,562,100	16.26	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			5,487.67000	5.48767	5,859,280	17.09	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			1,865.52000	1.86552	1,681,110	17.09	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			6,554.88000	6.55488	6,146,150	15.93	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			1,669.68000	1.66968	1,845,240	16.04	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			3,865.13000	3.86513	3,560,750	16.39	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			2,818.18000	2.81818	3,069,820	16.39	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			7,103.29000	7.10329	7,521,240	17.67	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			1,288.49000	1.28849	1,150,420	17.67	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			7,463.54000	7.46354	7,030,540	15.91	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			766.29000	0.76629	862,190	15.91	19,830.37	23	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			5,204.99000	5.20499	4,842,320	16.12	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			1,912.27000	1.91227	2,105,620	16.12	48,429.26	23	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			3,923.09000	3.92309	4,232,600	16.64	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			2,793.10000	2.79310	2,546,590	16.64	58,571.57	23	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			5,686.28000	5.68628	5,305,820	16.04	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			1,070.48000	1.07048	1,195,940	15.91	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put			5,166.16000	5.16616	4,805,000	16.13	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			1,933.44000	1.93344	2,128,300	16.13	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.86	Call			4,759.61000	4.75961	5,104,900	16.86	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			2,233.82000	2.23382	2,023,090	16.86	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put			8,703.01000	8.70301	8,242,890	15.91	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put			5,781.87000	5.78187	5,451,700	15.81	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			3,026.48000	3.02648	3,258,230	15.81	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put			8,845.83000	8.84583	8,432,040	15.61	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			1,628.00000	1.62800	1,776,130	15.61	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			8,892.85000	8.89285	8,478,070	15.61	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			5,645.26000	5.64526	5,319,830	15.84	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			3,144.12000	3.14412	3,381,790	15.84	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			5,611.48000	5.61148	5,287,230	15.84	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			3,096.76000	3.09676	3,332,060	15.83	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			5,679.19000	5.67919	5,352,570	15.83	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			1,613.68000	1.61368	1,760,820	15.61	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			6,731.09000	6.73109	6,370,340	15.67	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			2,459.13000	2.45913	2,660,300	15.67	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			6,115.47000	6.11547	6,469,950	16.55	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			2,898.46000	2.89846	2,691,020	16.55	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			3,120.39000	3.12039	3,356,880	15.84	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put			11,728.80000	11.72880	11,267,660	13.24	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			1,072.70000	1.07270	1,179,750	13.24	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			4,776.42000	4.77642	5,083,810	13.85	0.00	0	



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	9.92	Put		4,204.19000	4.20419	3,943,390	13.85	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call		2,982.48000	2.98248	3,212,150	13.38	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		1,299.81000	1.29981	1,192,700	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,580.08000	2.58008	2,398,800	14.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		10,708.86000	10.70886	11,168,620	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		1,320.59000	1.32059	1,212,160	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		10,744.91000	10.74491	11,205,340	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		1,310.16000	1.31016	1,202,400	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call		10,781.00000	10.78100	11,242,080	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		6,244.79000	6.24479	5,906,270	13.38	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		5,123.90000	5.12390	5,443,990	13.93	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		3,915.07000	3.91507	3,666,970	13.93	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		6,485.41000	6.48541	6,138,980	13.34	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,827.98000	2.82798	3,049,740	13.34	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		7,386.53000	7.38653	7,773,440	14.51	0.00	0	
<b>Total R2030 Option</b>											<b>368,882.28</b>	<b>207</b>	<b>140,02</b>
<b>Total For R2030</b>											<b>13,418,647.68</b>	<b>347</b>	<b>253,66</b>
R2032	On	06/08/2020	Bond Future			10.05033	90.81175	10.15844	90.14566	17.51	454,058.75	5	106,62
R2032	On	05/11/2020	Bond Future			10.25733	87.60619	10.36980	86.93370	20.23	26,982,706.52	308	71
R2032	On	04/02/2021	Bond Future			10.46558	88.59752	10.58269	87.91787	18.98	0.00	0	
R2032	On	06/05/2021	Bond Future			10.68155	85.47302	10.80364	84.78565	17.06	0.00	0	
<b>Total R2032 Future</b>											<b>27,436,765.27</b>	<b>313</b>	<b>107,38</b>
R2032	On	06/08/2020	Bond Future	9.29	Put		5,596.60000	5.59660	4,950,250	16.29	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call		42.67000	0.04267	62,410	16.29	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.91	Call		632.95000	0.63295	830,010	17.08	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put		2,174.14000	2.17414	1,705,110	17.08	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.47	Call		108.17000	0.10817	154,050	16.44	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put		4,471.98000	4.47198	3,851,770	16.44	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call		98.23000	0.09823	140,330	16.42	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put		4,593.24000	4.59324	3,969,250	16.42	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put		8,974.10000	8.97410	8,308,920	16.26	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call		1.82000	0.00182	2,730	16.26	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call		103.10000	0.10310	147,060	16.43	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put		4,532.48000	4.53248	3,910,350	16.43	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put		9,017.05000	9.01705	8,483,180	19.32	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call		1,054.63000	1.05463	1,193,250	19.32	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put		6,527.13000	6.52713	6,067,160	19.42	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put		7,311.25000	7.31125	6,824,140	19.32	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		1,528.49000	1.52849	1,713,870	19.32	0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	05/11/2020	Bond Future	11.08	Call		6.20252000	6.20252	6,655,560	20.93	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		2,178.91000	2.17891	2,418,270	19.56	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put		5,850.13000	5.85013	5,417,000	19.56	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		2,134.33000	2.13433	2,370,290	19.54	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		2,276.79000	2.27679	2,044,860	20.79	0.00	0	3.00
R2032	On	05/11/2020	Bond Future	8.94	Put		9,970.91000	9.97091	9,415,820	19.32	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call		858.24000	0.85824	975,640	19.32	0.00	0	1.00
R2032	On	05/11/2020	Bond Future	9.61	Call		1,840.49000	1.84049	2,053,010	19.42	0.00	0	3.00
R2032	On	05/11/2020	Bond Future	10.99	Call		5,859.00000	5.85900	6,299,560	20.79	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		5,931.62000	5.93162	5,495,090	19.54	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		2,117.72000	2.11772	1,898,270	20.93	0.00	0	1.00
R2032	On	05/11/2020	Bond Future	9.76	Call		2,156.55000	2.15655	2,394,210	19.55	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		5,890.77000	5.89077	5,455,940	19.55	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		8,299.48000	8.29948	7,847,150	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		2,503.40000	2.50340	2,731,970	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		8,254.88000	8.25488	7,803,800	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		2,466.41000	2.46641	2,692,480	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		8,344.23000	8.34423	7,890,650	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		1,253.08000	1.25308	1,387,250	18.23	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		9,855.98000	9.85598	9,363,920	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		1,923.78000	1.92378	2,111,370	18.23	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,570.60000	5.57060	5,954,340	19.04	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		4,215.91000	4.21591	3,920,000	19.04	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call		2,484.86000	2.48486	2,712,180	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		12,522.67000	12.52267	11,977,190	18.23	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		9,414.96000	9.41496	9,914,180	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		2,469.24000	2.46924	2,281,090	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		9,348.13000	9.34813	9,845,530	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		2,501.87000	2.50187	2,311,900	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		10,958.12000	10.95812	11,495,620	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		1,821.10000	1.82110	1,671,230	18.16	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		6,510.63000	6.51063	6,127,250	16.53	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,800.54000	3.80054	4,104,530	16.53	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		9,381.53000	9.38153	9,879,840	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		2,485.51000	2.48551	2,296,450	18.16	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>18,27</b>
<b>Total For R2032</b>											<b>27,436,765.27</b>	<b>313</b>	<b>125,65</b>
R2035	On	06/08/2020	Bond Future			10.72627	90.48506	10.91000	89.29399	19.86	1,538,246.02	17	106,96
R2035	On	05/11/2020	Bond Future			10.94057	86.94698	11.13171	85.74415	22.81	0.00	0	5,70

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	04/02/2021	Bond Future			11.16097	87.93042	11.36021	86.71435		21.39	0.00	0	
R2035	On	06/05/2021	Bond Future			11.38076	84.46699	11.58829	83.23715		19.32	0.00	0	
<b>Total R2035 Future</b>												<b>1,538,246.02</b>	<b>17</b>	<b>112,66</b>
R2035	On	06/08/2020	Bond Future	9.67	Put			8,545.07000	8.54507	7,363,780	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call			7.90000	0.00790	17,680	18.32	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put			13,675.65000	13.67565	12,484,660	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call			0.05000	0.00005	0,130	18.32	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put			15,696.67000	15.69667	14,505,610	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call			0.00000	0.00000	0,010	18.32	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.91	Call			31.35000	0.03135	65,260	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put			6,821.51000	6.82151	5,664,350	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call			372.03000	0.37203	629,400	18.97	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put			3,400.83000	3.40083	2,467,130	18.97	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.09	Put			12,962.28000	12.96228	11,771,390	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call			0.11000	0.00011	0,290	18.32	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.92	Call			33.05000	0.03305	68,590	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put			6,751.45000	6.75145	5,595,920	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call			34.84000	0.03484	72,060	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put			6,681.55000	6.68155	5,527,700	18.32	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			2,051.68000	2.05168	2,457,040	21.75	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			7,203.28000	7.20328	6,405,810	21.75	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			2,008.66000	2.00866	2,408,190	21.72	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			7,296.34000	7.29634	6,493,040	21.72	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			2,030.10000	2.03010	2,432,540	21.74	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			7,249.70000	7.24970	6,449,310	21.74	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			10,252.65000	10.25265	9,418,150	20.46	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call			2,217.89000	2.21789	2,580,780	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			10,720.81000	10.72081	9,867,630	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			6,088.94000	6.08894	5,478,300	21.06	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call			2,234.84000	2.23484	2,599,790	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			10,668.13000	10.66813	9,817,010	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			2,201.02000	2.20102	2,561,850	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			10,773.65000	10.77365	9,918,410	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			2,373.66000	2.37366	2,755,230	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			4,743.35000	4.74335	5,348,780	21.06	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			3,796.23000	3.79623	3,379,320	19.98	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			4,522.96000	4.52296	4,044,760	19.55	0.00	0	70
R2035	On	06/05/2021	Bond Future	11.32	Call			4,872.38000	4.87238	5,484,840	18.94	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			6,467.47000	6.46747	5,850,090	18.94	0.00	0	70

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	06/05/2021	Bond Future	12.36	Call		8,158.04000	8.15804	8,969,320	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		3,814.80000	3.81480	3,396,240	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		8,193.47000	8.19347	9,006,400	19.98	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		5,760.87000	5.76087	5,191,120	19.14	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	10.24	Put		10,935.96000	10.93596	10,091,310	18.44	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		2,434.75000	2.43475	2,819,940	18.44	0.00	0	7
R2035	On	06/05/2021	Bond Future	12.35	Call		8,122.66000	8.12266	8,932,270	19.95	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		3,833.47000	3.83347	3,413,240	19.95	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		6,996.17000	6.99617	7,747,810	19.55	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		9,637.34000	9.63734	10,511,920	20.54	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		3,125.90000	3.12590	2,770,640	20.54	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	10.81	Put		8,298.55000	8.29855	7,571,190	18.49	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,542.23000	3.54223	4,044,710	18.49	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	11.55	Call		5,536.00000	5.53600	6,196,090	19.14	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>37,85</b>
<b>Total For R2035</b>											<b>1,538,246.02</b>	<b>17</b>	<b>150,5</b>
R2037	On	06/08/2020	Bond Future			10.96983	81.63436	11.17859	80.30419	22.19	38,368,149.20	470	112,2
R2037	On	05/11/2020	Bond Future			11.17715	82.47816	11.39416	81.13472	24.33	0.00	0	2
R2037	On	04/02/2021	Bond Future			11.39003	79.15592	11.61607	77.79763	24.07	0.00	0	
R2037	On	06/05/2021	Bond Future			11.61068	80.06935	11.84618	78.69553	20.60	0.00	0	
<b>Total R2037 Future</b>											<b>38,368,149.20</b>	<b>470</b>	<b>112,52</b>
R2037	On	06/08/2020	Bond Future	9.87	Call		6.40000	0.00640	16,220	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put		8,933.25000	8.93325	7,612,900	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call		6.81000	0.00681	17,190	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put		8,859.84000	8.85984	7,540,050	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call		6.02000	0.00602	15,290	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put		9,006.77000	9.00677	7,685,870	20.54	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		1,387.52000	1.38752	1,729,160	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		9,375.75000	9.37575	8,373,950	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		1,402.28000	1.40228	1,746,660	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		9,319.80000	9.31980	8,320,740	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		1,372.88000	1.37288	1,711,770	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		9,431.91000	9.43191	8,427,360	23.18	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		4,491.38000	4.49138	3,952,540	24.29	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		6,547.08000	6.54708	7,366,530	24.29	0.00	0	3
R2037	On	04/02/2021	Bond Future	11.90	Call		6,324.19000	6.32419	7,128,270	24.22	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		4,668.35000	4.66835	4,114,140	24.22	0.00	0	2
R2037	On	04/02/2021	Bond Future	10.48	Put		9,837.58000	9.83758	8,941,180	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		10,806.61000	10.80661	9,866,350	23.08	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 Intere
R2037	On	04/02/2021	Bond Future	10.27	Call		2,258.14000	2.25814	2,671,630	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		10,912.11000	10.91211	9,967,310	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		10,494.12000	10.49412	9,567,550	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		14,513.31000	14.51331	13,438,790	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		1,377.10000	1.37710	1,660,870	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		2,274.88000	2.27488	2,690,630	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		10,859.28000	10.85928	9,916,740	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		2,291.69000	2.29169	2,709,720	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		2,627.05000	2.62705	3,088,940	23.08	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		12,687.76000	12.68776	13,807,890	25.61	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		1,569.02000	1.56902	1,330,860	25.61	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		3,388.11000	3.38811	3,939,640	23.18	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		8,142.38000	8.14238	7,335,620	23.18	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		2,394.35000	2.39435	2,826,070	23.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		7,476.19000	7.47619	8,347,500	21.03	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		4,281.04000	4.28104	3,778,530	21.03	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		7,509.08000	7.50908	8,382,310	21.05	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		4,260.10000	4.26010	3,759,510	21.05	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,542.01000	7.54201	8,417,150	21.06	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		4,239.25000	4.23925	3,740,570	21.06	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>38,368,149.20</b>	<b>470</b>	<b>113,81</b>
R2040	On	06/08/2020	Bond Future			11.19994	82.99787	11.40371	81.64086	23.21	4,398,887.11	53	56,6
R2040	On	05/11/2020	Bond Future			11.40825	83.85578	11.62029	82.48525	25.16	0.00	0	
R2040	On	04/02/2021	Bond Future			11.62250	80.29881	11.84362	78.91308	24.93	0.00	0	
R2040	On	06/05/2021	Bond Future			11.84418	81.22547	12.07481	79.82391	21.31	0.00	0	
<b>Total R2040 Future</b>											<b>4,398,887.11</b>	<b>53</b>	<b>56,61</b>
R2040	On	06/08/2020	Bond Future	10.03	Call		4.73000	0.00473	11,710	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put		9,909.48000	9.90948	8,559,450	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call		5.04000	0.00504	12,440	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put		9,830.85000	9.83085	8,481,240	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call		4.44000	0.00444	11,020	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put		9,988.23000	9.98823	8,637,800	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call		299.08000	0.29908	544,090	21.92	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put		4,073.72000	4.07372	2,961,720	21.92	0.00	0	12,45
R2040	On	06/08/2020	Bond Future	11.26	Call		1,086.53000	1.08653	1,687,080	22.83	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put		2,039.77000	2.03977	1,283,310	22.83	0.00	0	5
R2040	On	06/08/2020	Bond Future	9.57	Put		13,655.52000	13.65552	12,298,800	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call		0.17000	0.00017	0,460	21.35	0.00	0	80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/08/2020	Bond Future	10.07	Put		9,595.74000	9.59574	8,247,530	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call		6.09000	0.00609	14,890	21.35	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.79	Call		235.93000	0.23593	440,660	21.78	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put		4,436.53000	4.43653	3,284,250	21.78	0.00	0	80
R2040	On	05/11/2020	Bond Future	11.00	Put		6,752.43000	6.75243	5,914,070	24.17	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		2,633.69000	2.63369	3,165,860	24.17	0.00	0	2,300
R2040	On	05/11/2020	Bond Future	9.73	Put		14,332.13000	14.33213	13,145,100	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		643.84000	0.64384	827,340	23.80	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put		10,911.92000	10.91192	9,840,070	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		1,187.31000	1.18731	1,485,990	23.80	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call		4,691.77000	4.69177	5,450,890	25.10	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		4,186.24000	4.18624	3,574,830	25.10	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put		16,074.51000	16.07451	14,845,700	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		470.25000	0.47025	611,970	23.80	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put		12,421.02000	12.42102	11,292,140	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		906.48000	0.90648	1,148,130	23.80	0.00	0	2,300
R2040	On	05/11/2020	Bond Future	11.50	Call		4,051.93000	4.05193	4,748,410	24.87	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		4,824.78000	4.82478	4,150,730	24.87	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call		1,298.37000	1.29837	1,618,400	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		10,413.31000	10.41331	9,362,810	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		1,312.76000	1.31276	1,635,500	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		10,351.95000	10.35195	9,304,160	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		1,284.10000	1.28410	1,601,410	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		10,474.89000	10.47489	9,421,670	23.80	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		18,038.25000	18.03825	16,870,110	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		1,006.87000	1.00687	1,224,460	23.81	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put		12,954.77000	12.95477	11,932,560	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1,938.38000	1.93838	2,301,900	23.81	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.57	Call		4,891.65000	4.89165	5,580,100	24.46	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		6,612.23000	6.61223	5,914,950	24.46	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put		17,446.41000	17.44641	16,291,930	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		1,086.12000	1.08612	1,317,370	23.81	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put		14,015.57000	14.01557	12,956,980	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,688.59000	1.68859	2,015,730	23.81	0.00	0	800
R2040	On	04/02/2021	Bond Future	11.74	Call		5,399.68000	5.39968	6,129,720	24.65	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		6,044.15000	6.04415	5,388,460	24.65	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.41	Call		2,212.25000	2.21225	2,613,800	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		11,947.52000	11.94752	10,963,340	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		2,229.12000	2.22912	2,632,960	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		11,889.93000	11.88993	10,908,040	23.81	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/02/2021	Bond Future	10.40	Call			2,195.46000	2.19546	2,594,740	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put			12,005.29000	12.00529	11,018,840	23.81	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call			7,118.02000	7.11802	7,964,910	21.49	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put			4,980.50000	4.98050	4,425,830	21.49	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call			7,053.56000	7.05356	7,896,320	21.47	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put			5,030.58000	5.03058	4,471,780	21.47	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call			7,085.91000	7.08591	7,930,730	21.48	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put			5,005.63000	5.00563	4,448,890	21.48	0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>34,07</b>
<b>Total For R2040</b>												<b>4,398,887.11</b>	<b>53</b>	<b>90,66</b>
R2044	On	06/08/2020	Bond Future			11.35946	79.02482	11.56827	77.65579		24.27	0.00	0	60,56
R2044	On	05/11/2020	Bond Future			11.56512	79.84161	11.78262	78.45893		26.40	0.00	0	
R2044	On	04/02/2021	Bond Future			11.77682	76.36441	12.00387	74.96640		26.15	0.00	0	
R2044	On	06/05/2021	Bond Future			11.99563	77.24570	12.23270	75.83171		22.32	0.00	0	
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>60,56</b>
R2044	On	06/08/2020	Bond Future	9.87	Call			0.52000	0.00052	1,440	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put			12,459.22000	12.45922	11,091,110	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call			0.57000	0.00057	1,550	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put			12,376.23000	12.37623	11,008,180	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call			0.49000	0.00049	1,340	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put			4,532.79000	4.53279	3,358,540	22.63	0.00	0	14
R2044	On	06/08/2020	Bond Future	11.09	Put			3,589.86000	3.58986	2,528,290	22.93	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put			20,102.81000	20.10281	18,733,780	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call			0.00000	0.00000	0,000	22.39	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put			14,232.48000	14.23248	12,863,630	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call			0.10000	0.00010	0,280	22.39	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call			213.86000	0.21386	408,640	22.63	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put			12,542.36000	12.54236	11,174,180	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put			16,868.04000	16.86804	15,499,020	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call			0.01000	0.00001	0,020	22.39	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put			11,553.34000	11.55334	10,186,290	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call			1.18000	0.00118	3,160	22.39	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call			391.68000	0.39168	699,140	22.93	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call			2,390.20000	2.39020	2,897,310	25.14	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			7,155.89000	7.15589	6,280,320	25.14	0.00	0	52
R2044	On	05/11/2020	Bond Future	10.04	Put			13,212.92000	13.21292	12,051,540	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			800.79000	0.80079	1,022,090	25.06	0.00	0	52
R2044	On	05/11/2020	Bond Future	9.34	Put			18,683.91000	18.68391	17,399,720	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			11,187.08000	11.18708	10,098,140	25.06	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
R2044	On	05/11/2020	Bond Future	11.38	Put			5,803.83000	5.80383	5,034,890	25.60	0.00	0	56
R2044	On	05/11/2020	Bond Future	10.35	Call			1,158.84000	1.15884	1,455,180	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			11,122.97000	11.12297	10,036,630	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			1,172.03000	1.17203	1,470,990	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			11,059.08000	11.05908	9,975,360	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			1,145.75000	1.14575	1,439,490	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			780.92000	0.78092	997,810	25.06	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.29	Put			19,112.86000	19.11286	17,822,340	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			278.20000	0.27820	370,360	25.06	0.00	0	56
R2044	On	05/11/2020	Bond Future	9.96	Put			13,786.23000	13.78623	12,607,500	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			723.55000	0.72355	927,500	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			3,209.89000	3.20989	3,823,630	25.60	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			525.41000	0.52541	682,470	25.06	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put			13,713.81000	13.71381	12,537,210	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			732.88000	0.73288	938,960	25.06	0.00	0	56
R2044	On	05/11/2020	Bond Future	8.87	Put			22,907.71000	22.90771	21,575,190	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			137.43000	0.13743	187,590	25.06	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put			13,354.95000	13.35495	12,189,160	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			300.85000	0.30085	399,340	25.06	0.00	0	56
R2044	On	05/11/2020	Bond Future	11.17	Call			2,657.19000	2.65719	3,201,000	25.30	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			6,664.93000	6.66493	5,826,060	25.30	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call			3,349.41000	3.34941	3,979,660	25.67	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			5,613.01000	5.61301	4,860,580	25.67	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			15,587.87000	15.58787	14,362,250	25.06	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			1,903.55000	1.90355	2,267,150	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			13,135.24000	13.13524	12,100,830	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call			1,918.76000	1.91876	2,284,560	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			13,073.65000	13.07365	12,041,440	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			1,888.43000	1.88843	2,249,820	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			13,197.03000	13.19703	12,160,410	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call			2,726.10000	2.72610	3,200,950	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			10,396.67000	10.39667	9,473,510	25.03	0.00	0	46
R2044	On	04/02/2021	Bond Future	10.29	Call			1,799.36000	1.79936	2,147,680	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			13,571.86000	13.57186	12,522,170	25.03	0.00	0	46
R2044	On	04/02/2021	Bond Future	9.66	Put			17,936.65000	17.93665	16,763,790	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			1,032.33000	1.03233	1,257,480	25.03	0.00	0	46
R2044	On	04/02/2021	Bond Future	10.04	Put			15,209.83000	15.20983	14,108,020	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			1,459.00000	1.45900	1,755,200	25.03	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			6,512.84000	6.51284	7,334,030	22.25	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			5,370.97000	5.37097	4,778,170	22.25	0.00	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	06/05/2021	Bond Future	12.44	Call			6,543.55000	6.54355	7,366,870	22.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			5,344.63000	5.34463	4,753,960	22.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			6,574.30000	6.57430	7,399,750	22.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			5,318.41000	5.31841	4,729,870	22.27	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>76,34</b>
R2048	On	06/08/2020	Bond Future			11.30953	82.37523	11.51842	80.97818		23.56	8,896,524.84	108	112,67
R2048	On	05/11/2020	Bond Future			11.51317	78.81633	11.73104	77.40536		26.97	0.00	0	25
R2048	On	04/02/2021	Bond Future			11.72284	79.70790	11.95055	78.28128		25.19	0.00	0	
R2048	On	06/05/2021	Bond Future			11.93115	76.21285	12.16894	74.76997		22.78	0.00	0	
<b>Total R2048 Future</b>												<b>8,896,524.84</b>	<b>108</b>	<b>112,92</b>
R2048	On	06/08/2020	Bond Future	10.19	Call			5.89000	0.00589	14,800	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put			9,725.83000	9.72583	8,337,690	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call			6.28000	0.00628	15,720	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put			9,645.06000	9.64506	8,257,450	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call			5.52000	0.00552	13,920	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put			9,806.74000	9.80674	8,418,090	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Put			238.41000	0.23841	98,390	24.61	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call			4,794.71000	4.79471	6,051,740	24.61	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put			792.06000	0.79206	404,960	23.65	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call			2,605.72000	2.60572	3,615,670	23.65	0.00	0	47
R2048	On	06/08/2020	Bond Future	11.10	Put			3,319.23000	3.31923	2,282,310	22.25	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call			474.60000	0.47460	834,730	22.25	0.00	0	47
R2048	On	06/08/2020	Bond Future	12.75	Put			55.60000	0.05560	18,460	26.00	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call			7,451.82000	7.45182	8,811,730	26.00	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put			8,452.74000	8.45274	7,077,190	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call			15.60000	0.01560	37,100	21.68	0.00	0	64
R2048	On	06/08/2020	Bond Future	11.85	Put			698.82000	0.69882	348,780	23.73	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call			2,826.47000	2.82647	3,873,480	23.73	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put			3,055.82000	3.05582	2,063,700	22.37	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call			560.93000	0.56093	965,860	22.37	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put			4,818.12000	4.81812	3,596,850	21.82	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call			182.93000	0.18293	358,710	21.82	0.00	0	64
R2048	On	06/08/2020	Bond Future	9.25	Put			17,980.49000	17.98049	16,583,450	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call			0.00000	0.00000	0,010	21.68	0.00	0	20,64
R2048	On	06/08/2020	Bond Future	9.00	Put			20,406.45000	20.40645	19,009,400	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	21.68	0.00	0	3,00
R2048	On	05/11/2020	Bond Future	11.00	Put			7,278.16000	7.27816	6,379,210	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call			2,350.70000	2.35070	2,862,720	25.54	0.00	0	95

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	05/11/2020	Bond Future	10.00	Put		13,442.89000	13.44289	12,254,340	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		786.91000	0.78691	1,009,330	25.54	0.00	0	95
R2048	On	05/11/2020	Bond Future	10.04	Call		828.26000	0.82826	1,060,000	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		13,150.56000	13.15056	11,971,330	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		807.39000	0.80739	1,034,440	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		13,296.26000	13.29626	12,112,340	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		817.77000	0.81777	1,047,160	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		13,223.28000	13.22328	12,041,700	25.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		2,137.44000	2.13744	2,540,460	24.09	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		12,295.04000	12.29504	11,271,440	24.09	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		2,103.85000	2.10385	2,502,110	24.09	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		12,416.36000	12.41636	11,388,000	24.09	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		2,120.60000	2.12060	2,521,240	24.09	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		12,355.59000	12.35559	11,329,610	24.09	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,460.12000	6.46012	7,294,430	22.62	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		5,453.11000	5.45311	4,844,540	22.62	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		6,491.06000	6.49106	7,327,570	22.63	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		5,425.96000	5.42596	4,819,590	22.63	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		6,522.04000	6.52204	7,360,750	22.64	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		5,398.94000	5.39894	4,794,770	22.64	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>29,36</b>
<b>Total For R2048</b>											<b>8,896,524.84</b>	<b>108</b>	<b>142,31</b>
R208	On	06/08/2020	Bond Future			3.51958	104.47314	3.51791	104.47420	0.30	0.00	0	22,45
R208	On	05/11/2020	Bond Future			3.07301	102.16222	3.06855	102.16396	0.21	0.00	0	
<b>Total R208 Future</b>											<b>0.00</b>	<b>0</b>	<b>22,45</b>
R208	On	06/08/2020	Bond Future	5.56	Call		1,280.74000	1.28074	1,279,680	0.36	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put		0.00000	0.00000	0,000	0.36	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call		1,286.94000	1.28694	1,285,880	0.36	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put		0.00000	0.00000	0,000	0.36	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call		1,274.54000	1.27454	1,273,480	0.36	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put		0.00000	0.00000	0,000	0.36	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call		663.19000	0.66319	661,450	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		667.04000	0.66704	665,300	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		659.34000	0.65934	657,600	0.27	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.27	0.00	0	
<b>Total R208 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R208</b>											<b>0.00</b>	<b>0</b>	<b>22,45</b>

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	06/08/2020	Bond Future			10.59207	69.44353	10.78546	68.35899		22.45	0.00	0	59,87
R209	On	05/11/2020	Bond Future			10.77975	67.02169	10.98022	65.92641		26.38	0.00	0	2,50
R209	On	04/02/2021	Bond Future			10.96757	67.78010	11.17553	66.67271		24.58	0.00	0	
R209	On	06/05/2021	Bond Future			11.16060	65.42065	11.37647	64.30063		22.32	0.00	0	46
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>62,83</b>
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	21.24	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put			41,065.67000	41.06567	39,981,130	21.24	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	21.24	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put			40,957.34000	40.95734	39,872,800	21.24	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	21.24	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put			41,174.15000	41.17415	40,089,610	21.24	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			1,633.83000	1.63383	1,972,430	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			7,192.17000	7.19217	6,435,490	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			1,649.44000	1.64944	1,990,430	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			7,147.06000	7.14706	6,392,770	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			1,618.31000	1.61831	1,954,540	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			7,237.44000	7.23744	6,478,390	25.63	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			2,437.80000	2.43780	2,826,000	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			8,415.42000	8.41542	7,696,230	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			2,454.67000	2.45467	2,844,800	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			8,372.54000	8.37254	7,655,280	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			2,421.00000	2.42100	2,807,270	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			8,458.44000	8.45844	7,737,320	23.81	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put			8,736.93000	8.73693	8,017,490	21.25	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,564.46000	2.56446	2,965,040	21.25	0.00	0	1,00
R209	On	06/05/2021	Bond Future	11.25	Call			4,724.44000	4.72444	5,316,070	22.06	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			5,377.16000	5.37716	4,848,770	22.06	0.00	0	1,00
R209	On	06/05/2021	Bond Future	12.25	Call			7,532.29000	7.53229	8,288,890	23.32	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			3,278.11000	3.27811	2,914,690	23.32	0.00	0	1,00
R209	On	06/05/2021	Bond Future	12.23	Call			7,470.92000	7.47092	8,224,670	23.29	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			3,309.39000	3.30939	2,943,120	23.29	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			7,501.70000	7.50170	8,256,880	23.30	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			3,293.81000	3.29381	2,928,970	23.30	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			7,440.38000	7.44038	8,192,700	23.27	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			3,325.25000	3.32525	2,957,550	23.27	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,00</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>65,83</b>
R210	On	06/08/2020	Bond Future			181.88976	181.88976	181.79596	181.79596			0.00	0	1,92
R210	On	05/11/2020	Bond Future			181.13980	181.13980	181.04604	181.04604			0.00	0	64

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210	On	04/02/2021	Bond Future			183.23198	183.23198	183.13798	183.13798			0.00	0	
R210	On	06/05/2021	Bond Future			182.67766	182.67766	182.58274	182.58274			0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,57</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>2,57</b>
R212	On	06/08/2020	Bond Future			165.59544	165.59544	165.53332	165.53332			0.00	0	7,00
R212	On	05/11/2020	Bond Future			167.34773	167.34773	167.28598	167.28598			0.00	0	1,50
R212	On	04/02/2021	Bond Future			166.98593	166.98593	166.92417	166.92417			0.00	0	
R212	On	06/05/2021	Bond Future			168.95014	168.95014	168.88795	168.88795			0.00	0	
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,50</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>8,50</b>
R213	On	06/08/2020	Bond Future			9.60770	86.07493	9.70555	85.51171		16.53	258,224.79	3	16,14
R213	On	05/11/2020	Bond Future			9.80110	83.43635	9.90277	82.86782		19.30	0.00	0	
R213	On	04/02/2021	Bond Future			9.99880	84.37999	10.10465	83.80542		18.04	0.00	0	
R213	On	06/05/2021	Bond Future			10.19697	81.82139	10.30715	81.24040		16.23	0.00	0	
<b>Total R213 Future</b>												<b>258,224.79</b>	<b>3</b>	<b>16,14</b>
R213	On	06/08/2020	Bond Future	9.29	Call			302.31000	0.30231	400,510	16.00	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put			2,729.59000	2.72959	2,264,570	16.00	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call			314.40000	0.31440	415,830	16.02	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put			2,682.17000	2.68217	2,220,380	16.02	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call			326.85000	0.32685	431,570	16.03	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put			2,635.17000	2.63517	2,176,670	16.03	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call			2,633.84000	2.63384	2,876,110	19.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			4,342.37000	4.34237	4,016,110	19.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			2,658.08000	2.65808	2,901,850	19.02	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			4,309.43000	4.30943	3,984,670	19.02	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			2,609.72000	2.60972	2,850,500	19.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			4,375.48000	4.37548	4,047,730	19.01	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			6,672.37000	6.67237	6,313,120	17.49	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			2,707.27000	2.70727	2,923,730	17.50	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			6,635.35000	6.63535	6,277,240	17.50	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			2,727.87000	2.72787	2,945,470	17.50	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			6,598.48000	6.59848	6,241,510	17.50	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			2,686.76000	2.68676	2,902,080	17.49	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			1,799.28000	1.79928	1,663,450	17.28	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			9,593.27000	9.59327	10,036,980	17.28	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			1,824.95000	1.82495	1,687,670	17.28	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			9,626.21000	9.62621	10,070,660	17.28	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			1,812.07000	1.81207	1,675,530	17.28	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			9,659.20000	9.65920	10,104,360	17.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>												<b>258,224.79</b>	<b>3</b>	<b>16,14</b>
R214	On	06/08/2020	Bond Future			10.87633	67.23512	11.07978	66.07987		23.99	0.00	0	20,6
R214	On	05/11/2020	Bond Future			11.06083	64.65384	11.27198	63.48703		28.24	0.00	0	3,1(
R214	On	04/02/2021	Bond Future			11.24929	65.38510	11.46879	64.20537		26.26	0.00	0	
R214	On	06/05/2021	Bond Future			11.43586	62.85988	11.66386	61.66671		23.91	0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>23,72</b>
R214	On	06/08/2020	Bond Future	9.98	Call			21.02000	0.02102	47,080	22.67	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put			6,692.35000	6.69235	5,563,160	22.67	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call			22.17000	0.02217	49,500	22.67	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put			6,627.88000	6.62788	5,499,960	22.67	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call			19.91000	0.01991	44,760	22.67	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put			6,756.96000	6.75696	5,626,560	22.67	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call			1,625.71000	1.62571	1,979,850	27.42	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			7,615.86000	7.61586	6,803,190	27.42	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			1,641.33000	1.64133	1,997,980	27.42	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			7,568.49000	7.56849	6,758,330	27.42	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			1,610.19000	1.61019	1,961,830	27.42	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			7,663.43000	7.66343	6,848,260	27.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call			2,396.46000	2.39646	2,799,460	25.44	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			8,997.85000	8.99785	8,221,120	25.44	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			2,413.24000	2.41324	2,818,270	25.44	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			8,952.36000	8.95236	8,177,660	25.44	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			2,379.76000	2.37976	2,780,720	25.44	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			9,043.50000	9.04350	8,264,730	25.44	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			6,759.99000	6.75999	7,524,620	24.21	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			3,811.58000	3.81158	3,383,040	24.21	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			6,788.70000	6.78870	7,554,970	24.22	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,792.85000	3.79285	3,365,950	24.22	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			6,731.10000	6.73110	7,494,100	24.19	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,830.20000	3.83020	3,400,030	24.19	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>23,72</b>
<b>Total for Bond</b>												<b>116,423,093.43</b>	<b>1,565</b>	<b>1,342,38</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	

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

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

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 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>	
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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 06/08/2020 GOVI			702.40400	702.40400	696.85600	696.85600				14,048,080.00	2	1,02
GOVI On 05/11/2020 GOVI			709.73900	709.73900	704.13800	704.13800				0.00	0	
GOVI On 04/02/2021 GOVI			717.76200	717.76200	712.10000	712.10000				0.00	0	
GOVI On 06/05/2021 GOVI			726.03100	726.03100	720.30500	720.30500				0.00	0	
<b>Total GOVI Future</b>										<b>14,048,080.00</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			312,740.00000	31.27400	257,260,000			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			312,840.00000	31.28400	257,360,000			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			312,640.00000	31.26400	257,160,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			337,020.00000	33.70200	281,010,000			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			337,120.00000	33.71200	281,110,000			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			336,920.00000	33.69200	280,910,000			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			388,500.00000	38.85000	331,880,000			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			388,600.00000	38.86000	331,980,000			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			388,400.00000	38.84000	331,780,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			416,350.00000	41.63500	473,610,000			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			416,250.00000	41.62500	473,510,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	06/05/2021	GOVI	678.69	Call			416,150.00000	41.61500	473,410,000		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>14,048,080.00</b>	<b>2</b>	<b>1,02</b>
<b>Total for GOVI</b>												<b>14,048,080.00</b>	<b>2</b>	<b>1,02</b>
AL37	On	06/08/2020	Index Future			738.03000	738.03000	739.34200	739.34200			0.00	0	
AL37	On	05/11/2020	Index Future			745.73700	745.73700	747.06800	747.06800			0.00	0	
AL37	On	04/02/2021	Index Future			754.16600	754.16600	755.51500	755.51500			0.00	0	
AL37	On	06/05/2021	Index Future			762.85500	762.85500	764.22100	764.22100			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			813.67900	813.67900	808.68600	808.68600			0.00	0	
AL7T	On	05/11/2020	Index Future			822.17700	822.17700	817.13700	817.13700			0.00	0	
AL7T	On	04/02/2021	Index Future			831.47000	831.47000	826.37700	826.37700			0.00	0	
AL7T	On	06/05/2021	Index Future			841.04900	841.04900	835.89900	835.89900			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			711.09500	711.09500	705.27600	705.27600			7,110,950.00	1	2
ALBI	On	05/11/2020	Index Future			718.52200	718.52200	712.64500	712.64500			28,740,880.00	4	
ALBI	On	04/02/2021	Index Future			726.64300	726.64300	720.70400	720.70400			0.00	0	
ALBI	On	06/05/2021	Index Future			735.01500	735.01500	729.00800	729.00800			0.00	0	
<b>Total ALBI Future</b>												<b>35,851,830.00</b>	<b>5</b>	<b>22</b>
<b>Total For ALBI</b>												<b>35,851,830.00</b>	<b>5</b>	<b>22</b>
IGOV	On	06/08/2020	Index Future			248.75300	248.75300	248.71100	248.71100			0.00	0	1,2
IGOV	On	05/11/2020	Index Future			251.41200	251.41200	251.37200	251.37200			0.00	0	
IGOV	On	04/02/2021	Index Future			254.31500	254.31500	254.27500	254.27500			0.00	0	
IGOV	On	06/05/2021	Index Future			257.30600	257.30600	257.26600	257.26600			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,25</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>1,25</b>
<b>Total for Index</b>												<b>35,851,830.00</b>	<b>5</b>	<b>1,47</b>
JIBAR	f On	19/08/2020	Jibar Future			3.69500	96.30500	3.65500	96.34500			0.00	0	
JIBAR	f On	16/09/2020	Jibar Future			3.69500	96.30500	3.64500	96.35500			0.00	0	
JIBAR	f On	21/10/2020	Jibar Future			3.59500	96.40500	3.50500	96.49500			0.00	0	
JIBAR	f On	18/11/2020	Jibar Future			3.59500	96.40500	3.50500	96.49500			0.00	0	
JIBAR	f On	15/12/2020	Jibar Future			3.59500	96.40500	3.50500	96.49500			0.00	0	
JIBAR	f On	20/01/2021	Jibar Future			3.58500	96.41500	3.49500	96.50500			0.00	0	
JIBAR	f On	17/03/2021	Jibar Future			3.63000	96.37000	3.52000	96.48000			0.00	0	
JIBAR	f On	15/06/2021	Jibar Future			3.75000	96.25000	3.63000	96.37000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 15/09/2021 Jibar Future			3.81500	96.18500	3.66500	96.33500				0.00	0	
JIBAR f On 15/12/2021 Jibar Future			4.01000	95.99000	3.89000	96.11000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.10500	95.89500	3.98500	96.01500				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.36500	95.63500	4.29500	95.70500				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			90.77000	90.77000	90.67000	90.67000				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>166,323,003.43</b>	<b>1,572</b>	<b>1,344,97</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.88821				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			5.57000	105.39465	5.57000	105.37883				0.00	0	
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	
AB01/R On 24/11/2020 Spot Bond			10.00000	107.25300	10.00000	107.22500				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	104.44614	11.37000	104.41400				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	104.69022	11.81000	104.65758				0.00	0	
<b>Total AB020U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB020U</b>										<b>0.00</b>	<b>0</b>	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB021U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AB021U</b>										<b>0.00</b>	<b>0</b>	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	
AB024L On 05/05/2021 Spot Bond			100.00000	61.79167	100.00000	61.65566				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	53.99771	100.00000	53.87754				0.00	0	
<b>Total AB026U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB026U</b>										<b>0.00</b>	<b>0</b>	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB028U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB028U</b>										<b>0.00</b>	<b>0</b>	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB029U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB029U</b>										<b>0.00</b>	<b>0</b>	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB030U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB030U</b>										<b>0.00</b>	<b>0</b>	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB031U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB031U</b>										<b>0.00</b>	<b>0</b>	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB032U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB032U</b>										<b>0.00</b>	<b>0</b>	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB033U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB033U</b>										<b>0.00</b>	<b>0</b>	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB034U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB034U</b>										<b>0.00</b>	<b>0</b>	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AB035U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB035U</b>										<b>0.00</b>	<b>0</b>	
ABC12: On 25/11/2020 Spot Bond			10.00000	107.46700	10.00000	107.43800				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			4.85000	4.85000	4.85000	287.20709				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	100.65182				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	101.17456				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	100.97450				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABF19U: On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABF19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF19U</b>										<b>0.00</b>	<b>0</b>	
ABFN09: On 17/03/2026 Spot Bond					0.00000	100.67198				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN14: On 14/05/2022 Spot Bond					0.00000	102.00801				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN15: On 11/11/2020 Spot Bond					0.00000	101.39781				0.00	0	
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	
ABFN16: On 11/11/2022 Spot Bond					0.00000	102.63479				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN18: On 26/09/2023 Spot Bond					0.00000	102.49428				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.26445				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	102.70017				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	103.27774				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 17/10/2020 Spot Bond					0.00000	100.23807				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	101.51551				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	103.34734				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	101.09607				0.00	0	
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.75038				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	100.69739				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	100.02638				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	101.16102				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	101.81637				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.22077				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	101.61755				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	101.94448				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	101.18129				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	101.34447				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.05169				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	100.26858				0.00	0	51,000,00
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>51,000,00</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	<b>51,000,00</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	99.89698				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.90693				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	99.49836				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	100.19114				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	100.19602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.19957				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>	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.50806				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	101.17432				0.00	0	52,900,00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>52,900,00</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>52,900,00</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	101.59900				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	100.69177				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			5.56000	5.56000	5.56000	141.38075				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	49.50123	100.00000	49.39998				0.00	0	
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			8.56000	8.56000	8.56000	130.62863				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	15.65261	100.00000	15.62079				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	96.96220				0.00	20,270,000	210,135,00
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>20,270,000</b>	<b>210,135,00</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>20,270,000</b>	<b>210,135,00</b>
ABN05 On 18/04/2021 Spot Bond			4.16000	211.24015	4.16000	211.25190				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN61 On 31/01/2025 Spot Bond			4.76000	4.76000	4.76000	131.79702				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			5.42000	5.42000	5.42000	169.70466				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			5.45000	5.45000	5.45000	193.29229				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			6.41000	6.41000	6.41000	106.28925				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.79500	8.79500	8.79500	109.22741				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			5.07000	5.07000	5.07000	103.27186				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			9.34000	9.34000	9.34000	106.51021				0.00	0	
<b>Total ABN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN87</b>										<b>0.00</b>	<b>0</b>	
ABS11 On 09/04/2021 Spot Bond			4.90000	105.89839	4.90000	105.88438				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			5.80500	108.46702	5.80500	108.45016				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			5.12500	103.11528	5.12500	103.10102				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			5.23000	111.71546	5.23000	111.69978				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			6.93000	117.30678	6.93000	117.28507				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.14000	115.74347	8.14000	115.71838				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			5.65000	115.28310	5.65000	115.26566				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			7.29000	110.66077	7.29000	110.63924		3,499,200,000,000.00		0.00	480,000,000	240,000,00
<b>Total ABS7 SPOT</b>								<b>3,499,200,000,000.00</b>			<b>480,000,000</b>	<b>240,000,00</b>
<b>Total For ABS7</b>								<b>3,499,200,000,000.00</b>			<b>480,000,000</b>	<b>240,000,00</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.59041	100.00000	12.56269				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			3.65000	3.65000	3.65000	297.86466				0.00	0	
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	
ABS14 On 31/01/2022 Spot Bond			2.84000	164.01845	2.84000	164.03332				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>	
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABT01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABT01U</b>										<b>0.00</b>	<b>0</b>	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABT02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABT02U</b>										<b>0.00</b>	<b>0</b>	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABT03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABT03U</b>										<b>0.00</b>	<b>0</b>	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABT04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABT04U</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.24000	10.24000	10.24000	102.69169				0.00	0	440,000,00
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</b>
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ACIF1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACIF1U</b>										<b>0.00</b>	<b>0</b>	
ACL085 On 25/11/2020 Spot Bond			10.00000	107.46700	10.00000	107.43800				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	100.65278				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.63381				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>	
ACL128 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>	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.61029				0.00	0	
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	
ACL142 On 25/11/2020 Spot Bond			10.00000	107.46700	10.00000	107.43800				0.00	0	
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.61316				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.96547				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.68081				0.00	0	
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	
ACL188 On 20/09/2020 Spot Bond					0.00000	100.62922				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL193 On 20/09/2022 Spot Bond					0.00000	100.63214				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>	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.63214				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.64830				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.64830				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	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>	
ACL204 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>	
ACL214 On 20/09/2020 Spot Bond					0.00000	100.15527				0.00	0	
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.60176				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	99.99997				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	100.59794				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	100.58369				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	100.99005				0.00	0	
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.32344				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	101.09337				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	101.10251				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	101.06897				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	97.03820				0.00	4,800,000,000	2,400,000,000
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>4,800,000,000</b>	<b>2,400,000,000</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>4,800,000,000</b>	<b>2,400,000,000</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	94.87668				0.00	200,000,000	100,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	98.36112				0.00	230,000,000	77,100,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>230,000,000</b>	<b>77,100,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>230,000,000</b>	<b>77,100,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	98.58881				0.00	199,200,000	49,800,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>199,200,000</b>	<b>49,800,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>199,200,000</b>	<b>49,800,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	96.50435				0.00	234,000,000	117,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>234,000,000</b>	<b>117,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>234,000,000</b>	<b>117,000,000</b>
AHF2A On 18/07/2021 Spot Bond					0.00000	100.10684				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	99.96192				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	99.97975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.10403				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	100.10308				0.00	0	
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.11353				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	100.12396				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	100.15804				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	100.16843				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	101.31129				0.00	0	
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.12814				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			6.10000	114.64875	6.10000	114.62982				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	101.18297				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	101.25605				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	101.76705				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	101.47395				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	101.67103				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	101.18290				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	101.25597				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	101.76686				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AHL1AU SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHL1AU</b>										<b>0.00</b>	<b>0</b>	
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AHL1BU SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHL1BU</b>										<b>0.00</b>	<b>0</b>	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,74</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,74</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIG2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIG2U</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			6.60000	115.43226	6.60000	115.41178				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			6.10000	112.12587	6.10000	112.10756				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.57000	92.51803	11.57000	92.48975				0.00	0	2,400,000,00
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,400,000,00</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>2,400,000,00</b>
AIRL01 On 30/04/2028 Spot Bond			5.85000	168.16258	5.85000	168.16436				0.00	0	30,000,00
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</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	100.10172				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	101.11216				0.00	0	
<b>Total APF05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF05</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	101.51583				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	100.55205				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	99.65972				0.00	1,000,000,000	500,000,00
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For APF08</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
APF09 On 24/07/2023 Spot Bond					0.00000	100.04639				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	100.76649				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.60101				0.00	0	
<b>Total APF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF11</b>										<b>0.00</b>	<b>0</b>	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS343U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS343U</b>										<b>0.00</b>	<b>0</b>	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS347U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS347U</b>										<b>0.00</b>	<b>0</b>	
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS349U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS349U</b>										<b>0.00</b>	<b>0</b>	
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS350U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS350U</b>										<b>0.00</b>	<b>0</b>	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS367U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS367U</b>										<b>0.00</b>	<b>0</b>	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS377U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS377U</b>										<b>0.00</b>	<b>0</b>	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS391U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS391U</b>										<b>0.00</b>	<b>0</b>	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS404U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS404U</b>										<b>0.00</b>	<b>0</b>	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS410U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS410U</b>										<b>0.00</b>	<b>0</b>	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS423U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS423U</b>										<b>0.00</b>	<b>0</b>	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS424U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AS424U</b>										<b>0.00</b>	<b>0</b>	
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS430U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS430U</b>										<b>0.00</b>	<b>0</b>	
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS433U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS433U</b>										<b>0.00</b>	<b>0</b>	
AS441L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS441U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS441U</b>										<b>0.00</b>	<b>0</b>	
AS442L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS442U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS442U</b>										<b>0.00</b>	<b>0</b>	
AS447L On 19/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS447U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS447U</b>										<b>0.00</b>	<b>0</b>	
ASN02L On 07/12/2033 Spot Bond			5.70000	209.82604	5.70000	209.82911				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03L On 07/12/2033 Spot Bond			5.71500	188.17920	5.71500	188.18188				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN08L On 20/09/2020 Spot Bond					0.00000	100.57223				0.00	0	
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	
ASN08L On 03/09/2020 Spot Bond					0.00000	101.21781				0.00	0	
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	
ASN08L On 01/10/2020 Spot Bond					0.00000	141.15040				0.00	0	
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	
ASN09L On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	
ASN09L On 21/10/2020 Spot Bond					0.00000	100.09687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	
ASN092 On 10/11/2020 Spot Bond					0.00000	101.41220				0.00	0	
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	
ASN096 On 20/12/2020 Spot Bond					0.00000	98.22563				0.00	0	
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	
ASN111 On 02/12/2020 Spot Bond					0.00000	100.94092				0.00	0	
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	
ASN111 On 07/03/2021 Spot Bond					0.00000	100.82022				0.00	0	
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	
ASN121 On 20/12/2020 Spot Bond					0.00000	100.83779				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>	
ASN134 On 20/12/2020 Spot Bond					0.00000	100.82832				0.00	0	
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	
ASN135 On 31/01/2022 Spot Bond			3.57000	162.27436	3.57000	162.28586			425,544,000,000.00		119,200,000	29,800,000
<b>Total ASN137 SPOT</b>									<b>425,544,000,000.00</b>		<b>119,200,000</b>	<b>29,800,000</b>
<b>Total For ASN137</b>									<b>425,544,000,000.00</b>		<b>119,200,000</b>	<b>29,800,000</b>
ASN140 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>	
ASN144 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14 On 20/06/2021 Spot Bond					0.00000	95.48314				0.00	0	
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 04/05/2021 Spot Bond					0.00000	99.86884				0.00	0	
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 04/05/2021 Spot Bond					0.00000	99.87309				0.00	0	
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 31/01/2022 Spot Bond			3.61500	162.16766	3.61500	162.17897				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/05/2021 Spot Bond					0.00000	54.00556				0.00	0	
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 02/06/2021 Spot Bond					0.00000	100.97090				0.00	0	
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			6.06000	162.63000	6.06000	162.63083				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	
ASN16 On 08/08/2021 Spot Bond					0.00000	101.51406				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	101.25237				0.00	0	
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.03217				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	100.69772				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.48179				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			5.69000	92.15105	5.69000	92.15233				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	100.55330				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	100.56110				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	100.60350				0.00	0	6,400,00

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 ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,400,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>6,400,00</b>
ASN204 On 24/08/2021 Spot Bond					0.00000	101.31953				0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN208 On 24/08/2025 Spot Bond					0.00000	101.48214				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN209 On 28/08/2020 Spot Bond					0.00000	100.94203				0.00	0	
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	
ASN210 On 29/08/2022 Spot Bond					0.00000	100.99674				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.91630				0.00	0	
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	
ASN255 On 20/06/2023 Spot Bond					0.00000	100.69582				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.55806				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN274 On 15/08/2023 Spot Bond					0.00000	101.33048				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	101.25040				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	101.17931				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	100.73587				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN29: On 26/09/2023 Spot Bond					0.00000	100.54506				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.59606				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.75268				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 20/01/2021 Spot Bond					0.00000	100.75012				0.00	0	72,000,00
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>72,000,00</b>
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	<b>72,000,00</b>
ASN31: On 31/03/2029 Spot Bond			5.35500	5.35500	5.35500	90.94820				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 28/02/2033 Spot Bond			5.85000	5.85000	5.85000	83.01575				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.56637				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.64162				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	101.43334				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	100.57037				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			5.80000	90.82547	5.80000	90.82646				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	100.60553				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 12/02/2021 Spot Bond					0.00000	101.37934				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	101.37934				0.00	0	70,000,00
<b>Total ASN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For ASN344</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	100.55325				0.00	0	1,200,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>1,200,00</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.57876				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	100.58177				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	100.58177				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	100.94353				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.69097				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	100.57129				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	100.59125				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	99.96965				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.69786				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN383 On 15/03/2021 Spot Bond					0.00000	100.69786				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.68248				0.00	200,000,000	100,000,000
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN386</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN386 On 20/12/2024 Spot Bond					0.00000	100.57604				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>	
ASN388 On 20/11/2020 Spot Bond					0.00000	101.13544				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.65667				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>	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.57224				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>	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.66721				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN415 On 05/12/2020 Spot Bond					0.00000	100.83745				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	99.96856				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	100.70800				0.00	300,000,000	150,000,000
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For ASN421</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
ASN421 On 17/06/2021 Spot Bond					0.00000	100.57953				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44! On 17/06/2021 Spot Bond					0.00000	100.57953				0.00	0	
<b>Total ASN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN445</b>										<b>0.00</b>	<b>0</b>	
ASN44! On 22/06/2023 Spot Bond					0.00000	100.53913				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>	
ASN45! On 23/06/2025 Spot Bond					0.00000	100.55519				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>	
ASN45! On 01/07/2023 Spot Bond					0.00000	100.53486				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45! On 20/03/2023 Spot Bond					0.00000	100.26121				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45! On 21/12/2026 Spot Bond					0.00000	100.23806				0.00	0	750,000,0€
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,0€</b>
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	<b>750,000,0€</b>
ASN46! On 17/07/2023 Spot Bond					0.00000	100.17204				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46! On 17/07/2023 Spot Bond					0.00000	100.17352				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46! On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.01115				0.00	0	
<b>Total ASN462 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN462</b>										<b>0.00</b>	<b>0</b>	
ASN46! On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	103.31642				0.00	0	
<b>Total ASN463 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN463</b>										<b>0.00</b>	<b>0</b>	
ASN75! On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.99211				0.00	0	1,500,000,0€
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
BAW19 On 05/12/2020 Spot Bond			5.70000	102.69514	5.70000	102.67943				266,760,000,000.00	46,800,000	1,011,700,00
<b>Total BAW19 SPOT</b>										<b>266,760,000,000.00</b>	<b>46,800,000</b>	<b>1,011,700,00</b>
<b>Total For BAW19</b>										<b>266,760,000,000.00</b>	<b>46,800,000</b>	<b>1,011,700,00</b>
BAW21 On 24/03/2022 Spot Bond			5.66000	108.84365	5.66000	108.82715				0.00	0	
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.15214	9.30000	103.12667				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	100.82020				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAW26U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW26U</b>										<b>0.00</b>	<b>0</b>	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAW27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW27U</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.61961				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	101.09060				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	100.78655				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	100.41223				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	103.85379				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.63860				0.00	0	
<b>Total BAYA62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA62</b>										<b>0.00</b>	<b>0</b>	
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.24712				0.00	0	
<b>Total BAYA63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA63</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.64587				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.75031				0.00	0	
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.63867				0.00	0	
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			8.30000	8.30000	8.30000	107.63902				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.59133				0.00	0	
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.59133				0.00	0	
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 31/03/2026 Spot Bond			10.85000	10.85000	10.85000	109.41990				0.00	0	
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.67784				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.79093				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	100.67091				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	100.67099				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	100.69192				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	100.66410				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	100.66410				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					0.00000	100.80170				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.68010				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.42367				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>	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.75511				0.00	0	
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.77245				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	100.77245				0.00	0	
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.77245				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>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.79086				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>	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.77307				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>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.77307				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>	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.80723				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYD10 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	
BAYD20 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	
BAYD30 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	
BAYD40 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	
BAYD50 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>	
BAYD60 On 30/06/2035 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 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	101.38283				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	101.26495				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	100.72716				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			7.79500	7.79500	7.79500	104.05948				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>	
BD302L On 18/04/2028 Spot Bond			100.00000	10.33143	100.00000	10.30858				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	99.85954				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	101.34881				0.00	0	22,000.00
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,000.00</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	<b>22,000.00</b>
BDX32 On 01/04/2022 Spot Bond					0.00000	100.40797				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					0.00000	100.47483				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	
BGL05 On 04/09/2020 Spot Bond			5.80000	105.04818	5.80000	105.03159				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL06 On 04/09/2020 Spot Bond					0.00000	101.35549				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			7.10000	113.74415	7.10000	113.72258				0.00	0	420,000,00
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	101.14481				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			5.80000	104.65233	5.80000	104.63587				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	101.61836				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			7.00000	106.82220	7.00000	106.80224				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	104.36580				0.00	0	1,330,000,00
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,330,000,00</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>1,330,000,00</b>
BGL13 On 20/08/2021 Spot Bond			6.10000	110.84044	6.10000	110.82214				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	102.63839				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	104.24102				0.00	0	
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.38889				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	101.82909				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.88796				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	99.35174				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.21751				0.00	0	83,000,00
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>83,000,00</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>83,000,00</b>
BID08 On 30/06/2022 Spot Bond					0.00000	100.90422				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	100.94227				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	101.22082				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			5.84000	113.04936	5.84000	113.03168				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	100.70709				0.00	0	37,000,00
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,000,00</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	<b>37,000,00</b>
BID13 On 14/06/2024 Spot Bond					0.00000	98.48143				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	99.18394				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	97.37895				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.93051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP01 On 12/10/2028 Spot Bond					0.00000	100.27103				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP02 On 21/02/2023 Spot Bond					0.00000	101.29245				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP04 On 05/01/2025 Spot Bond					0.00000	100.44372				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP05 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BPPF06 On 15/09/2020 Spot Bond					0.00000	100.62845				0.00	320,000,000	160,000,000
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
BPPF04 On 22/03/2021 Spot Bond					0.00000	100.52486				0.00	0	
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	
BPPF08 On 23/07/2021 Spot Bond					0.00000	100.14263				0.00	0	50,000,000
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
BPPF11 On 09/10/2023 Spot Bond					0.00000	100.80317				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF13 On 23/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF16</b>										<b>0.00</b>	<b>0</b>	
BPPF16 On 19/11/2020 Spot Bond					0.00000	100.98354				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	101.12532				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF20 On 19/11/2024 Spot Bond					0.00000	101.13932				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF21 On 26/02/2023 Spot Bond					0.00000	100.91784				0.00	850,000,000	850,000,000
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>850,000,000</b>	<b>850,000,000</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>850,000,000</b>	<b>850,000,000</b>
BPPF22 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF23 On 16/07/2023 Spot Bond					0.00000	100.19311				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BS2A1U 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>	
BS2A2U 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>	
BS2B1U 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>	
BS2C1U 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	100.67981				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	101.47531				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>	
BX161U 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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	102.01997			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			4.72000	107.29373	4.72000	107.28014		413,472,000,000.00	87,600,000	21,900,000	
<b>Total CBL26 SPOT</b>								<b>413,472,000,000.00</b>	<b>87,600,000</b>	<b>21,900,000</b>	
<b>Total For CBL26</b>								<b>413,472,000,000.00</b>	<b>87,600,000</b>	<b>21,900,000</b>	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.40879			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	98.45036			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			7.56500	114.01860	7.56500	113.99547			0.00	0	15,900,000,000
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,900,000,000</b>
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	<b>15,900,000,000</b>
CCT02 On 12/06/2024 Spot Bond			8.77000	110.61373	8.77000	110.58780			0.00	0	3,500,000,000
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
CCT03 On 15/03/2025 Spot Bond			8.63500	113.54740	8.63500	113.52133			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.59000	103.19715	9.59000	101.94167				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR14 On 25/11/2020 Spot Bond			10.00000	107.46680	10.00000	107.43830				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	100.54681				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	102.67141				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	102.29493				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>	
CGR33 On 22/09/2020 Spot Bond					0.00000	100.77149				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	101.78335				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	100.71240				0.00	0	
<b>Total CGR41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR41</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.84563				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR43 On 08/02/2022 Spot Bond					0.00000	101.89432				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	100.46965				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	99.94161				0.00	80,000,000	40,000,000
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For CGR45</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
CGR46 On 28/02/2023 Spot Bond					0.00000	101.33387				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	101.42340				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL567U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL567U</b>										<b>0.00</b>	<b>0</b>	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL569U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL569U</b>										<b>0.00</b>	<b>0</b>	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL570U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL570U</b>										<b>0.00</b>	<b>0</b>	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL572U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL572U</b>										<b>0.00</b>	<b>0</b>	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL573U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL573U</b>										<b>0.00</b>	<b>0</b>	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLA4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLA4U</b>										<b>0.00</b>	<b>0</b>	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLA5U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLC2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLC2U</b>										<b>0.00</b>	<b>0</b>	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.69926				0.00	0	
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	
CLN193 On 29/08/2021 Spot Bond			3.14000	158.10652	3.14000	158.04088				0.00	0	
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	
CLN198 On 13/09/2021 Spot Bond			3.54000	3.54000	3.54000	156.71795				0.00	0	
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	
CLN230 On 25/11/2020 Spot Bond			10.00000	107.46700	10.00000	107.43800				0.00	0	
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN231 On 25/11/2020 Spot Bond			10.00000	107.46700	10.00000	107.43800				0.00	0	
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN292 On 25/11/2020 Spot Bond			10.00000	107.46700	10.00000	107.43800				0.00	0	
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			8.21000	107.86831	8.21000	107.84473				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	100.69780				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>	
CLN347 On 20/12/2023 Spot Bond					0.00000	100.08261				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.87000	115.40357	6.87000	115.38239				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>	
CLN366 On 20/03/2024 Spot Bond			9.01000	116.66634	9.01000	116.63840				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>	
CLN368 On 06/08/2023 Spot Bond					0.00000	99.79253				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	100.00007				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>	
CLN372 On 20/03/2024 Spot Bond					0.00000	107.64946				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>	
CLN374 On 20/03/2021 Spot Bond			5.69500	106.09671	5.69500	106.08053				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>	
CLN378 On 20/03/2024 Spot Bond			10.98000	102.43336	10.98000	102.40362				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	103.85523	11.00000	103.82501				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>	
CLN382 On 20/03/2021 Spot Bond					0.00000	99.84766				0.00	300,000,000	150,000,000
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For CLN382</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
CLN384 On 20/09/2024 Spot Bond			8.80000	115.26423	8.80000	115.23726				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN385 On 20/09/2024 Spot Bond					0.00000	100.76957				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>	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.59120				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>	
CLN387 On 26/01/2021 Spot Bond					0.00000	99.99995				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>	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.59604				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>	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.39266				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>	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.38256				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>	
CLN410 On 20/09/2020 Spot Bond					0.00000	100.51695				0.00	0	
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	
CLN411 On 20/09/2020 Spot Bond					0.00000	100.73650				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>	
CLN413 On 20/09/2020 Spot Bond					0.00000	100.78577				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	100.72409				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>	
CLN418 On 23/09/2020 Spot Bond					0.00000	100.70435				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	100.77150				0.00	0	
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.32365				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>	
CLN42 On 26/01/2021 Spot Bond					0.00000	99.99989				0.00	0	
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.44200				0.00	0	
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.62700				0.00	0	
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.50400				0.00	0	
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.12888				0.00	0	
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 20/12/2020 Spot Bond					0.00000	101.08300				0.00	0	
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	
CLN42 On 20/12/2020 Spot Bond					0.00000	100.97015				0.00	0	
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	
CLN43 On 20/12/2020 Spot Bond					0.00000	159.17000				0.00	0	
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	
CLN43 On 20/12/2020 Spot Bond					0.00000	102.36700				0.00	0	
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	
CLN43 On 20/12/2020 Spot Bond					0.00000	102.04000				0.00	0	
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	
CLN43 On 20/12/2020 Spot Bond					0.00000	102.25100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	160.21000				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	100.68144				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	100.63873				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	100.13909				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	162.78000				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			5.59500	106.55089	5.59500	106.53492				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			3.54000	162.34553	3.54000	162.35718				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2025 Spot Bond			7.01000	119.92955	7.01000	119.92702				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			7.25000	118.73796	7.25000	118.73470				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	100.80196				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	101.32670				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45( On 29/11/2021 Spot Bond					0.00000	101.50258				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>	
CLN46( On 29/11/2021 Spot Bond					0.00000	101.74510				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN46( On 13/03/2022 Spot Bond			6.30000	109.43535	6.30000	109.41691				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN46( On 14/03/2022 Spot Bond					0.00000	101.14654				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN46( On 28/03/2022 Spot Bond					0.00000	100.52505				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN46( On 28/03/2022 Spot Bond					0.00000	101.21171				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN47( On 19/11/2022 Spot Bond					0.00000	101.45529				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN47( On 23/06/2021 Spot Bond					0.00000	101.26611				0.00	0	
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	
CLN47( On 20/09/2020 Spot Bond					0.00000	100.69090				0.00	0	
<b>Total CLN476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN476</b>										<b>0.00</b>	<b>0</b>	
CLN47( On 29/11/2021 Spot Bond			100.00000	41.35175	100.00000	41.26072				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN48( On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN48( On 20/05/2021 Spot Bond					0.00000	101.79064				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN482 On 20/05/2021 Spot Bond					0.00000	102.11333				0.00	0	
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.86402				0.00	0	50,000,00
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
CLN484 On 02/12/2021 Spot Bond			5.79500	106.40306	5.79500	106.38646				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 20/06/2022 Spot Bond					0.00000	100.98629				0.00	0	
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	
CLN486 On 23/06/2021 Spot Bond			9.30000	104.43520	9.30000	107.29439				0.00	0	
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	
CLN487 On 28/07/2022 Spot Bond			6.10000	105.66180	6.10000	105.64436				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.20824				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.69012				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	100.94841				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			6.50000	116.66093	6.50000	116.64065				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	103.02276				0.00	0	50,000,00
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
CLN497 On 20/05/2021 Spot Bond					0.00000	101.24681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN50( On 10/10/2020 Spot Bond					0.00000	100.28080				0.00	0	
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.25788				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.27104				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.27104				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 24/10/2020 Spot Bond					0.00000	100.04317				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.03048				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 11/10/2020 Spot Bond					0.00000	100.25213				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.85422				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 15/09/2022 Spot Bond			9.96000	103.63008	9.96000	103.60271				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 30/10/2022 Spot Bond			10.01000	102.40360	10.01000	102.37628				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 25/11/2022 Spot Bond					0.00000	101.16568				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN519 On 30/06/2022 Spot Bond			9.60000	100.71993	9.60000	101.38544				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	100.75756				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	100.62952				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	101.01396				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	101.37441				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	103.50640	9.20000	103.48111				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.04359				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.63246				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	103.02783				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	102.46002				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	101.88995				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	100.71234				0.00	0	
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN530</b>										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.75756				0.00	0	
<b>Total CLN531 SPOT</b>										0.00	0	
<b>Total For CLN531</b>										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.64360				0.00	0	
<b>Total CLN533 SPOT</b>										0.00	0	
<b>Total For CLN533</b>										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.11918				0.00	0	
<b>Total CLN534 SPOT</b>										0.00	0	
<b>Total For CLN534</b>										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.02000	9.02000	9.02000	105.48674				0.00	0	
<b>Total CLN535 SPOT</b>										0.00	0	
<b>Total For CLN535</b>										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.45240				0.00	0	
<b>Total CLN536 SPOT</b>										0.00	0	
<b>Total For CLN536</b>										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.00003				0.00	0	
<b>Total CLN537 SPOT</b>										0.00	0	
<b>Total For CLN537</b>										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.20217				0.00	0	
<b>Total CLN540 SPOT</b>										0.00	0	
<b>Total For CLN540</b>										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	112.31400				0.00	0	
<b>Total CLN541 SPOT</b>										0.00	0	
<b>Total For CLN541</b>										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.95890				0.00	0	14,273,495,00
<b>Total CLN542 SPOT</b>										0.00	0	14,273,495,00
<b>Total For CLN542</b>										0.00	0	14,273,495,00
CLN54 On 17/01/2024 Spot Bond					0.00000	100.19814				0.00	0	
<b>Total CLN545 SPOT</b>										0.00	0	
<b>Total For CLN545</b>										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.49000	111.47577	8.49000	111.45031				0.00	0	
<b>Total CLN546 SPOT</b>										0.00	0	
<b>Total For CLN546</b>										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.54000	109.08079	8.54000	109.05600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			8.63000	108.49044	8.63000	108.46554				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 18/04/2028 Spot Bond					0.00000	298.88668				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 20/12/2020 Spot Bond					0.00000	101.25142				0.00	0	
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.41211				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.38591				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.09611				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	100.22230				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	132.83000				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	101.45407				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.19000	101.25144	10.19000	101.94727				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 12/11/2025 Spot Bond			8.49000	108.34200	8.49000	109.07633				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.49003				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.10064				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.20577				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.91439				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.38044				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.52188				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	102.02049				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			8.72000	106.58385	8.72000	107.28809				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	101.44820				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	102.56397				0.00	0	
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	
CLN573 On 11/02/2024 Spot Bond					0.00000	101.38675				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>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.71492				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 25/04/2023 Spot Bond					0.00000	96.19900				0.00	0	
<b>Total CLN576 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN576</b>										<b>0.00</b>	<b>0</b>	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.70046				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.11428				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.44658				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.41222				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.90549				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	100.79969				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.10403				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	100.88254				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	101.44037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.80408				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	100.65189				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	100.66137				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	100.78559				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	102.79388				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			5.23000	123.80125	5.23000	101.78810				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	101.07895				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.46205				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.07895				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	101.56984				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	100.42295				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 10/12/2024 Spot Bond					0.00000	100.73755				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.66137				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.66137				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.86535				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	104.15185				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 05/08/2024 Spot Bond					0.00000	101.39708				0.00	0	430,000,00
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>430,000,00</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	<b>430,000,00</b>
CLN60 On 12/08/2022 Spot Bond					0.00000	101.32375				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 14/04/2026 Spot Bond					0.00000	100.27114				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.17796				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.11763				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN60 On 30/04/2023 Spot Bond			9.32000	102.23984	9.32000	102.21439				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.05750				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.26939				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.82023				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.08169				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.90541				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/09/2020 Spot Bond					0.00000	100.40784				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.75267				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	100.63873				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.67679				0.00	200,000,000	100,000,000
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CLN618</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
CLN618 On 30/11/2021 Spot Bond					0.00000	100.88252				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.98565				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	99.98576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/04/2021 Spot Bond					0.00000	99.98687				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	100.78098				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.00003				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			6.37000	106.04483	6.37000	106.02677				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.41413				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.93011				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.39000	79.28755	12.39000	79.26138				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2021 Spot Bond					0.00000	101.13904				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			9.19000	105.39684	9.19000	105.37083				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	101.40848				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	101.11080				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 09/10/2034 Spot Bond					0.00000	100.38860				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/05/2022 Spot Bond					0.00000	101.39130				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.51568				0.00	600,000,000	300,000,000
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For CLN635</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
CLN63 On 21/11/2024 Spot Bond					0.00000	101.12804				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.40284				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/02/2021 Spot Bond					0.00000	101.33696				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 12/08/2022 Spot Bond					0.00000	101.29261				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.51568				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.15859				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	101.13352				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	100.64970				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	99.96920				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.65076				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.40284				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.92821				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.40284				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.15810				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.40284				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 18/02/2021 Spot Bond					0.00000	101.08968				0.00	0	
<b>Total CLN653 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN653</b>										<b>0.00</b>	<b>0</b>	
CLN653 On 02/04/2026 Spot Bond					0.00000	100.51084				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	100.90370				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.71472				0.00	100,000,000	50,000,00
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For CLN656</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
CLN656 On 13/10/2026 Spot Bond					0.00000	100.32732				0.00	100,000,000	50,000,00
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For CLN657</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
CLN657 On 20/06/2025 Spot Bond					0.00000	100.61030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.61700				0.00	0	
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.63881				0.00	0	
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	
CLN660 On 20/06/2023 Spot Bond					0.00000	90.59300				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.78728				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	86.25600				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	102.46800				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.12859				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.50071				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	101.65102				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	104.89371				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	100.77606				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67( On 27/02/2023 Spot Bond					0.00000	101.08208				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.81139				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.78902				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 31/01/2025 Spot Bond			5.83160	125.90297	5.83160	102.38370				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 31/01/2025 Spot Bond			5.83160	125.89344	5.83160	102.38436				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 18/06/2021 Spot Bond					0.00000	101.19886				0.00	0	
<b>Total CLN675 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN675</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.28021				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.22664				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 02/06/2021 Spot Bond					0.00000	101.52388				0.00	0	
<b>Total CLN678 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN678</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.59601				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.76504				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.03000				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.71532				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>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.63979				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.63638				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.58697				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>	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.63619				0.00	0	
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN686</b>										<b>0.00</b>	<b>0</b>	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.63425				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>	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.61510				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2023 Spot Bond					0.00000	100.53543				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>	
CLN689 On 21/12/2026 Spot Bond					0.00000	100.49400				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.41360				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.45703				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.53063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	90.59808				0.00	0	
<b>Total CLN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN694</b>										<b>0.00</b>	<b>0</b>	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.39490				0.00	0	
<b>Total CLN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN695</b>										<b>0.00</b>	<b>0</b>	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.25182				0.00	0	
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.08281				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.48797				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	100.30997				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.21783				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.20794				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.59164				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.35309				0.00	0	
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.22265				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN705 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,000,000,00
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000,00</b>
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000,00</b>
CLN81 On 18/04/2028 Spot Bond			7.79500	104.08122	7.79500	104.05948				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.31243				0.00	0	
<b>Total CLNF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLNF16</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			7.70000	113.09643	7.70000	113.07309				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ07 On 23/03/2021 Spot Bond			6.01000	106.72208	6.01000	106.70491				0.00	0	
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			9.59000	109.36439	9.59000	109.33640				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.28000	114.55231	6.28000	114.53296				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			6.93500	108.11194	6.93500	108.09180				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			10.05000	103.99359	10.05000	103.96574				0.00	0	100,000,00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
COT03 On 05/06/2028 Spot Bond			10.14000	97.72321	10.14000	97.69681				0.00	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			9.30000	9.30000	9.30000	107.52908				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
CS002 On 17/12/2020 Spot Bond					0.00000	100.63388				0.00	0	
<b>Total CS002 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CS002</b>										<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	100.99225				0.00	0	
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	
CSA05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CSA05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSA05U</b>										<b>0.00</b>	<b>0</b>	
CSD05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CSD05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSD05U</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.61023				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	100.72008				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	101.53974				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	100.81032				0.00	140,000,000	70,000,000
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For DENG91</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
DENG9 On 11/09/2020 Spot Bond					0.00000	100.74155				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	100.54293				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	100.46043				0.00	0	
<b>Total DENG94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG94</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.74157				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	99.94153				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.92783				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	101.35200				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	101.11165				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	100.45048				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DSY02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02U</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			8.94000	8.94000	8.94000	107.22562				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	101.39701				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DSY05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total DSY06U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY06U</b>									<b>0.00</b>	<b>0</b>	
DV2021 On 18/06/2021 Spot Bond			6.05000	103.52219	6.05000	103.50533			0.00	0	200,000,00
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
DV23 On 27/02/2023 Spot Bond			6.48000	112.41295	6.48000	112.39326			0.00	0	16,062,80
<b>Total DV23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>16,062,80</b>
<b>Total For DV23</b>									<b>0.00</b>	<b>0</b>	<b>16,062,80</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	25.11587	100.00000	25.05998			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.11587	100.00000	25.05998			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			5.97000	116.04537	5.97000	116.02662			0.00	0	
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.27419	9.69000	104.24709			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.27419	9.69000	104.24709			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			11.57000	96.59983	11.57000	96.56999			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	104.45453	10.10000	104.42626			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.45453	10.10000	104.42626			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	100.56936			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	100.85392			0.00	380,000,000	190,000,00
<b>Total DVF20C SPOT</b>									<b>0.00</b>	<b>380,000,000</b>	<b>190,000,00</b>
<b>Total For DVF20C</b>									<b>0.00</b>	<b>380,000,000</b>	<b>190,000,00</b>
DVF20D On 23/10/2020 Spot Bond					0.00000	100.10277			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF21 On 29/11/2021 Spot Bond					0.00000	100.95973				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	100.00567				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>	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.66320				0.00	0	211,000,00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>211,000,00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>211,000,00</b>
DVF22C On 24/10/2022 Spot Bond					0.00000	100.33678				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	98.57756				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	100.72154				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	101.06972				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	98.69068				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVF30U 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	100.79095				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>	
DVFB25 On 31/05/2024 Spot Bond					0.00000	100.85961				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.37837				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.94684				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.18295				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.94359				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	98.91598	100.00000	98.64865				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			4.45000	99.95125	4.45000	99.93908				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			5.02500	108.10699	5.02500	108.09226				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			5.50500	110.12459	5.50500	110.10833				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			6.41000	114.96785	6.41000	114.94814				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			5.96000	95.26655	5.96000	95.26737				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EL001U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL001U</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.69000	82.05312	5.69000	82.05426				0.00	0	30,300,000,00
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,300,000,00</b>
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	<b>30,300,000,00</b>
EL037/I On 31/01/2037 Spot Bond			2.25000	129.25683	2.25000	129.27062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.31000	125.44536	5.32000	125.36357				0.00	0	4,750,000.00
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,750,000.00</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>4,750,000.00</b>
EL29 On 19/11/2029 Spot Bond			5.34300	110.42779	5.34300	110.43055				0.00	0	4,500,000.00
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000.00</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000.00</b>
EL30 On 29/07/2030 Spot Bond			5.39000	106.50365	5.39000	106.50600				0.00	0	23,400,000.00
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,400,000.00</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>23,400,000.00</b>
EL31 On 02/06/2031 Spot Bond			5.62000	96.27368	5.62000	96.27528			144,996,000,000.00	25,800,000,000	25,800,000.00	
<b>Total EL31 SPOT</b>									<b>14,996,000,000,000.00</b>	<b>25,800,000,000</b>	<b>25,800,000.00</b>	
<b>Total For EL31</b>									<b>14,996,000,000,000.00</b>	<b>25,800,000,000</b>	<b>25,800,000.00</b>	
EL36 On 31/01/2036 Spot Bond			5.66000	84.14493	5.66000	84.14617				0.00	0	29,500,000.00
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,500,000.00</b>
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>29,500,000.00</b>
EL36/I2 On 31/01/2036 Spot Bond			2.25000	129.25683	2.25000	129.27062				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	133.26861				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	131.14684				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ELN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN005</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	100.40740				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	99.49350				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>	
ELN008 On 17/06/2021 Spot Bond					0.00000	100.27986				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			5.86000	100.00000	5.86000	99.98395				0.00	0	
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	
EMM02 On 11/03/2021 Spot Bond			5.71000	107.05589	5.71000	107.03952				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			9.21000	104.91796	9.21000	104.89229				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			11.27000	11.27000	11.27000	95.36285				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			11.62000	11.62000	11.62000	99.82447				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			9.29000	9.29000	9.29000	103.08393				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			9.29000	9.29000	9.29000	104.06402				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			11.87000	11.87000	11.87000	79.65816				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			10.68500	10.68500	10.68500	101.06110				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			11.87000	11.87000	11.87000	95.56836				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	100.00185				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	100.83118				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	100.86518				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	101.32621				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	100.38580				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	100.35286				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	100.07046				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	100.87351				0.00	0	
<b>Total EPF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF007</b>										<b>0.00</b>	<b>0</b>	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.00075				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	101.29207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	
EPF014 On 04/06/2023 Spot Bond					0.00000	100.89420				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>	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.74684				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>	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.76685				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>	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.68600				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>	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.71471				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>	
EPF019 On 07/11/2022 Spot Bond					0.00000	101.38865				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>	
EPF020 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>	
EPF04U 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>	
EPF05U 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>	
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	
EPF09U 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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.27786				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	100.64744				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	100.67762				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	100.84395				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	100.86596				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	100.17947				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT02L On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EQT02U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For EQT02U</b>									<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.23127			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	101.18346			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	101.30770			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	101.19301			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	107.46700	10.00000	107.43800			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	101.27949			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	101.18347			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	101.24078			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	101.16820			0.00	0	68,000,00
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>68,000,00</b>
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	<b>68,000,00</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.14524			0.00	0	
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.02000	109.16378	6.02000	109.14619			0.00	0	1,835,928,50
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,835,928,50</b>
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	<b>1,835,928,50</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	100.07958	10.00000	100.05304			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			8.43000	99.91480	8.43000	99.89226				0.00	0	6,591,815,20
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,591,815,20</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>6,591,815,20</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.49197	7.85000	102.47041				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			11.63000	75.26542	11.82000	74.24726		60,476,000,000,000.00		5,200,000,000		11,732,251,10
<b>Total ES33 SPOT</b>								<b>60,476,000,000,000.00</b>		<b>5,200,000,000</b>		<b>11,732,251,10</b>
<b>Total For ES33</b>								<b>60,476,000,000,000.00</b>		<b>5,200,000,000</b>		<b>11,732,251,10</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.73783	7.50000	102.71728				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			12.34500	73.30774	12.34500	73.28375		493,800,000,000.00		40,000,000		20,136,792,50
<b>Total ES42 SPOT</b>								<b>493,800,000,000.00</b>		<b>40,000,000</b>		<b>20,136,792,50</b>
<b>Total For ES42</b>								<b>493,800,000,000.00</b>		<b>40,000,000</b>		<b>20,136,792,50</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.16096	8.50000	102.13773				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
ESF01 On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ESF01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ESF01U</b>										<b>0.00</b>	<b>0</b>	
ESF02 On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ESF02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ESF02U</b>										<b>0.00</b>	<b>0</b>	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.14639				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	100.66908				0.00	0	
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.00935				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.60551				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	13.40143	100.00000	13.36897				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	21.64541	100.00000	21.59297				0.00	0	
<b>Total FFB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FFB1U</b>										<b>0.00</b>	<b>0</b>	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF07U</b>										<b>0.00</b>	<b>0</b>	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF13U</b>										<b>0.00</b>	<b>0</b>	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF14U</b>										<b>0.00</b>	<b>0</b>	
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF15U</b>										<b>0.00</b>	<b>0</b>	
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF16U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.33342				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	100.37163				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	101.17246				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	101.27069				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	101.32045				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	99.97014				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	101.25432				0.00	0	
<b>Total FIFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC35</b>										<b>0.00</b>	<b>0</b>	
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FMLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FMLA1U</b>										<b>0.00</b>	<b>0</b>	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FPA1U</b>										<b>0.00</b>	<b>0</b>	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.60363				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	
FRB14 On 02/06/2021 Spot Bond			5.83000	5.83000	5.83000	104.89646				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>	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.05610				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	101.98085				0.00	0	96,900,00
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>96,900,00</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>96,900,00</b>
FRB19 On 14/04/2021 Spot Bond			6.77000	107.33489	6.77000	107.31537				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	101.80963				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	104.32416				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	104.13375				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.13821				0.00	216,000,000	262,000,00
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>216,000,000</b>	<b>262,000,00</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>216,000,000</b>	<b>262,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	102.08917				0.00	99,200,000	70,800,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>99,200,000</b>	<b>70,800,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>99,200,000</b>	<b>70,800,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	99.85338				0.00	1,698,400,000	824,600,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>1,698,400,000</b>	<b>824,600,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>1,698,400,000</b>	<b>824,600,00</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
FRB26 On 03/06/2024 Spot Bond					0.00000	96.75887				0.00	0	174,000,00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>174,000,00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>174,000,00</b>
FRB27 On 03/06/2026 Spot Bond			8.99000	106.87576	8.99000	106.85008				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			2.99000	163.65802	2.99000	163.67219				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			3.71000	3.71000	3.71000	297.32049				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			4.56000	4.56000	4.56000	132.91562				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			5.42000	169.70091	5.42000	169.70466				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			5.30000	5.30000	5.30000	91.33244				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			6.03000	6.03000	6.03000	182.32085				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			5.91000	78.30419	5.91000	78.30490				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			5.93000	77.19428	5.93000	77.19502				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ01 On 30/11/2020 Spot Bond			3.88000	3.88000	3.88000	98.63380				0.00	0	
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			5.83000	5.83000	5.83000	78.47656				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 10/12/2024 Spot Bond			5.91000	5.91000	5.91000	77.70857				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			5.41000	5.41000	5.41000	128.23522				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	83.04089				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	107.46700	10.00000	107.43800				0.00	0	
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 07/10/2020 Spot Bond					0.00000	100.90387				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			3.65000	162.08474	3.65000	162.09588				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.51000	160.06504	4.51000	160.07233				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	101.06170				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	95.96853				0.00	0	
<b>Total FRC237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC237</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 19/10/2020 Spot Bond					0.00000	96.22134				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	96.84601				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	100.31178				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	100.30808				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	100.23560				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	96.46713				0.00	0	
<b>Total FRC249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC249</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 19/10/2020 Spot Bond					0.00000	100.23467				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	101.66073				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 14/03/2022 Spot Bond					0.00000	100.70904				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	102.11776				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	100.27391				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 20/06/2021 Spot Bond					0.00000	102.08745				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	104.15132				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	99.95319				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	99.92288				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 02/05/2028 Spot Bond			9.80000	102.28765	9.80000	102.26106				0.00	0	
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.71751				0.00	0	
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.71996				0.00	0	
<b>Total FRC276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC276</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.82215				0.00	0	
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	
FRC277 On 21/11/2022 Spot Bond					0.00000	101.13723				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>	
FRC280 On 20/12/2023 Spot Bond					0.00000	100.65780				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	108.71310				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	100.24356				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	101.80093				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	100.65158				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.79927				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>	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.57895				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>	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.66539				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>	
FRC290 On 26/01/2021 Spot Bond					0.00000	99.99995				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>	
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.85432				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>	
FRC292 On 18/04/2021 Spot Bond					0.00000	100.10067				0.00	0	35,000.00

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 FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
FRC29 On 18/04/2021 Spot Bond					0.00000	100.09877				0.00	0	35,000,00
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
FRC29 On 14/05/2024 Spot Bond					0.00000	101.35230				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	101.37250				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	101.60346				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	100.75262				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	100.94889				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	102.32932				0.00	0	
<b>Total FRC301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC301</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 11/11/2024 Spot Bond					0.00000	101.62860				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	101.18924				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	100.41106				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	101.71864				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 27/02/2023 Spot Bond					0.00000	100.94283				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	101.18878				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	101.39499				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	100.56752				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	100.64633				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	100.60000				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	99.44000				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	100.70520				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 23/02/2021 Spot Bond					0.00000	108.65000				0.00	0	
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 13/10/2026 Spot Bond					0.00000	89.06534				0.00	500,000,000	250,000,000
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For FRC315</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
FRC31(On 15/09/2033 Spot Bond					0.00000	100.75823				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 31/07/2034 Spot Bond					0.00000	99.93686				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRC317</b>									<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	95.12998			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	100.70508			0.00	0	
<b>Total FRC319 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>									<b>0.00</b>	<b>0</b>	
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total FRC320 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC320</b>									<b>0.00</b>	<b>0</b>	
FRC320 On 24/10/2020 Spot Bond					0.00000	100.04557			0.00	0	115,000,00
<b>Total FRC321 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>115,000,00</b>
<b>Total For FRC321</b>									<b>0.00</b>	<b>0</b>	<b>115,000,00</b>
FRC321 On 20/12/2024 Spot Bond					0.00000	100.72033			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	100.65283			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	100.39583			0.00	0	
<b>Total FRC325 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>									<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.70525			0.00	200,000,000	100,000,00
<b>Total FRC326 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For FRC326</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
FRC326 On 30/09/2022 Spot Bond					0.00000	100.41077			0.00	0	
<b>Total FRC327 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>									<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.97740			0.00	0	150,000,00
<b>Total FRC328 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For FRC328</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
FRC328 On 06/11/2023 Spot Bond					0.00000	101.39649			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>	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.19290			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 02/02/2021 Spot Bond					0.00000	101.52398				0.00	0	
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 02/02/2021 Spot Bond					0.00000	101.52398				0.00	0	
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.73493				0.00	0	
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.09294				0.00	300,000,000	150,000,000
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For FRC335</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
FRC33 On 13/09/2021 Spot Bond					0.00000	102.72748				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 25/04/2023 Spot Bond					0.00000	100.00021				0.00	286,200,000	143,100,000
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>286,200,000</b>	<b>143,100,000</b>
<b>Total For FRC337</b>										<b>0.00</b>	<b>286,200,000</b>	<b>143,100,000</b>
FRC33 On 09/06/2021 Spot Bond					0.00000	100.80726				0.00	0	
<b>Total FRC338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC338</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.73870				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.69043				0.00	0	80,000,000
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
FRC34 On 20/12/2024 Spot Bond					0.00000	100.82644				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>	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.24924				0.00	0	
<b>Total FRC342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC342</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 21/12/2027 Spot Bond					0.00000	100.20932				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			4.29000	4.29000	4.29000	160.58674				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			4.23000	4.23000	4.23000	160.72743				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			4.21000	4.21000	4.21000	160.77435				0.00	0	
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD17U</b>										<b>0.00</b>	<b>0</b>	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD19U</b>										<b>0.00</b>	<b>0</b>	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD20U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD20U</b>										<b>0.00</b>	<b>0</b>	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD23U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD23U</b>										<b>0.00</b>	<b>0</b>	
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD24U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD24U</b>										<b>0.00</b>	<b>0</b>	
FRD26 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD26U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD26U</b>										<b>0.00</b>	<b>0</b>	
FRD27 On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD27U</b>										<b>0.00</b>	<b>0</b>	
FRD28 On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD28U SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRD28U</b>										<b>0.00</b>	<b>0</b>	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD29U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD29U</b>										<b>0.00</b>	<b>0</b>	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD30U</b>										<b>0.00</b>	<b>0</b>	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD33U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD33U</b>										<b>0.00</b>	<b>0</b>	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD36U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD36U</b>										<b>0.00</b>	<b>0</b>	
FRD37I On 17/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD37U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD37U</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			6.34500	78.85522	6.34500	78.85519				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			5.59000	93.37661	5.59000	93.37817				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	99.98710				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	100.59687				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	101.03151				0.00	0	
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.29963				0.00	10,560,800,000	6,940,000,000
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>10,560,800,000</b>	<b>6,940,000,000</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>10,560,800,000</b>	<b>6,940,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.69514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.77026				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.74993				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.44274				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	101.99222				0.00	0	6,000,000,00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.55591				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS01U</b>										<b>0.00</b>	<b>0</b>	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			5.11800	5.11800	5.11800	110.35216				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			5.51000	5.51000	5.51000	94.37313				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	99.39688				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.05225				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS108 On 31/01/2038 Spot Bond			5.65000	92.63893	5.65000	92.64031				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 07/12/2033 Spot Bond			5.65000	189.41691	5.65000	189.41992				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 31/01/2038 Spot Bond			5.79000	90.94500	5.79000	90.94603				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 07/12/2033 Spot Bond			5.68000	5.68000	5.68000	188.84727				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			4.96000	130.68479	4.96000	130.68918				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	120.61127	3.70500	120.61938				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 31/01/2038 Spot Bond			5.79000	90.94500	5.79000	90.94603				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.80000	186.57561	5.80000	186.57783				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			5.85000	185.64013	5.85000	185.64209				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			4.49000	166.22950	4.49000	133.30968				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.88000	185.08161	5.88000	185.08343				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.79000	90.94500	5.79000	90.94603				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			5.87000	164.69308	5.87000	164.69475				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			6.54000	82.48917	6.54000	82.48846				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			5.76000	165.90129	5.76000	165.90346				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			5.82000	165.24100	5.82000	165.24291				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			6.39000	175.89566	6.39000	175.89502				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			6.47000	83.23630	6.47000	83.23572				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			5.79000	5.79000	5.79000	90.94603				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			5.79000	90.94500	5.79000	90.94603				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			5.63000	167.34238	5.63000	167.34514				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			6.16000	179.96711	6.16000	179.96755				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			5.76000	165.90129	5.76000	165.90346				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.76000	165.90129	5.76000	165.90346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			6.05000	162.73783	6.05000	162.73870				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>	
FRS145 On 31/01/2025 Spot Bond			5.26000	129.04402	5.26000	129.04731				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>	
FRS146 On 31/01/2022 Spot Bond			3.35000	162.79733	3.35000	162.80984				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>	
FRS147 On 31/03/2028 Spot Bond			6.11000	162.09205	6.11000	162.09267				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>	
FRS149 On 31/03/2028 Spot Bond			6.15000	161.66319	6.15000	161.66361				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>	
FRS150 On 31/01/2025 Spot Bond			5.23000	129.20702	5.23000	129.21043				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>	
FRS151 On 31/03/2028 Spot Bond			5.62500	167.39810	5.62500	167.40089				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>	
FRS152 On 31/03/2028 Spot Bond			6.16000	6.16000	6.16000	161.55657				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>	
FRS153 On 20/06/2022 Spot Bond					0.00000	13.91880				0.00	0	
<b>Total FRS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS158</b>										<b>0.00</b>	<b>0</b>	
FRS158 On 06/06/2023 Spot Bond					0.00000	15.26049				0.00	0	
<b>Total FRS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS159</b>										<b>0.00</b>	<b>0</b>	
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS15U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS16( On 06/06/2024 Spot Bond					0.00000	17.24697				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>	
FRS16( On 06/06/2025 Spot Bond					0.00000	19.53363				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>	
FRS16( On 20/06/2022 Spot Bond					0.00000	13.19868				0.00	0	
<b>Total FRS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS162</b>										<b>0.00</b>	<b>0</b>	
FRS16( On 06/06/2023 Spot Bond					0.00000	14.28888				0.00	0	
<b>Total FRS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS163</b>										<b>0.00</b>	<b>0</b>	
FRS16( On 06/06/2024 Spot Bond					0.00000	15.97922				0.00	0	
<b>Total FRS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS164</b>										<b>0.00</b>	<b>0</b>	
FRS16( On 06/06/2025 Spot Bond					0.00000	17.91412				0.00	0	
<b>Total FRS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS165</b>										<b>0.00</b>	<b>0</b>	
FRS16( On 01/08/2022 Spot Bond					0.00000	12.50849				0.00	0	
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	
FRS16( On 01/08/2022 Spot Bond					0.00000	12.50419				0.00	0	
<b>Total FRS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS168</b>										<b>0.00</b>	<b>0</b>	
FRS16( On 01/08/2021 Spot Bond					0.00000	11.54625				0.00	0	
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	
FRS16( On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS16U</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 01/08/2022 Spot Bond					0.00000	14.83858				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 16/10/2022 Spot Bond					0.00000	100.17883				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.19515				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	14.68058				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	14.68057				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	16.42250				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	100.65609				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	100.50957				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	118.92919				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	131.33842				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond					0.00000	133.33380				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond					0.00000	144.16100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	124.69499				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>	
FRS188 On 19/06/2026 Spot Bond					0.00000	22.91614				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>	
FRS194 On 19/06/2026 Spot Bond					0.00000	38.77267				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>	
FRS195 On 05/08/2024 Spot Bond					0.00000	101.34032				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>	
FRS197 On 03/08/2020 Spot Bond					0.00000	125.17100				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>	
FRS198 On 05/08/2025 Spot Bond					0.00000	101.51059				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>	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.39637				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>	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.03791				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>	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS202 On 11/09/2020 Spot Bond					0.00000	102.07846				0.00	0	
<b>Total FRS204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS204</b>										<b>0.00</b>	<b>0</b>	
FRS204 On 15/03/2021 Spot Bond					0.00000	107.24789				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS206 On 14/10/2025 Spot Bond					0.00000	100.21956				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS207 On 16/11/2020 Spot Bond					0.00000	113.82277				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>	
FRS208 On 16/11/2020 Spot Bond					0.00000	119.87351				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>	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.21573				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS211 On 20/12/2020 Spot Bond					0.00000	147.89234				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>	
FRS212 On 04/09/2020 Spot Bond					0.00000	113.63179				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>	
FRS213 On 03/09/2021 Spot Bond					0.00000	112.79407				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>	
FRS214 On 04/03/2021 Spot Bond					0.00000	105.38291				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>	
FRS215 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>	
FRS217 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>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	97.89999				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.51520				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>	
FRS22 On 26/06/2025 Spot Bond					0.00000	97.22993				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>	
FRS22 On 06/07/2022 Spot Bond					0.00000	100.62482				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 14/07/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/07/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.22521				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 28/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			3.51000	3.51000	3.51000	299.13906				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			3.40000	300.12221	3.40000	300.14504				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			4.12000	4.12000	4.12000	293.63420				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			3.14000	163.29866	3.14000	163.31214				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	99.99996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			2.84000	164.01845	2.84000	164.03332				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	101.48027				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			5.49000	85.79378	5.49000	85.79557				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			5.17000	62.19850	5.17000	91.29453				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			4.38000	4.38000	4.38000	133.93162				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			4.66000	4.66000	4.66000	132.35496				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			4.31000	4.31000	4.31000	291.94473				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			4.74000	103.50134	4.74000	103.48800				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			5.35000	5.35000	5.35000	108.87689				0.00	0	1,027,000,00
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,027,000,00</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>1,027,000,00</b>
FRX24 On 10/12/2024 Spot Bond			6.49000	117.37561	6.49000	117.35513				0.00	0	500,000,00
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRX25 On 26/07/2025 Spot Bond			6.59000	113.31698	6.59000	113.29702				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX26 On 01/10/2026 Spot Bond			7.15000	114.61552	7.15000	114.59353				0.00	0	500,000,00
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRX27 On 07/03/2027 Spot Bond			7.34000	118.66357	7.34000	118.64032				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			7.80000	113.66418	7.80000	113.64055				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			8.55500	107.59143	8.55500	107.56668				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			9.14000	106.51818	9.14000	106.49203				0.00	0	22,060,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,060,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>22,060,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.39000	111.30464	9.39000	111.27674				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			11.41000	74.30723	11.41000	74.28470				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS3A5U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	
FS3B1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	
FS3C1U 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>	
FS3D1U 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>	
FS4A4U 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	
<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	100.51502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.57999				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	101.11315				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS6C1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS6C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6C1U</b>										<b>0.00</b>	<b>0</b>	
FS6D1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS6D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6D1U</b>										<b>0.00</b>	<b>0</b>	
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS6E1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6E1U</b>										<b>0.00</b>	<b>0</b>	
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.01478				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	101.06674				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	101.09828				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.10755				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	101.96391				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	101.34797				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL05 On 07/11/2022 Spot Bond					0.00000	100.89912				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GH2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH2A1U</b>										<b>0.00</b>	<b>0</b>	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GH31U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH31U</b>										<b>0.00</b>	<b>0</b>	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GH41U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH41U</b>										<b>0.00</b>	<b>0</b>	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.94071				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	98.85147				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.97304				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	101.02778				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	101.40339				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRB17U</b>										<b>0.00</b>	<b>0</b>	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB18U</b>										<b>0.00</b>	<b>0</b>	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB19U</b>										<b>0.00</b>	<b>0</b>	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB21U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB21U</b>										<b>0.00</b>	<b>0</b>	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB22U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB22U</b>										<b>0.00</b>	<b>0</b>	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB23U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB23U</b>										<b>0.00</b>	<b>0</b>	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB24U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB24U</b>										<b>0.00</b>	<b>0</b>	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB25U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB25U</b>										<b>0.00</b>	<b>0</b>	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB27U</b>										<b>0.00</b>	<b>0</b>	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRB31U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB31U</b>										<b>0.00</b>	<b>0</b>	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB32U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB32U</b>										<b>0.00</b>	<b>0</b>	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB33U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB33U</b>										<b>0.00</b>	<b>0</b>	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB34U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB34U</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.90000	99.17677	4.90000	99.18033				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	102.94512				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	101.81778				0.00	1,200,000,000	400,000,000
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>400,000,000</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>400,000,000</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	101.47737				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	100.21143				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			6.00000	114.80378	6.00000	114.78524				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	100.67478				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	101.39242				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT21 On 03/04/2024 Spot Bond			8.94000	105.66234	8.94000	105.63710				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.17319				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	101.41903				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	100.72501				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.12703				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	101.68988				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.62582				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	100.67237				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	100.69791				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	99.32227				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	100.91741				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	98.76745				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	96.98511				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	97.38698				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	98.73488				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	100.43273				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.94334				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	99.79105				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.30638				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	101.15767				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	100.51482				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	100.53279				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	100.57040				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	100.54371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.01753				0.00	0	80,000,00
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
H10T2 On 30/09/2022 Spot Bond					0.00000	100.43785				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>	
H10T3 On 28/10/2021 Spot Bond					0.00000	99.98412				0.00	0	
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.10836				0.00	220,000,000	110,000,00
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,00</b>
<b>Total For H10T4</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,00</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	100.92869				0.00	0	
<b>Total HC5T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T4</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HIL02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HIL02U</b>										<b>0.00</b>	<b>0</b>	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HIL03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HIL03U</b>										<b>0.00</b>	<b>0</b>	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.25429				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	98.25087				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	98.55082				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.75731				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.00770				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.83848				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.78922				0.00	0	
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB13</b>										<b>0.00</b>	<b>0</b>	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HM1C4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HM1C4U</b>										<b>0.00</b>	<b>0</b>	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HM1C5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HM1C5U</b>										<b>0.00</b>	<b>0</b>	
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.46700	10.00000	107.43800				0.00	0	
<b>Total HPF04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For HPF04/JIBAR</b>										<b>0.00</b>	<b>0</b>	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.45981				0.00	0	
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.43409				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.42682				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 31/07/2020 Spot Bond			3.72500	99.96939	3.72500	99.95919				0.00	0	
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 31/07/2020 Spot Bond			100.00000	99.18478	100.00000	98.91599				0.00	0	
<b>Total HWAY20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY20/R207</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			3.99000	294.77924	3.99000	294.79698				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			4.21000	4.21000	4.21000	295.87081				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			5.67500	70.39486	5.67500	87.59480				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			11.81000	82.59370	11.81000	82.56767				0.00	0	4,690,000,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,690,000,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,690,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.18944	100.00000	9.16899				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			11.85000	81.88346	11.85000	81.85757				0.00	0	5,020,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.18885	100.00000	9.16841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total HWAY35/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	100.41227				0.00	0	25,128,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,128,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>25,128,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.19983				0.00	0	10,000,000,00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.92562				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	107.46700	10.00000	107.43800				0.00	0	
<b>Total HWY023/R197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWY023/R197</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			3.81000	137.19915	3.81000	137.20799			112,423,711,398,000.00	29,507,535,800	243,981,766,00	
<b>Total I2025 SPOT</b>									<b>12,423,711,398,000.00</b>	<b>29,507,535,800</b>	<b>243,981,766,00</b>	
<b>Total For I2025</b>									<b>12,423,711,398,000.00</b>	<b>29,507,535,800</b>	<b>243,981,766,00</b>	
I2029 On 31/03/2029 Spot Bond			4.43000	97.65653	4.43000	97.66125			791,641,000,000.00	178,700,000	143,976,843,60	
<b>Total I2029 SPOT</b>									<b>791,641,000,000.00</b>	<b>178,700,000</b>	<b>143,976,843,60</b>	
<b>Total For I2029</b>									<b>791,641,000,000.00</b>	<b>178,700,000</b>	<b>143,976,843,60</b>	
I2033 On 28/02/2033 Spot Bond			4.84500	92.26847	4.84500	92.27206			0.00	0	83,181,768,20	
<b>Total I2033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>83,181,768,20</b>	
<b>Total For I2033</b>									<b>0.00</b>	<b>0</b>	<b>83,181,768,20</b>	
I2038 On 31/01/2038 Spot Bond			4.88000	102.67001	4.89000	102.53520			134,872,952,000,000.00	27,637,900,000	133,214,942,70	
<b>Total I2038 SPOT</b>									<b>14,872,952,000,000.00</b>	<b>27,637,900,000</b>	<b>133,214,942,70</b>	
<b>Total For I2038</b>									<b>14,872,952,000,000.00</b>	<b>27,637,900,000</b>	<b>133,214,942,70</b>	
I2046 On 31/03/2046 Spot Bond			4.91000	92.01020	4.91000	92.01348			223,131,288,122,000.00	45,444,254,200	178,579,725,80	
<b>Total I2046 SPOT</b>									<b>23,131,288,122,000.00</b>	<b>45,444,254,200</b>	<b>178,579,725,80</b>	
<b>Total For I2046</b>									<b>23,131,288,122,000.00</b>	<b>45,444,254,200</b>	<b>178,579,725,80</b>	
I2050 On 31/12/2050 Spot Bond			4.92500	92.05613	4.93000	91.97587			174,500,630,000,000.00	35,431,600,000	127,229,648,50	
<b>Total I2050 SPOT</b>									<b>14,500,630,000,000.00</b>	<b>35,431,600,000</b>	<b>127,229,648,50</b>	
<b>Total For I2050</b>									<b>14,500,630,000,000.00</b>	<b>35,431,600,000</b>	<b>127,229,648,50</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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IB121U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IB121U</b>										<b>0.00</b>	<b>0</b>	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IB122U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IB122U</b>										<b>0.00</b>	<b>0</b>	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IB125U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IB125U</b>										<b>0.00</b>	<b>0</b>	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IB126U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IB126U</b>										<b>0.00</b>	<b>0</b>	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IB139U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IB139U</b>										<b>0.00</b>	<b>0</b>	
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IB144U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IB144U</b>										<b>0.00</b>	<b>0</b>	
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IB146U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IB146U</b>										<b>0.00</b>	<b>0</b>	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IBL02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL02U</b>										<b>0.00</b>	<b>0</b>	
IBL101 On 24/05/2022 Spot Bond			5.81500	5.81500	5.81500	107.13500				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	100.86365				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>	
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	99.78567				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			3.97000	294.95846	3.97000	294.97637				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.13581				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	101.03676				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	101.32612				0.00	0	
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.07877				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	0.00000				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	101.16439				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	100.21426				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	101.30728				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	101.23098				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	100.22190				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	101.01191				0.00	0	77,000,00
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>77,000,00</b>
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	<b>77,000,00</b>
IBL130 On 22/07/2022 Spot Bond					0.00000	100.20598				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.23364				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	101.34446				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.55609				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.15233				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	101.08159				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	101.01864				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	99.70147				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	99.63430				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	101.15013				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	101.39604				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	101.07043				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IBL143 On 11/03/2021 Spot Bond					0.00000	100.64460			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	100.57711			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>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.40688			0.00	0	
<b>Total IBL147 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>									<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			2.87000	2.87000	2.87000	163.96101			0.00	0	
<b>Total IBL36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.46700	10.00000	107.43800			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			5.63500	99.92287	5.63500	99.90745		457,562,000,000.00		81,200,000	20,300,00
<b>Total IBL50 SPOT</b>								<b>457,562,000,000.00</b>		<b>81,200,000</b>	<b>20,300,00</b>
<b>Total For IBL50</b>								<b>457,562,000,000.00</b>		<b>81,200,000</b>	<b>20,300,00</b>
IBL60 On 17/02/2024 Spot Bond			6.46000	116.44018	6.46000	116.41985			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	100.36377			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			2.99000	163.65802	2.99000	163.67219		248,768,000,000.00		83,200,000	20,800,00
<b>Total IBL67 SPOT</b>								<b>248,768,000,000.00</b>		<b>83,200,000</b>	<b>20,800,00</b>
<b>Total For IBL67</b>								<b>248,768,000,000.00</b>		<b>83,200,000</b>	<b>20,800,00</b>
IBL75 On 19/08/2020 Spot Bond					0.00000	101.23373			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	101.27322			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			6.30000	109.69305	6.30000	109.67456			0.00	0	
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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	101.82778			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			5.74000	105.50369	5.74000	105.48747			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	58.41786	100.00000	58.28927			0.00	0	
<b>Total IBL88/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL88/R208</b>									<b>0.00</b>	<b>0</b>	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.10910			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	101.49429			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	101.85889			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	13.14251	100.00000	13.11326			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>	
IDCG05 On 22/10/2020 Spot Bond			5.70000	102.78952	5.70000	102.77368			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			8.14000	106.71864	8.14000	106.69551			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	101.45040			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDCG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG07</b>										<b>0.00</b>	<b>0</b>	
IDCG07 On 13/05/2030 Spot Bond			10.17000	109.04731	10.17000	109.21687				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>	
IDCG08 On 05/12/2021 Spot Bond					0.00000	100.83750				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>	
IDCG10 On 05/12/2026 Spot Bond			8.76000	111.32291	8.76000	111.29684				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>	
IDCG11 On 26/04/2021 Spot Bond					0.00000	99.95629				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>	
IDCG12 On 26/04/2023 Spot Bond					0.00000	98.29296				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>	
IDCG13 On 12/11/2021 Spot Bond					0.00000	101.25106				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>	
IDCG14 On 12/11/2023 Spot Bond					0.00000	99.84924				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>	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.90119				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.40259				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>	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.67186				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.77817				0.00	0	985,000,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>985,000,00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>985,000,00</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
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.55544				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	100.58720				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	98.71501				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	99.97014				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.67096				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IDCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP1U</b>										<b>0.00</b>	<b>0</b>	
IDCP2U On 05/04/2025 Spot Bond			100.00000	7.92507	100.00000	7.90753				0.00	0	
<b>Total IDCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP2U</b>										<b>0.00</b>	<b>0</b>	
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IDCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP3U</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			7.64000	105.07637	7.64000	105.05485				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			5.55500	104.71420	5.55500	104.69852				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN334U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN334U</b>										<b>0.00</b>	<b>0</b>	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN342U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN342U</b>										<b>0.00</b>	<b>0</b>	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN343U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN343U</b>										<b>0.00</b>	<b>0</b>	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN345U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN345U</b>										<b>0.00</b>	<b>0</b>	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN355U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN355U</b>										<b>0.00</b>	<b>0</b>	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IN399U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN399U</b>										<b>0.00</b>	<b>0</b>	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN403U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN403U</b>										<b>0.00</b>	<b>0</b>	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN404U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN404U</b>										<b>0.00</b>	<b>0</b>	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN405U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN405U</b>										<b>0.00</b>	<b>0</b>	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN407U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN407U</b>										<b>0.00</b>	<b>0</b>	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN408U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN408U</b>										<b>0.00</b>	<b>0</b>	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN409U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN409U</b>										<b>0.00</b>	<b>0</b>	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN419U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN419U</b>										<b>0.00</b>	<b>0</b>	
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>	
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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN454U On 21/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN454U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN454U</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	107.46700	10.00000	107.43800				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	100.94882				0.00	0	
<b>Total ING362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING362</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	99.93869				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	101.25674				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	91.39826				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	102.20477				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	100.54041				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	102.62357				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			7.00000	108.88392	7.00000	108.86334				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	103.98641				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IPC30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPC30U</b>										<b>0.00</b>	<b>0</b>	
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.46700	10.00000	107.43800				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	100.85096				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	100.70804				0.00	0	
<b>Total IPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF15</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.66648				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	100.55336				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	100.56286				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	100.57236				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	100.03491				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	100.68616				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	101.44239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.19523				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	101.34913				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	101.36997				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IPF28U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF28U</b>										<b>0.00</b>	<b>0</b>	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IPF29U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF29U</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.50872				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	98.65470				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	100.43054				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	100.72691				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/F On 31/01/2022 Spot Bond			2.75000	99.97749	2.75000	99.96999				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			7.72000	145.82291	7.72000	145.81726				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	102.28290				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			7.00000	108.58978	7.00000	108.56925				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	102.46598				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV036 On 22/07/2021 Spot Bond					0.00000	102.32737				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	100.78251				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			5.09000	5.09000	5.09000	158.72673				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	102.05271				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			7.82000	108.46984	7.82000	108.44722				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	104.79448				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			7.83500	7.83500	7.83500	107.98348				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	99.91534				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			3.79000	161.75363	3.79000	161.76414			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	101.47688			0.00	0	
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	99.26891			0.00	0	
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>									<b>0.00</b>	<b>0</b>	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IV100U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV100U</b>									<b>0.00</b>	<b>0</b>	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IV115U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV115U</b>									<b>0.00</b>	<b>0</b>	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IV125U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV125U</b>									<b>0.00</b>	<b>0</b>	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	300,000,00
<b>Total IV142U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For IV142U</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.42000	158.80233	6.42000	158.80164				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	107.46700	10.00000	107.43800				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	100.44887				0.00	0	
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	
IVC040 On 24/07/2021 Spot Bond			11.00000	98.59148	11.00000	98.56279				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	101.55481				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			6.31500	107.26736	6.31500	107.24914				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	100.50227				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	100.51364				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	100.50606				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	102.09657				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			5.96500	104.80657	5.96500	104.78983				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC114 On 14/09/2021 Spot Bond					0.00000	100.73747				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	101.43691				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	100.00000				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	99.94474				0.00	0	
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.94201				0.00	0	150,000,00
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	101.05291				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	98.40917				0.00	260,000,000	130,000,00
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
IVC144 On 03/12/2021 Spot Bond					0.00000	100.87334				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	100.74285				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	100.82481				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	100.54373				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	101.46528				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.39342				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	100.90819				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	99.88259				0.00	0	64,000,00
<b>Total IVC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>64,000,00</b>
<b>Total For IVC154</b>										<b>0.00</b>	<b>0</b>	<b>64,000,00</b>
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.01981				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	100.47309				0.00	0	119,000,00
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>119,000,00</b>
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	<b>119,000,00</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	100.67742				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	100.50806				0.00	0	121,000,00
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>121,000,00</b>
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	<b>121,000,00</b>
IVC167 On 23/03/2021 Spot Bond					0.00000	100.49467				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	103.14732				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	101.13270				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC172</b>										<b>0.00</b>	<b>0</b>	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.18466				0.00	0	
<b>Total IVC173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC173</b>										<b>0.00</b>	<b>0</b>	
IVC174 On 19/11/2020 Spot Bond					0.00000	101.19586				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	100.85174				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					0.00000	100.43775				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.32080				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC84U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC84U</b>										<b>0.00</b>	<b>0</b>	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC95U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC95U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
IVZ003 On 06/08/2020 Spot Bond			4.35000	4.35000	4.35000	99.82155				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>	
IVZ005 On 30/07/2020 Spot Bond			4.35000	4.35000	4.35000	99.90475				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			4.35000	4.35000	4.35000	99.73849				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			4.35000	4.35000	4.35000	99.65557				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			4.40000	4.40000	4.40000	99.56790				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			4.40000	4.40000	4.40000	99.48432				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			4.40000	4.40000	4.40000	99.31757				0.00	0	
<b>Total IVZ010 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVZ010</b>										<b>0.00</b>	<b>0</b>	
IVZ011 On 15/10/2020 Spot Bond			4.45000	4.45000	4.45000	98.97433				0.00	0	
<b>Total IVZ011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ011</b>										<b>0.00</b>	<b>0</b>	
IVZ012 On 22/10/2020 Spot Bond			4.45000	4.45000	4.45000	98.89080				0.00	0	
<b>Total IVZ012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ012</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	100.71005				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	100.49848				0.00	0	
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			9.30000	103.63834	9.30000	103.61261				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	100.72720				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	100.94404				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	98.09183				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	100.10585				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	96.57462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP010 On 29/04/2022 Spot Bond					0.00000	99.47296				0.00	0	120,000,00
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
KAP11 On 24/10/2022 Spot Bond					0.00000	100.67562				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	101.98872				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			8.73000	128.48108	8.73000	128.45124				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total LB41U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LB41U</b>										<b>0.00</b>	<b>0</b>	
LBK15 On 12/10/2021 Spot Bond					0.00000	93.66140				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	91.65620				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			6.78000	107.27006	6.78000	107.25053				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	100.46466				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	93.15330				0.00	0	
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	
LBK24 On 10/10/2024 Spot Bond			10.30000	102.99991	10.30000	102.97166				0.00	0	1,108,716,70
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,108,716,70</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>1,108,716,70</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK26 On 23/03/2021 Spot Bond					0.00000	95.29193				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	98.58674				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			12.18500	94.07721	12.18500	94.04697				0.00	0	
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	
LBK29 On 07/06/2023 Spot Bond			9.80000	101.12279	9.80000	101.09635				0.00	0	
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	92.47187				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	91.04195				0.00	0	
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.45511				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	100.30888				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	93.79436				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	93.42636				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	81.92911				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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			5.45000	104.31770	5.45000	104.30217			390,220,000,000.00	71,600,000	17,900,00
<b>Total LGL04 SPOT</b>									<b>390,220,000,000.00</b>	<b>71,600,000</b>	<b>17,900,00</b>
<b>Total For LGL04</b>									<b>390,220,000,000.00</b>	<b>71,600,000</b>	<b>17,900,00</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	102.35793			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			6.35000	110.92968	6.35000	110.91073			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	102.08301			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	101.51881			0.00	0	
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>									<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.01773			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	98.96024			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.19279				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	101.88557				0.00	0	
<b>Total LHL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL27</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	102.17183				0.00	0	
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.04524				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	99.93810				0.00	0	
<b>Total LOM02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM02</b>										<b>0.00</b>	<b>0</b>	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.39708				0.00	140,000,000	70,000,000
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For LOM03</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
LOM04 On 25/05/2025 Spot Bond					0.00000	101.43146				0.00	200,000,000	100,000,000
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For LOM04</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.12610				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	101.16319				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	101.19101				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 17/08/2020 Spot Bond					0.00000	99.76498				0.00	0	
<b>Total MAQ189 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAQ189</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.92348				0.00	0	
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.95907				0.00	4,900,000,000	3,900,000,000
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>4,900,000,000</b>	<b>3,900,000,000</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>4,900,000,000</b>	<b>3,900,000,000</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	100.98144				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	100.75958				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2020 Spot Bond					0.00000	100.39176				0.00	4,800,000,000	3,400,000,000
<b>Total MBF064 SPOT</b>										<b>0.00</b>	<b>4,800,000,000</b>	<b>3,400,000,000</b>
<b>Total For MBF064</b>										<b>0.00</b>	<b>4,800,000,000</b>	<b>3,400,000,000</b>
MBF06 On 30/09/2022 Spot Bond					0.00000	99.94470				0.00	0	20,000,000,000
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
MBP03 On 02/11/2022 Spot Bond					0.00000	99.90561				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	101.07778				0.00	0	
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP039</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.95027				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	100.21147				0.00	0	
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.00002				0.00	0	
<b>Total MBP042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP042</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.00000				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	100.40728				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	100.41488				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	100.51026				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	100.90773				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.40730				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	100.41491				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	100.91079				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	100.64497				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MIL03: On 28/08/2023 Spot Bond					0.00000	122.11904				0.00	0	
<b>Total MIL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MIL03</b>										<b>0.00</b>	<b>0</b>	
MMIG0: On 17/03/2021 Spot Bond			6.37000	105.89867	6.37000	105.88063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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			10.20000	10.20000	10.20000	109.39697			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			6.40000	113.38490	6.40000	113.36528			0.00	0	1,440,000,00
<b>Total MMIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,440,000,00</b>
<b>Total For MMIG05</b>									<b>0.00</b>	<b>0</b>	<b>1,440,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	99.97163			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	97.46911			0.00	280,000,000	140,000,00
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>280,000,000</b>	<b>140,000,00</b>
<b>Total For MMIG07</b>									<b>0.00</b>	<b>280,000,000</b>	<b>140,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	98.29507			0.00	0	
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			8.29000	106.07217	8.29000	106.04864		812,420,000,000.00		98,000,000	24,500,00
<b>Total MML02 SPOT</b>								<b>812,420,000,000.00</b>		<b>98,000,000</b>	<b>24,500,00</b>
<b>Total For MML02</b>								<b>812,420,000,000.00</b>		<b>98,000,000</b>	<b>24,500,00</b>
MQB00 On 28/08/2023 Spot Bond					0.00000	122.26267			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>	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.23605			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	100.37087			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	99.42163			0.00	0	
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	98.79382			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN11 On 04/06/2021 Spot Bond					0.00000	100.60479				0.00	400,000,000	200,000,000
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For MTN11</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	101.43651				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	98.92172				0.00	0	260,000,000
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
MTN14 On 10/05/2022 Spot Bond					0.00000	101.30706				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	101.34909				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.95293				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	98.75629				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	99.25760				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	100.78023				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	100.56322				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					0.00000	100.52123				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.68680				0.00	0	
<b>Total MTNC21 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTNC21</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.42278				0.00	0	
<b>Total MTNC22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC22</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MTNC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC23</b>										<b>0.00</b>	<b>0</b>	
MWA1 On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MWA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWA1U</b>										<b>0.00</b>	<b>0</b>	
MWA2 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>	
MWA3 On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MWA3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWA3U</b>										<b>0.00</b>	<b>0</b>	
MWA4 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	101.12660				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	101.10865				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	101.10865				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>	
N4A21 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	100.57171				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	100.60779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.60070				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	100.76193				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	101.53732				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	100.52760				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.66722				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	100.78574				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	100.89459				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			5.95000	106.47423	5.95000	106.45727				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			6.40000	109.77206	6.40000	109.75306				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			9.17000	105.97538	9.17000	105.94929				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.47689				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBG02 On 30/04/2024 Spot Bond					0.00000	100.12952			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	99.95887			0.00	0	
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.10597			0.00	0	
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	
NBK11 On 28/11/2020 Spot Bond			5.51500	102.55405	5.51500	102.53884		1,019,172,000,000.00	184,800,000	46,200,000	
<b>Total NBK11A SPOT</b>								<b>1,019,172,000,000.00</b>	<b>184,800,000</b>	<b>46,200,000</b>	
<b>Total For NBK11A</b>								<b>1,019,172,000,000.00</b>	<b>184,800,000</b>	<b>46,200,000</b>	
NBK12 On 19/03/2021 Spot Bond			5.70000	105.62060	5.70000	105.60447		0.00	0	0	
<b>Total NBK12A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK12A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.31696	9.38000	103.29123		0.00	0	0	
<b>Total NBK12A/R208 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK12A/R208</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.28000	114.53125	6.28000	114.51201		0.00	0	0	
<b>Total NBK13A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK13A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK14 On 25/06/2021 Spot Bond			5.01500	104.58545	5.01500	104.57130		1,379,125,000,000.00	275,000,000	137,500,000	
<b>Total NBK14A SPOT</b>								<b>1,379,125,000,000.00</b>	<b>275,000,000</b>	<b>137,500,000</b>	
<b>Total For NBK14A</b>								<b>1,379,125,000,000.00</b>	<b>275,000,000</b>	<b>137,500,000</b>	
NBK15 On 11/02/2022 Spot Bond			5.26500	109.19738	5.26500	109.18179		0.00	0	0	
<b>Total NBK15A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK15A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			6.63000	115.19051	6.63000	115.16987		0.00	0	0	
<b>Total NBK16A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK16A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			7.75000	112.64615	7.75000	112.62275		0.00	0	1,220,000,000	
<b>Total NBK17A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,220,000,000</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 NBK17A</b>									<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
NBK19 On 01/06/2022 Spot Bond			5.79500	108.12133	5.79500	108.10445			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			7.75000	113.67499	7.75000	113.65139		660,300,000,000.00		85,200,000	21,300,00
<b>Total NBK20A SPOT</b>								<b>660,300,000,000.00</b>		<b>85,200,000</b>	<b>21,300,00</b>
<b>Total For NBK20A</b>								<b>660,300,000,000.00</b>		<b>85,200,000</b>	<b>21,300,00</b>
NBK20 On 25/06/2021 Spot Bond					0.00000	100.76706			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			8.70000	110.14014	8.70000	110.11466			0.00	0	
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	
NBK22 On 19/11/2022 Spot Bond			5.78000	111.05155	5.78000	111.03436			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			8.46000	111.36779	8.46000	111.34271		362,088,000,000.00		42,800,000	10,700,00
<b>Total NBK23A SPOT</b>								<b>362,088,000,000.00</b>		<b>42,800,000</b>	<b>10,700,00</b>
<b>Total For NBK23A</b>								<b>362,088,000,000.00</b>		<b>42,800,000</b>	<b>10,700,00</b>
NBK24 On 19/11/2027 Spot Bond			8.44000	115.46063	8.44000	115.43469			0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24 On 11/02/2022 Spot Bond					0.00000	101.31743			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			6.05000	6.05000	6.05000	115.48091			0.00	0	
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.99757			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	22.04354	100.00000	21.99502			0.00	0	720,000,00
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>720,000,00</b>
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	<b>720,000,00</b>
NBK26 On 22/04/2026 Spot Bond					0.00000	103.29588			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			8.00000	116.73070	8.00000	116.70582				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			6.08000	110.53971	6.08000	115.52158				0.00	0	2,470,000,00
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,470,000,00</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>2,470,000,00</b>
NBK28 On 19/11/2020 Spot Bond					0.00000	101.38564				0.00	0	
<b>Total NBK28B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28B</b>										<b>0.00</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			8.79000	107.76700	8.79000	107.74153				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			6.13000	115.14298	6.13000	115.12389			635,068,000,000.00		103,600,000	25,900,00
<b>Total NBK30A SPOT</b>									<b>635,068,000,000.00</b>	<b>103,600,000</b>	<b>25,900,00</b>	
<b>Total For NBK30A</b>									<b>635,068,000,000.00</b>	<b>103,600,000</b>	<b>25,900,00</b>	
NBK30 On 18/02/2021 Spot Bond					0.00000	101.90863				0.00	50,000,000	25,000,00
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>50,000,000</b>	<b>25,000,00</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>50,000,000</b>	<b>25,000,00</b>
NBK31 On 09/11/2023 Spot Bond			6.05000	111.89755	6.05000	111.87942				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>	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.63461				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>	
NBK34 On 10/05/2021 Spot Bond					0.00000	101.75359				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>	
NBK35 On 10/05/2023 Spot Bond					0.00000	103.35102				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>	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.14878				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK38I On 02/08/2021 Spot Bond					0.00000	101.95950				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			9.96500	9.96500	9.96500	66.75740				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	103.45710				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	101.76374				0.00	0	50,000,00
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	102.72840				0.00	0	480,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	101.31751				0.00	0	170,000,00
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	102.11563				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	102.36254				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	101.61379				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.30986				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	101.87822				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	100.13827				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51 On 21/02/2022 Spot Bond					0.00000	101.05950				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>	
NBK52 On 21/02/2024 Spot Bond					0.00000	99.93826				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>	
NBK53 On 21/02/2026 Spot Bond					0.00000	100.79507				0.00	0	400,000,00
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
NBK54 On 21/02/2029 Spot Bond					0.00000	101.12254				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2022 Spot Bond					0.00000	99.75692				0.00	0	
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2024 Spot Bond					0.00000	99.90678				0.00	0	
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2026 Spot Bond					0.00000	99.06529				0.00	0	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.23725				0.00	0	2,000,000,00
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
NBK5 On 24/02/2023 Spot Bond					0.00000	100.52048				0.00	0	
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK59</b>										<b>0.00</b>	<b>0</b>	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.18430				0.00	0	
<b>Total NBK60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK60</b>										<b>0.00</b>	<b>0</b>	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.84204				0.00	0	
<b>Total NBK61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK61</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.13500	108.38213	9.13500	108.35583				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	100.58658				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.17000	107.69583	9.17000	107.66960				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	100.59133				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	100.59882				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	100.60832				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	100.58382				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	
NED03  On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	
NED04  On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	
NED05  On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	
NED06  On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	
NED07  On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	
NED08  On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	
NED09  On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	
NED10  On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	
NED13  On 02/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED13U</b>										<b>0.00</b>	<b>0</b>	
NEDT1. On 21/05/2021 Spot Bond					0.00000	104.84965				0.00	133,600,000	66,800,00

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 NEDT1A SPOT</b>										<b>0.00</b>	<b>133,600,000</b>	<b>66,800,000</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>133,600,000</b>	<b>66,800,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.98326				0.00	190,000,000	95,000,000
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>190,000,000</b>	<b>95,000,000</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>190,000,000</b>	<b>95,000,000</b>
NET53 On 17/04/2021 Spot Bond					0.00000	100.15771				0.00	0	0
<b>Total NET53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NET53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	102.66806				0.00	0	90,000,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	100.51459				0.00	0	0
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	101.83434				0.00	0	0
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.34707				0.00	0	0
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL04 On 20/03/2023 Spot Bond					0.00000	100.81142				0.00	0	0
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	99.13780				0.00	0	0
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	102.06771				0.00	0	0
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL07 On 09/04/2024 Spot Bond					0.00000	99.02661				0.00	0	0
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	100.57739				0.00	0	0
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL08</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
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.29469				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	97.78683				0.00	130,400,000	32,600,000
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>130,400,000</b>	<b>32,600,000</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>130,400,000</b>	<b>32,600,000</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	98.49688				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	97.64186				0.00	559,200,000	239,800,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>559,200,000</b>	<b>239,800,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>559,200,000</b>	<b>239,800,000</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	97.69376				0.00	460,000,000	230,000,000
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	107.46700	10.00000	107.43800				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	102.77118	13.50000	102.73470				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	99.70587				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	100.24150				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	100.00009				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	101.37109				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	100.90867				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 09/09/2020 Spot Bond					0.00000	100.84483				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	101.32071				0.00	0	
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.85722				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	101.88734				0.00	0	152,200,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>152,200,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>152,200,00</b>
NHM01 On 26/02/2021 Spot Bond					0.00000	101.47094				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	101.44914				0.00	260,000,000	130,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	101.49154				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			5.85000	5.85000	5.85000	185.64209				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			5.13000	5.13000	5.13000	173.02631				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			4.56500	4.56500	4.56500	132.88752				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			5.27000	5.27000	5.27000	91.54280				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.79000	5.79000	5.79000	90.94603				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			4.67000	4.67000	4.67000	132.29905				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			5.06000	5.06000	5.06000	130.13925				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			5.27000	5.27000	5.27000	171.41351				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			5.98000	163.49500	5.98000	163.49618				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			5.75500	91.36493	5.75500	91.36603				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			4.84000	99.94698	4.84000	99.96023				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	100.36779				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	100.48957				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	100.04700				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	102.49840				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	100.51680				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	100.53920				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	95.79698				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	126.04230				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	102.40290				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	102.53460				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	101.05513				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	101.28630				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	101.18020				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	101.86060				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	100.15160				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	101.12659				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	100.69020				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	82.42661				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	101.57409				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	82.30672				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	112.68210				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	100.74166				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	105.23370				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	100.77841				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN09U</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 19/01/2021 Spot Bond					0.00000	112.35000				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	99.91376				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	96.68000				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>	
NNF01 On 24/06/2025 Spot Bond					0.00000	96.65000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 15/07/2025 Spot Bond					0.00000	98.26000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 07/07/2025 Spot Bond					0.00000	97.18000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	86.53224				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	86.53224				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	120.41100				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	107.90680				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 20/09/2020 Spot Bond					0.00000	121.02510				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF08 On 22/09/2020 Spot Bond					0.00000	120.87720				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	100.80344				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	113.49292				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	101.09788				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	101.09974				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	101.03662				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	100.85733				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.83926				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	101.17175				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	101.12668				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	100.93811				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	113.98055				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.96502				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			6.45000	114.94756	6.45000	114.92773				0.00	0	230,000,00
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
NRA02: On 31/05/2023 Spot Bond			4.10000	187.82911	4.10000	187.83987				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 30/11/2028 Spot Bond			9.34000	118.51781	9.34000	118.48825				0.00	0	8,343,40
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,343,40</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>8,343,40</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	14.03113	100.00000	14.00007				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NSN97U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NSN97U</b>										<b>0.00</b>	<b>0</b>	
NTC19 On 27/07/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	
NTC20 On 27/07/2020 Spot Bond					0.00000	100.00000				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	101.21376				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	101.47998				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	101.90889				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	100.70817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.92523				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	100.82134				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	100.67926				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	100.68777				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	100.56415				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.77359				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	100.62618				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			5.80000	110.65007	5.80000	110.63288				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			9.49000	109.27465	9.49000	109.24712				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	100.91380				0.00	0	
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML09 On 14/09/2022 Spot Bond			6.40000	112.84257	6.40000	112.82326				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			9.19000	112.85060	9.19000	112.82306				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	97.71701				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
PBAJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBAJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBAJ1U</b>										<b>0.00</b>	<b>0</b>	
PBAV1 On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBAV1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBAV1U</b>										<b>0.00</b>	<b>0</b>	
PBBJ1 On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBBJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBBJ1U</b>										<b>0.00</b>	<b>0</b>	
PBDJ1 On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBDJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBDJ1U</b>										<b>0.00</b>	<b>0</b>	
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBGJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBGJ1U</b>										<b>0.00</b>	<b>0</b>	
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBJC1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBJC1U</b>										<b>0.00</b>	<b>0</b>	
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBJJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBJJ1U</b>										<b>0.00</b>	<b>0</b>	
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBKJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBKJ1U</b>										<b>0.00</b>	<b>0</b>	
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 PBLT1U</b>										<b>0.00</b>	<b>0</b>	
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBUJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBUJ1U</b>										<b>0.00</b>	<b>0</b>	
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBVJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBVJ1U</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.73638				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.75553				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	107.46700	10.00000	107.43800				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	100.99098				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	100.30416				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.38872				0.00	0	108,000,00
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>108,000,00</b>
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	<b>108,000,00</b>
PMM55 On 28/08/2021 Spot Bond					0.00000	100.95826				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	101.12607				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	101.19098				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	101.32073				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	101.33926				0.00	0	
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.35779				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			7.43000	116.45836	7.39000	116.65543			007,943,886,000,000.00	2,423,680,200,000	1,110,164,694,70	
<b>Total R186 SPOT</b>									<b>17,943,886,000,000.00</b>	<b>423,680,200,000</b>	<b>110,164,694,70</b>	
<b>Total For R186</b>									<b>17,943,886,000,000.00</b>	<b>423,680,200,000</b>	<b>110,164,694,70</b>	
R197 On 07/12/2023 Spot Bond			2.90000	304.74233	2.90000	304.76960			4,724,861,250,000.00	1,629,262,500	25,337,859,70	
<b>Total R197 SPOT</b>									<b>4,724,861,250,000.00</b>	<b>1,629,262,500</b>	<b>25,337,859,70</b>	
<b>Total For R197</b>									<b>4,724,861,250,000.00</b>	<b>1,629,262,500</b>	<b>25,337,859,70</b>	
R202 On 07/12/2033 Spot Bond			4.85000	205.49508	4.85000	205.50273			41,085,853,500,000.00	8,471,310,000	270,486,390,70	
<b>Total R202 SPOT</b>									<b>11,085,853,500,000.00</b>	<b>8,471,310,000</b>	<b>270,486,390,70</b>	
<b>Total For R202</b>									<b>11,085,853,500,000.00</b>	<b>8,471,310,000</b>	<b>270,486,390,70</b>	
R2023 On 28/02/2023 Spot Bond			4.95000	109.88897	4.80000	110.25157			015,507,340,000,000.00	407,173,200,000	1,092,906,755,30	
<b>Total R2023 SPOT</b>									<b>15,507,340,000,000.00</b>	<b>407,173,200,000</b>	<b>1,092,906,755,30</b>	
<b>Total For R2023</b>									<b>15,507,340,000,000.00</b>	<b>407,173,200,000</b>	<b>1,092,906,755,30</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030 On 31/01/2030 Spot Bond			9.18500	92.52707	9.18500	92.50424			475,924,245,482,000.00	813,927,517,200	737,963,043,30
<b>Total R2030 SPOT</b>									<b>5,924,245,482,000.00</b>	<b>813,927,517,200</b>	<b>737,963,043,30</b>
<b>Total For R2030</b>									<b>5,924,245,482,000.00</b>	<b>813,927,517,200</b>	<b>737,963,043,30</b>
R2032 On 31/03/2032 Spot Bond			10.12000	90.01676	10.12000	89.99247			825,775,104,800,000.00	1,464,997,540,000	1,011,440,614,00
<b>Total R2032 SPOT</b>									<b>5,775,104,800,000.00</b>	<b>464,997,540,000</b>	<b>011,440,614,00</b>
<b>Total For R2032</b>									<b>5,775,104,800,000.00</b>	<b>464,997,540,000</b>	<b>011,440,614,00</b>
R2035 On 28/02/2035 Spot Bond			10.87000	89.16777	10.87000	89.14226			554,152,445,768,000.00	418,965,266,400	888,397,317,50
<b>Total R2035 SPOT</b>									<b>4,152,445,768,000.00</b>	<b>418,965,266,400</b>	<b>388,397,317,50</b>
<b>Total For R2035</b>									<b>4,152,445,768,000.00</b>	<b>418,965,266,400</b>	<b>388,397,317,50</b>
R2037 On 31/01/2037 Spot Bond			11.14000	80.19164	11.14000	80.16776			506,284,085,756,000.00	584,047,045,400	903,333,616,90
<b>Total R2037 SPOT</b>									<b>6,284,085,756,000.00</b>	<b>584,047,045,400</b>	<b>903,333,616,90</b>
<b>Total For R2037</b>									<b>6,284,085,756,000.00</b>	<b>584,047,045,400</b>	<b>903,333,616,90</b>
R2040 On 31/01/2040 Spot Bond			11.36500	81.52688	11.36500	81.50213			803,790,960,000,000.00	246,704,000,000	565,795,507,80
<b>Total R2040 SPOT</b>									<b>3,790,960,000,000.00</b>	<b>246,704,000,000</b>	<b>565,795,507,80</b>
<b>Total For R2040</b>									<b>3,790,960,000,000.00</b>	<b>246,704,000,000</b>	<b>565,795,507,80</b>
R2044 On 31/01/2044 Spot Bond			11.53000	77.54769	11.53000	77.52381			214,465,560,000,000.00	452,252,000,000	288,056,667,90
<b>Total R2044 SPOT</b>									<b>4,465,560,000,000.00</b>	<b>452,252,000,000</b>	<b>288,056,667,90</b>
<b>Total For R2044</b>									<b>4,465,560,000,000.00</b>	<b>452,252,000,000</b>	<b>288,056,667,90</b>
R2048 On 28/02/2048 Spot Bond			11.48000	80.86499	11.48000	80.84060			391,762,783,032,000.00	818,097,803,400	921,397,549,20
<b>Total R2048 SPOT</b>									<b>1,762,783,032,000.00</b>	<b>818,097,803,400</b>	<b>921,397,549,20</b>
<b>Total For R2048</b>									<b>1,762,783,032,000.00</b>	<b>818,097,803,400</b>	<b>921,397,549,20</b>
R208 On 31/03/2021 Spot Bond			3.54500	104.30669	3.54500	104.29668			801,170,000,000,000.00	226,000,000,000	595,210,000,00
<b>Total R208 SPOT</b>									<b>1,170,000,000,000.00</b>	<b>226,000,000,000</b>	<b>595,210,000,00</b>
<b>Total For R208</b>									<b>1,170,000,000,000.00</b>	<b>226,000,000,000</b>	<b>595,210,000,00</b>
R209 On 31/03/2036 Spot Bond			10.56000	69.33286	10.75000	68.24283			544,157,440,000,000.00	240,924,000,000	689,369,862,30
<b>Total R209 SPOT</b>									<b>4,157,440,000,000.00</b>	<b>240,924,000,000</b>	<b>589,369,862,30</b>
<b>Total For R209</b>									<b>4,157,440,000,000.00</b>	<b>240,924,000,000</b>	<b>589,369,862,30</b>
R210 On 31/03/2028 Spot Bond			4.41000	181.59257	4.42000	181.47908			16,057,692,000,000.00	3,641,200,000	29,072,573,60
<b>Total R210 SPOT</b>									<b>6,057,692,000,000.00</b>	<b>3,641,200,000</b>	<b>29,072,573,60</b>
<b>Total For R210</b>									<b>6,057,692,000,000.00</b>	<b>3,641,200,000</b>	<b>29,072,573,60</b>
R212 On 31/01/2022 Spot Bond			2.30000	165.32484	2.34000	165.24482			17,726,632,220,000.00	7,707,231,400	149,791,685,70
<b>Total R212 SPOT</b>									<b>17,726,632,220,000.00</b>	<b>7,707,231,400</b>	<b>149,791,685,70</b>
<b>Total For R212</b>									<b>17,726,632,220,000.00</b>	<b>7,707,231,400</b>	<b>149,791,685,70</b>
R213 On 28/02/2031 Spot Bond			9.57500	85.93782	9.67000	85.36643			062,681,670,867,500.00	110,985,030,900	499,768,738,30
<b>Total R213 SPOT</b>									<b>2,681,670,867,500.00</b>	<b>110,985,030,900</b>	<b>499,768,738,30</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For R213</b>										<b>2,681,670,867,500.00</b>	<b>110,985,030,900</b>	<b>499,768,738,30</b>
R214 On 28/02/2041 Spot Bond			11.04500	65.98675	11.04500	65.96758				132,569,809,504,500.00	374,157,520,100	724,574,844,50
<b>Total R214 SPOT</b>										<b>2,569,809,504,500.00</b>	<b>374,157,520,100</b>	<b>724,574,844,50</b>
<b>Total For R214</b>										<b>2,569,809,504,500.00</b>	<b>374,157,520,100</b>	<b>724,574,844,50</b>
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC001U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC001U</b>										<b>0.00</b>	<b>0</b>	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC002U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC002U</b>										<b>0.00</b>	<b>0</b>	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC003U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC003U</b>										<b>0.00</b>	<b>0</b>	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC004U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC004U</b>										<b>0.00</b>	<b>0</b>	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC005U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC005U</b>										<b>0.00</b>	<b>0</b>	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC006U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC006U</b>										<b>0.00</b>	<b>0</b>	
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC007U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC007U</b>										<b>0.00</b>	<b>0</b>	
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC008U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC008U</b>										<b>0.00</b>	<b>0</b>	
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC009U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC009U</b>										<b>0.00</b>	<b>0</b>	
RC010 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC010U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC010U</b>										<b>0.00</b>	<b>0</b>	
RC011 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RC011U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC011U</b>										<b>0.00</b>	<b>0</b>	
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC017U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC017U</b>										<b>0.00</b>	<b>0</b>	
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC018U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC018U</b>										<b>0.00</b>	<b>0</b>	
RC019\On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC019U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC019U</b>										<b>0.00</b>	<b>0</b>	
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC020U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC020U</b>										<b>0.00</b>	<b>0</b>	
RC021\On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC021U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC021U</b>										<b>0.00</b>	<b>0</b>	
RC022\On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC022U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC022U</b>										<b>0.00</b>	<b>0</b>	
RDF02\On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	
RDF06\On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF06U</b>										<b>0.00</b>	<b>0</b>	
RDF07\On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF08U</b>										<b>0.00</b>	<b>0</b>	
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF10U</b>										<b>0.00</b>	<b>0</b>	
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF16U</b>										<b>0.00</b>	<b>0</b>	
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF17U</b>										<b>0.00</b>	<b>0</b>	
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF18U</b>										<b>0.00</b>	<b>0</b>	
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF19U</b>										<b>0.00</b>	<b>0</b>	
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF26U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF26U</b>										<b>0.00</b>	<b>0</b>	
RDF27 On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF27U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDF27U</b>										<b>0.00</b>	<b>0</b>	
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.24998				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	100.90348				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	100.30210				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	100.32421				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	100.63528				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	99.25904				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	101.12179				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.06061				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	99.88657				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.28328				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	100.38402				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	100.54863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.57236				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	100.45445				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	101.08792				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	99.27487				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	101.14944				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	99.97484				0.00	0	
<b>Total RDFC49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFC49</b>										<b>0.00</b>	<b>0</b>	
RDFC5 On 16/11/2020 Spot Bond					0.00000	101.09747				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	100.77062				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	100.35786				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>	
RED30 On 16/09/2021 Spot Bond					0.00000	100.94827				0.00	0	
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	101.29672				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	106.16949				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	107.70600				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	100.29214				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	100.32812				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	100.55710				0.00	0	
<b>Total RED801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED801</b>										<b>0.00</b>	<b>0</b>	
RED90 On 28/07/2022 Spot Bond					0.00000	98.05924				0.00	0	
<b>Total RED901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED901</b>										<b>0.00</b>	<b>0</b>	
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	101.26265				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	99.89501				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	100.23303				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	99.04821				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES42l On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES42U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES42U</b>										<b>0.00</b>	<b>0</b>	
RES44l On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES44U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES44U</b>										<b>0.00</b>	<b>0</b>	
RES46l On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES46U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES46U</b>										<b>0.00</b>	<b>0</b>	
RES47l On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES47U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES47U</b>										<b>0.00</b>	<b>0</b>	
RES48l 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	
<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			5.59000	105.75268	5.59000	105.73675				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			6.45000	110.36706	6.45000	110.34793				0.00	0	179,077,9€
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>179,077,9€</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>179,077,9€</b>
RW28 On 10/12/2028 Spot Bond			11.54000	94.48235	11.54000	94.45339				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.46700	10.00000	107.43800				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	100.08523				0.00	0	100,000,0€
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
SBK23 On 28/05/2022 Spot Bond			6.07000	111.29259	6.07000	111.27450				0.00	0	2,630,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,630,000,00</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,630,000,00</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	100.65376				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	101.08830				0.00	0	
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	
SBK26 On 25/04/2021 Spot Bond			5.87000	107.69817	5.87000	107.68115				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	99.93884				0.00	0	
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.35701				0.00	0	405,000,00
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>405,000,00</b>
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	<b>405,000,00</b>
SBS19 On 23/06/2021 Spot Bond			4.59000	105.86170	4.59000	105.84858				0.00	0	
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			6.60000	118.40317	6.60000	118.38228		588,720,000,000.00		89,200,000	22,300,00	
<b>Total SBS20 SPOT</b>								<b>588,720,000,000.00</b>		<b>89,200,000</b>	<b>22,300,00</b>	
<b>Total For SBS20</b>								<b>588,720,000,000.00</b>		<b>89,200,000</b>	<b>22,300,00</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.96525				0.00	0	1,000,000,00
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
SBS27 On 20/02/2024 Spot Bond			5.58000	118.93742	5.58000	118.91944				0.00	0	100,000,00
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBS3 On 25/05/2026 Spot Bond			6.72000	108.44963	6.72000	108.43015				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			7.41000	113.82776	7.41000	113.80513				0.00	0	12,631,146,60
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,631,146,60</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>12,631,146,60</b>
SBS34 On 19/09/2024 Spot Bond			5.67500	119.71932	5.67500	119.70111				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			5.94000	112.26225	5.94000	112.24419				0.00	0	36,100,00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,100,00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>36,100,00</b>
SBS39 On 29/01/2030 Spot Bond			8.37000	108.63858	8.37000	108.61411			300,650,400,000,000.00		35,920,000,000	17,960,000,00
<b>Total SBS39 SPOT</b>									<b>10,650,400,000,000.00</b>		<b>35,920,000,000</b>	<b>17,960,000,00</b>
<b>Total For SBS39</b>									<b>10,650,400,000,000.00</b>		<b>35,920,000,000</b>	<b>17,960,000,00</b>
SBS4 On 16/11/2021 Spot Bond			4.58000	106.71836	4.58000	106.70523			10,992,000,000.00		2,400,000	600,00
<b>Total SBS4 SPOT</b>									<b>10,992,000,000.00</b>		<b>2,400,000</b>	<b>600,00</b>
<b>Total For SBS4</b>									<b>10,992,000,000.00</b>		<b>2,400,000</b>	<b>600,00</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	101.65157				0.00	500,000,000	250,000,00
<b>Total SBS40 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
<b>Total For SBS40</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
SBS41 On 12/11/2022 Spot Bond			4.95500	112.82985	4.95500	112.81485			148,650,000,000.00		30,000,000	7,500,00
<b>Total SBS41 SPOT</b>									<b>148,650,000,000.00</b>		<b>30,000,000</b>	<b>7,500,00</b>
<b>Total For SBS41</b>									<b>148,650,000,000.00</b>		<b>30,000,000</b>	<b>7,500,00</b>
SBS42 On 12/11/2025 Spot Bond			6.32500	121.35498	6.32500	121.33445				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			7.31500	121.77697	7.31500	121.75319				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.85879				0.00	0	
<b>Total SBS45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS45</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			5.05000	118.03251	5.05000	118.01634				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.89682				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.71430				0.00	0	
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	
SBS50 On 31/01/2022 Spot Bond			4.80500	106.61108	4.80500	106.59717				0.00	0	
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			5.39500	5.39500	5.39500	113.73468				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	100.98750				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.30367				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.78470				0.00	0	1,240,000,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,240,000,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>1,240,000,00</b>
SBS56 On 12/06/2022 Spot Bond			4.75500	108.55334	4.75500	108.53940				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	102.13507				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	103.56087				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS59 On 09/10/2020 Spot Bond					0.00000	100.35772				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	100.94043				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	99.31003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.81561				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	99.81421				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.68411				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.60206				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.75809				0.00	0	4,000,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.00560				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.88847				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			4.02000	294.51064	4.02000	294.52814				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.85000	5.85000	5.85000	185.64209				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.30409				0.00	382,000,000	191,000,00
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>382,000,000</b>	<b>191,000,00</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>382,000,000</b>	<b>191,000,00</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	103.29535				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT103 On 31/03/2024 Spot Bond					0.00000	96.89546				0.00	145,200,000	45,300,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>145,200,000</b>	<b>45,300,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>145,200,000</b>	<b>45,300,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	102.98815				0.00	0	100,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	97.14730				0.00	12,800,000,000	6,400,000,000
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>12,800,000,000</b>	<b>6,400,000,000</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>12,800,000,000</b>	<b>6,400,000,000</b>
SBT203 On 03/12/2023 Spot Bond			6.90000	111.83943	6.90000	111.81870				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.20170				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	93.71622				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.71771				0.00	0	
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.44596				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	100.45232				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	98.47916				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	107.46700	10.00000	107.43800				0.00	0	
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For SHS11U/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SLI4 On 15/08/2021 Spot Bond					0.00000	102.09476			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	101.33640			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	101.23465			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	101.29058			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	101.53154			0.00	0	101,000,00
<b>Total SLRA5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>101,000,00</b>
<b>Total For SLRA5</b>									<b>0.00</b>	<b>0</b>	<b>101,000,00</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.38620			0.00	0	
<b>Total SLRB2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SLRB2</b>									<b>0.00</b>	<b>0</b>	
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.39014			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	101.40017			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	101.30058			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	101.56944			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	101.47578			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	101.51968			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.27862				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	100.91960				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			6.65000	115.91568	6.65000	115.89497				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	100.72190				0.00	0	50,000,00
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	93.15269				0.00	0	1,000,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.39372				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	101.11553				0.00	0	
<b>Total SPDA11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA11</b>										<b>0.00</b>	<b>0</b>	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.94487				0.00	0	110,000,00
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.07874				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	101.14669				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	100.47947				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 15/03/2024 Spot Bond					0.00000	100.68069				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG001 On 18/06/2022 Spot Bond					0.00000	100.72908				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG001 On 18/06/2024 Spot Bond					0.00000	100.62431				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG001 On 15/10/2022 Spot Bond					0.00000	99.33305				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>	
SPG001 On 15/10/2024 Spot Bond					0.00000	100.30438				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPGC01 On 15/10/2020 Spot Bond					0.00000	100.07654				0.00	0	
<b>Total SPGC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC01</b>										<b>0.00</b>	<b>0</b>	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS039U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS039U</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SS055U</b>										<b>0.00</b>	<b>0</b>	
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS056U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS056U</b>										<b>0.00</b>	<b>0</b>	
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS057U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS057U</b>										<b>0.00</b>	<b>0</b>	
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	101.58054				0.00	0	33,800,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>33,800,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>33,800,000,00</b>
SSN00 On 31/03/2021 Spot Bond			5.46500	103.02449	5.46500	103.00932				0.00	0	
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	
SSN00 On 31/03/2021 Spot Bond			5.46500	103.02449	5.46500	103.00932				0.00	0	
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			5.22500	5.22500	5.22500	129.23764				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			8.89000	108.77323	8.89000	108.74739				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			11.54000	75.48889	11.54000	75.46600				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.01656				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 17/11/2020 Spot Bond					0.00000	101.27896				0.00	0	
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.02488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.98751				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	100.23681				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			6.20000	113.13999	6.20000	113.12111				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			5.59000	93.37661	5.59000	93.37817				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.84730				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>	
SSN044 On 30/04/2027 Spot Bond					0.00000	99.93175				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.89202				0.00	0	2,500,000,00
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
SSN047 On 08/12/2023 Spot Bond			3.93000	3.93000	3.93000	295.33556				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN050 On 26/09/2020 Spot Bond					0.00000	100.44606				0.00	0	
<b>Total SSN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN051</b>										<b>0.00</b>	<b>0</b>	
SSN051 On 26/10/2020 Spot Bond					0.00000	100.03696				0.00	0	
<b>Total SSN052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN052</b>										<b>0.00</b>	<b>0</b>	
SSN052 On 26/10/2022 Spot Bond					0.00000	100.00001				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05 On 03/11/2022 Spot Bond					0.00000	99.89742				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	100.30201				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			5.64000	5.64000	5.64000	167.23374				0.00	0	
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2025 Spot Bond			4.61000	4.61000	4.61000	132.63495				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			5.79000	5.79000	5.79000	90.94603				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2029 Spot Bond			5.27000	5.27000	5.27000	91.54280				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/03/2028 Spot Bond			5.60000	5.60000	5.60000	167.67989				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 28/05/2023 Spot Bond					0.00000	101.00413				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.98615				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.94194				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.70238				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.68640				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.63339				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.24178				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 31/07/2021 Spot Bond					0.00000	80.48600				0.00	0	
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 16/08/2020 Spot Bond					0.00000	104.26175				0.00	0	
<b>Total SSN080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN080</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.04724				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.79659				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.86426				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			5.72500	5.72500	5.72500	187.99229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	
SSN086 On 21/12/2026 Spot Bond					0.00000	99.21914				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	99.94575				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN093 On 31/01/2030 Spot Bond					0.00000	99.94369				0.00	0	
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.80270				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.83675				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.82690				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN099 On 31/01/2030 Spot Bond			9.85000	88.57233	9.85000	88.65871				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.86017				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.45575				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SZ25 On 30/09/2025 Spot Bond			8.41000	105.34006	8.41000	105.31635				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	101.26446				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			5.34500	104.84651	5.34500	104.83122				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	101.16489				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			5.44500	104.77986	5.44500	104.76428			322,344,000,000.00		59,200,000	14,800,000
<b>Total T13A16 SPOT</b>									<b>322,344,000,000.00</b>		<b>59,200,000</b>	<b>14,800,000</b>
<b>Total For T13A16</b>									<b>322,344,000,000.00</b>		<b>59,200,000</b>	<b>14,800,000</b>
T13A19 On 21/08/2020 Spot Bond					0.00000	101.15557				0.00	0	
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	
T13A20 On 21/08/2020 Spot Bond			5.39500	104.49930	5.39500	104.48391				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	101.04791				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	101.13718				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	102.40020	8.55000	102.37690				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	100.82725				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	100.97999				0.00	0	
<b>Total T15OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For T15OM4</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2020 Spot Bond					0.00000	100.97914				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>	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.03933				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>	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.18239				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	100.26271				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>	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.88711				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS149 On 31/10/2021 Spot Bond					0.00000	99.94737				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	100.92558				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>	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.13820				0.00	2,000,000,000	2,000,000,000
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For TFS153</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	99.90621				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.33588				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	100.95983				0.00	0	280,000,000
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>280,000,000</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	101.11657				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.25925				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.62657				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	100.86939				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	100.37652				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.65399				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.01568				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	101.14755				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			5.76500	104.26476	5.76500	104.24837				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	101.22517				0.00	0	
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	
TH13A On 21/08/2020 Spot Bond			4.58000	104.50029	4.58000	104.48723				0.00	0	
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13B On 21/08/2020 Spot Bond					0.00000	101.21953				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	101.22136				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	101.27435				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	101.22860				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	101.21405				0.00	0	
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	
TH13C On 21/08/2020 Spot Bond					0.00000	101.34741				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	101.36202				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	101.36567				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	101.40220				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	101.44784				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	101.94944				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	101.94944				0.00	0	
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.00411				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	101.97678				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	101.98589				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	101.16276				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			5.19500	108.00709	5.19500	107.99204				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.98984				0.00	0	50,000,00
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
TH14A: On 21/11/2021 Spot Bond			5.35500	106.72244	5.35500	106.70711				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.27417				0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.47279				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.19747				0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.99657				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.08802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.30704				0.00	0	
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.91244				0.00	0	
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.47806				0.00	0	
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.06465				0.00	0	
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.09198				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	101.10378				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	101.76070				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	101.14864				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	100.96271				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	101.05675				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	101.07510				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B On 21/11/2022 Spot Bond					0.00000	101.15916				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	101.57860				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	101.67161				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	101.24503				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	101.86804				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	101.20119				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	103.34647				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	102.20833				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	101.59002				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	101.04767				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	101.08240				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			8.49000	103.67506	8.49000	103.65138				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	101.12626				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	101.18290				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	101.57540				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	107.46700	10.00000	107.43800				0.00	0	
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TL21U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL21U</b>										<b>0.00</b>	<b>0</b>	
TL22 On 04/03/2021 Spot Bond					0.00000	100.81204				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	100.51249				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			5.97000	109.54273	5.97000	109.52523				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			7.25000	111.89148	7.25000	111.86983				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	102.02238				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.01107				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			8.56500	105.12295	8.56500	105.09887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	100.04438			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	100.06252			0.00	0	
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.74657			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	101.33855			0.00	0	
<b>Total TL32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.55239			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			4.30000	104.62141	4.30000	104.60916			0.00	0	10,400,000,00
<b>Total TN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,400,000,00</b>
<b>Total For TN20</b>									<b>0.00</b>	<b>0</b>	<b>10,400,000,00</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	92.34676	100.00000	92.12530			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	58.78735	100.00000	58.65794			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			6.95000	113.51727	6.95000	113.49620			0.00	0	4,070,000,00
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,070,000,00</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>4,070,000,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	19.23592	100.00000	19.19358			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			9.03000	106.04055	9.03000	106.01483		2,438,100,000,000.00		270,000,000	30,022,384,30
<b>Total TN25 SPOT</b>								<b>2,438,100,000,000.00</b>		<b>270,000,000</b>	<b>30,022,384,30</b>
<b>Total For TN25</b>								<b>2,438,100,000,000.00</b>		<b>270,000,000</b>	<b>30,022,384,30</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25/R On 19/08/2025 Spot Bond			100.00000	15.06275	100.00000	15.02924			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			9.39000	99.24248	9.39000	99.21773		4,225,500,000,000.00		450,000,000	10,363,017,100
<b>Total TN27 SPOT</b>								<b>4,225,500,000,000.00</b>		<b>450,000,000</b>	<b>10,363,017,100</b>
<b>Total For TN27</b>								<b>4,225,500,000,000.00</b>		<b>450,000,000</b>	<b>10,363,017,100</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.74488	100.00000	10.72122			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			10.91000	100.63601	10.91000	100.60681		3,927,600,000,000.00		360,000,000	1,620,000,000
<b>Total TN30 SPOT</b>								<b>3,927,600,000,000.00</b>		<b>360,000,000</b>	<b>1,620,000,000</b>
<b>Total For TN30</b>								<b>3,927,600,000,000.00</b>		<b>360,000,000</b>	<b>1,620,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	120.34032	8.00000	120.31454			0.00	0	
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.75500	88.76503	12.75500	88.73504			0.00	0	2,900,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>2,900,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.19708	10.75000	103.16755			0.00	0	
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>	
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total TNF25U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TNF25U</b>									<b>0.00</b>	<b>0</b>	
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.46700	10.00000	107.43800			0.00	0	
<b>Total TPDA01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TPDA01/JIBAR</b>									<b>0.00</b>	<b>0</b>	
TPDA0i On 30/11/2020 Spot Bond			6.21000	102.57110	6.21000	102.55402		643,356,000,000.00		103,600,000	25,900,000
<b>Total TPDA08 SPOT</b>								<b>643,356,000,000.00</b>		<b>103,600,000</b>	<b>25,900,000</b>
<b>Total For TPDA08</b>								<b>643,356,000,000.00</b>		<b>103,600,000</b>	<b>25,900,000</b>
TRA2A On 14/12/2020 Spot Bond			5.69500	102.60962	5.69500	102.59396			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			5.49500	5.49500	5.49500	102.68082			0.00	0	
<b>Total TRA2A6 SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA2A6</b>										<b>0.00</b>	<b>0</b>	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.76601				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	100.79452				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	101.47966				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	100.95971				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	101.25513				0.00	0	
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.25513				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	101.25923				0.00	0	13,251,43
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,251,43</b>
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	<b>13,251,43</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.28872				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			5.91000	108.43306	5.91000	108.41590				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	101.24913				0.00	0	13,251,43
<b>Total TRA3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,251,43</b>
<b>Total For TRA3A6</b>										<b>0.00</b>	<b>0</b>	<b>13,251,43</b>
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.27254				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	101.59461				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.55221				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	99.81876				0.00	0	50,000,00
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.23552				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			6.20000	110.00925	6.20000	112.52658				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.20274				0.00	0	
<b>Total TRA4A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A5</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.22511				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.23552				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.47431	8.62000	102.45069				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.27509				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.27509				0.00	254,000,000	127,000,00
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>254,000,000</b>	<b>127,000,00</b>
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>254,000,000</b>	<b>127,000,00</b>
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ11U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ12U</b>										<b>0.00</b>	<b>0</b>	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ13U</b>										<b>0.00</b>	<b>0</b>	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ14U</b>										<b>0.00</b>	<b>0</b>	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG01U</b>										<b>0.00</b>	<b>0</b>	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG02U</b>										<b>0.00</b>	<b>0</b>	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG03U</b>										<b>0.00</b>	<b>0</b>	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG04U</b>										<b>0.00</b>	<b>0</b>	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG05U</b>										<b>0.00</b>	<b>0</b>	
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG06U</b>										<b>0.00</b>	<b>0</b>	
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG07U</b>										<b>0.00</b>	<b>0</b>	
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG08U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For TSG08U</b>									<b>0.00</b>	<b>0</b>	
TSP23 On 13/08/2020 Spot Bond					0.00000	106.69177			0.00	0	
<b>Total TSP235 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP235</b>									<b>0.00</b>	<b>0</b>	
TSP23 On 08/10/2020 Spot Bond					0.00000	98.53539			0.00	0	
<b>Total TSP238 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP238</b>									<b>0.00</b>	<b>0</b>	
TSP24 On 12/11/2020 Spot Bond					0.00000	97.80955			0.00	0	
<b>Total TSP240 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP240</b>									<b>0.00</b>	<b>0</b>	
TSP24 On 10/09/2020 Spot Bond					0.00000	99.15079			0.00	0	
<b>Total TSP242 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP242</b>									<b>0.00</b>	<b>0</b>	
TSP24 On 04/03/2021 Spot Bond					0.00000	95.85027			0.00	0	
<b>Total TSP243 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP243</b>									<b>0.00</b>	<b>0</b>	
TSP24 On 18/03/2021 Spot Bond					0.00000	95.69618			0.00	0	
<b>Total TSP244 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP244</b>									<b>0.00</b>	<b>0</b>	
TSP24 On 08/04/2021 Spot Bond					0.00000	95.50020			0.00	0	
<b>Total TSP245 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP245</b>									<b>0.00</b>	<b>0</b>	
TSP24 On 22/10/2020 Spot Bond					0.00000	98.60579			0.00	0	
<b>Total TSP246 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP246</b>									<b>0.00</b>	<b>0</b>	
TSP24 On 22/04/2021 Spot Bond					0.00000	95.78970			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>	
TSP24 On 21/07/2021 Spot Bond					0.00000	95.36755			0.00	0	
<b>Total TSP248 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TSP248</b>									<b>0.00</b>	<b>0</b>	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000.00	1,000,000,000	500,000,000	
<b>Total TSP249 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For TSP249</b>								<b>10,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	99.93621			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.91682				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.83579				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.05245				0.00	0	
<b>Total TUHF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TUHF02</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 27/07/2020 Spot Bond					0.00000	101.33712				0.00	0	
<b>Total TWC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC335</b>										<b>0.00</b>	<b>0</b>	
TWC33 On 30/07/2020 Spot Bond					0.00000	101.26356				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	101.05062				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	100.95712				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	100.77846				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	100.66548				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	100.61525				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>	
TWC34 On 08/10/2020 Spot Bond					0.00000	100.20610				0.00	0	
<b>Total TWC342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC342</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC34 On 16/10/2020 Spot Bond					0.00000	100.08400				0.00	0	
<b>Total TWC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC343</b>										<b>0.00</b>	<b>0</b>	
UG21 On 02/03/2021 Spot Bond			6.16000	106.91573	6.16000	106.89811				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			9.54000	111.87090	9.54000	111.84257				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA1U</b>										<b>0.00</b>	<b>0</b>	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA2U</b>										<b>0.00</b>	<b>0</b>	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA3U</b>										<b>0.00</b>	<b>0</b>	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA4U</b>										<b>0.00</b>	<b>0</b>	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA5U</b>										<b>0.00</b>	<b>0</b>	
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA6U</b>										<b>0.00</b>	<b>0</b>	
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA7U</b>										<b>0.00</b>	<b>0</b>	
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJA8U</b>										<b>0.00</b>	<b>0</b>	
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJA9U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VCJA9U</b>										<b>0.00</b>	<b>0</b>	
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB1U</b>										<b>0.00</b>	<b>0</b>	
VCJB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	
VCJB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	
VCJB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	
VCJB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB5U</b>										<b>0.00</b>	<b>0</b>	
VCJB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB6U</b>										<b>0.00</b>	<b>0</b>	
VCJB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB7U</b>										<b>0.00</b>	<b>0</b>	
VCJB8 On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB8U</b>										<b>0.00</b>	<b>0</b>	
VCJB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCJB9U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCJB9U</b>										<b>0.00</b>	<b>0</b>	
VCPA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA1U</b>										<b>0.00</b>	<b>0</b>	
VCPA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPA2U</b>										<b>0.00</b>	<b>0</b>	
VCPA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB6U</b>										<b>0.00</b>	<b>0</b>	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB7U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB7U</b>										<b>0.00</b>	<b>0</b>	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB8U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB8U</b>										<b>0.00</b>	<b>0</b>	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VCPB9U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VCPB9U</b>										<b>0.00</b>	<b>0</b>	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA10U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VJA10U</b>										<b>0.00</b>	<b>0</b>	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA11U</b>										<b>0.00</b>	<b>0</b>	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJA12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJA12U</b>										<b>0.00</b>	<b>0</b>	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB08U</b>										<b>0.00</b>	<b>0</b>	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB10U</b>										<b>0.00</b>	<b>0</b>	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VJB11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB11U</b>										<b>0.00</b>	<b>0</b>	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VJB12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VJB12U</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.85669				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.10830				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.12473				0.00	0	150,000,00
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
VKE13 On 27/08/2021 Spot Bond					0.00000	101.03431				0.00	0	
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.11137				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	101.23301				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	101.27336				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA07U</b>										<b>0.00</b>	<b>0</b>	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA08U</b>										<b>0.00</b>	<b>0</b>	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA09U</b>										<b>0.00</b>	<b>0</b>	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA10U</b>										<b>0.00</b>	<b>0</b>	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA11U</b>										<b>0.00</b>	<b>0</b>	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPA12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPA12U</b>										<b>0.00</b>	<b>0</b>	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB03U</b>										<b>0.00</b>	<b>0</b>	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB04U</b>										<b>0.00</b>	<b>0</b>	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB05U</b>										<b>0.00</b>	<b>0</b>	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VPB08U</b>										<b>0.00</b>	<b>0</b>	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB09U</b>										<b>0.00</b>	<b>0</b>	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB10U</b>										<b>0.00</b>	<b>0</b>	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB11U</b>										<b>0.00</b>	<b>0</b>	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB12U</b>										<b>0.00</b>	<b>0</b>	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR862U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR862U</b>										<b>0.00</b>	<b>0</b>	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR865U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR865U</b>										<b>0.00</b>	<b>0</b>	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR868U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR868U</b>										<b>0.00</b>	<b>0</b>	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR869U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR869U</b>										<b>0.00</b>	<b>0</b>	
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>	
VR873L On 06/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR873U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR873U</b>										<b>0.00</b>	<b>0</b>	
VR874L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR874U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR874U</b>										<b>0.00</b>	<b>0</b>	
VR875L On 20/10/2020 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 VR875U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR875U</b>										<b>0.00</b>	<b>0</b>	
VR1871 On 28/07/2020 Spot Bond					0.00000	101.26789				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	100.29861				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	100.26411				0.00	0	
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	98.92107				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WRS2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WRS2U</b>										<b>0.00</b>	<b>0</b>	
WSP5 On 28/05/2021 Spot Bond			4.72000	104.94150	4.72000	104.92820				0.00	0	
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	
WSP5/I On 28/05/2021 Spot Bond			100.00000	56.55820	100.00000	56.43370				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>80,690,991,753,700,000.00</b>	<b>008,867,021,987,300</b>	<b>000,708,774,90</b>
<b>Total for SPOT :</b>										<b>80,690,991,753,700,000.00</b>	<b>867,021,987,300</b>	<b>000,708,774,90</b>
<b>Total Futures</b>										<b>80 690 991 919 475 600.00</b>	<b>867,021,988,599</b>	<b>000,709,805,10</b>
<b>Total Options</b>										<b>547 419.32</b>	<b>273</b>	<b>314,77</b>
<b>Grand Total:</b>										<b>80,690,991,920,023,000.00</b>	<b>867,021,988,872</b>	<b>000,710,119,87</b>