



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 17/02/2020

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	07/05/2020	Bond Future			11.02278	76.83717	10.96225	77.18121			0.00	0	35
ES33	On	06/08/2020	Bond Future			11.14746	78.22851	11.08464	78.57888			0.00	0	
ES33	On	05/11/2020	Bond Future			11.27790	75.82409	11.21275	76.18056			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	07/05/2020	Bond Future			11.36191	77.42262	11.29612	77.84999			0.00	0	4,9
ES42	On	06/08/2020	Bond Future			11.48349	78.82487	11.41528	79.26004			0.00	0	
ES42	On	05/11/2020	Bond Future			11.60942	75.95902	11.53869	76.40181			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	07/05/2020	Bond Future			138.84080	138.84080	138.94663	138.94663			0.00	0	2,0
I2025	On	06/08/2020	Bond Future			139.88858	139.88858	139.99649	139.99649			0.00	0	
I2025	On	05/11/2020	Bond Future			142.40125	142.40125	142.51104	142.51104			0.00	0	
I2025	On	04/02/2021	Bond Future			143.44010	143.44010	143.55164	143.55164			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,0</b>

an  
est

50  
0  
0

50

50

19

0

0

19

19

37

0

0

0

37

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>2,03</b>
I2029	On	07/05/2020			102.09361	102.09361	102.22585	102.22585				0.00	0	3,75
I2029	On	06/08/2020			103.96718	103.96718	104.10192	104.10192				0.00	0	
I2029	On	05/11/2020			104.69629	104.69629	104.83338	104.83338				0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,75</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>3,75</b>
I2033	On	07/05/2020			101.34361	101.34361	101.34917	101.34917				0.00	0	6,96
I2033	On	06/08/2020			103.20323	103.20323	103.20910	103.20910				0.00	0	
I2033	On	05/11/2020			103.84075	103.84075	103.84659	103.84659				0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,96</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>6,96</b>
I2038	On	07/05/2020			117.58999	117.58999	117.43086	117.43086				0.00	0	10,86
I2038	On	06/08/2020			118.06047	118.06047	117.89844	117.89844				0.00	0	
I2038	On	05/11/2020			120.18091	120.18091	120.01596	120.01596				0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,86</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>10,86</b>
I2046	On	07/05/2020			107.85478	107.85478	107.09027	107.09027				0.00	0	14,00
I2046	On	06/08/2020			109.83420	109.83420	109.05550	109.05550				0.00	0	
I2046	On	05/11/2020			110.01825	110.01825	109.22556	109.22556				0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,00</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>14,00</b>
I2050	On	07/05/2020			111.34564	111.34564	111.56950	111.56950				0.00	0	11,77
I2050	On	06/08/2020			111.51608	111.51608	111.74431	111.74431				0.00	0	
I2050	On	05/11/2020			113.51905	113.51905	113.75121	113.75121				0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,77</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>11,77</b>
R186	On	07/05/2020			8.02788	116.57507	7.98655	116.80050		5.65		3,497,252.10	30	84,86
R186	On	06/08/2020			8.06830	113.38242	8.02471	113.61215		5.75		0.00	0	1,81
R186	On	05/11/2020			8.11090	115.39261	8.06497	115.62629		5.27		0.00	0	
<b>Total R186 Future</b>												<b>3,497,252.10</b>	<b>30</b>	<b>86,73</b>
R186	On	07/05/2020	8.28	Put			644.81000	0.64481	695,240	5.83		0.00	0	
R186	On	07/05/2020	8.28	Call			2,233.03000	2.23303	2,058,030	5.83		0.00	0	
R186	On	07/05/2020	8.93	Call			5,130.57000	5.13057	4,913,230	6.48		0.00	0	
R186	On	07/05/2020	8.93	Put			124.87000	0.12487	132,960	6.48		0.00	0	
R186	On	07/05/2020	8.08	Call			1,534.03000	1.53403	1,385,950	5.70		0.00	0	
R186	On	07/05/2020	8.08	Put			1,025.14000	1.02514	1,102,490	5.70		0.00	0	
R186	On	07/05/2020	8.09	Call			1,565.84000	1.56584	1,416,270	5.70		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	07/05/2020	Bond Future	8.09	Put		1,002.66000	1.00266	1,078,520	5.70	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call		1,502.56000	1.50256	1,356,000	5.69	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put		1,047.98000	1.04798	1,126,850	5.69	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Call		3,137.31000	3.13731	2,940,920	6.03	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Put		377.09000	0.37709	406,130	6.03	0.00	0	23,22
R186	On	07/05/2020	Bond Future	7.90	Call		1,024.59000	1.02459	905,320	5.60	0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Put		1,498.54000	1.49854	1,604,700	5.60	0.00	0	2,50
R186	On	07/05/2020	Bond Future	7.60	Put		2,577.43000	2.57743	2,733,260	5.46	0.00	0	
R186	On	07/05/2020	Bond Future	7.60	Call		440.93000	0.44093	371,330	5.46	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Call		2,481.15000	2.48115	2,327,880	5.88	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put		1,300.22000	1.30022	1,376,680	5.88	0.00	0	3,11
R186	On	06/08/2020	Bond Future	8.37	Call		2,894.68000	2.89468	2,730,330	5.98	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put		1,091.18000	1.09118	1,156,560	5.98	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call		2,930.32000	2.93032	2,765,100	5.98	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put		1,075.14000	1.07514	1,139,650	5.98	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call		2,859.21000	2.85921	2,695,740	5.97	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put		1,107.42000	1.10742	1,173,680	5.97	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Put		1,506.17000	1.50617	1,587,080	5.45	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call		2,896.24000	2.89624	2,743,470	5.45	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call		6,338.98000	6.33898	6,132,710	5.98	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put		455.91000	0.45591	483,320	5.98	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.66	Call		4,009.18000	4.00918	3,833,130	5.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put		1,029.27000	1.02927	1,086,900	5.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call		3,935.45000	3.93545	3,760,690	5.67	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put		1,054.05000	1.05405	1,112,970	5.67	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put		2,684.32000	2.68432	2,810,660	5.21	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call		1,530.70000	1.53070	1,423,360	5.21	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call		3,972.26000	3.97226	3,796,850	5.68	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put		1,041.59000	1.04159	1,099,860	5.68	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>39,37</b>
<b>Total For R186</b>											<b>3,497,252.10</b>	<b>30</b>	<b>126,10</b>
R197	On	07/05/2020	Bond Future			309.29686	309.29686	309.42785	309.42785		0.00	0	2,50
R197	On	06/08/2020	Bond Future			307.21026	307.21026	307.34406	307.34406		0.00	0	
R197	On	05/11/2020	Bond Future			312.72819	312.72819	312.86408	312.86408		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,50</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>2,50</b>
R202	On	07/05/2020	Bond Future			229.02173	229.02173	228.05305	228.05305		0.00	0	8,40
R202	On	06/08/2020	Bond Future			229.10133	229.10133	228.11531	228.11531		0.00	0	
R202	On	05/11/2020	Bond Future			233.21652	233.21652	232.21255	232.21255		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,46</b>	
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>8,46</b>	
R2023	On	07/05/2020	Bond Future			6.58722	104.46442	6.55970	104.53510		2.13		208,928,840.00	2,000	67,97
R2023	On	06/08/2020	Bond Future			6.50471	106.35593	6.47416	106.42803		2.07		0.00	0	
R2023	On	05/11/2020	Bond Future			6.41991	104.31237	6.38582	104.38569		1.91		0.00	0	
<b>Total R2023 Future</b>												<b>208,928,840.00</b>	<b>2,000</b>	<b>67,97</b>	
R2023	On	07/05/2020	Bond Future	6.91	Put			171.40000	0.17140	181,330	2.50		0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Call			1,024.71000	1.02471	964,640	2.48		0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Put			180.35000	0.18035	190,960	2.48		0.00	0	
R2023	On	07/05/2020	Bond Future	6.90	Call			1,045.60000	1.04560	985,180	2.49		0.00	0	
R2023	On	07/05/2020	Bond Future	6.90	Put			175.82000	0.17582	186,080	2.49		0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Call			1,066.61000	1.06661	1,005,860	2.50		0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			2,039.35000	2.03935	1,974,830	2.59		0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			158.57000	0.15857	166,150	2.59		0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			1,998.09000	1.99809	1,933,870	2.58		0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			163.46000	0.16346	171,340	2.58		0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			2,018.61000	2.01861	1,954,240	2.59		0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			160.90000	0.16090	168,630	2.59		0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			152.43000	0.15243	160,100	2.41		0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			2,450.30000	2.45030	2,384,540	2.41		0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			150.43000	0.15043	157,990	2.41		0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			2,412.30000	2.41230	2,346,760	2.40		0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			154.26000	0.15426	162,040	2.40		0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			2,431.38000	2.43138	2,365,730	2.41		0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>		
<b>Total For R2023</b>												<b>208,928,840.00</b>	<b>2,000</b>	<b>67,97</b>	
R2030	On	07/05/2020	Bond Future			8.95341	96.11688	8.90244	96.43078		8.61		0.00	0	75,97
R2030	On	06/08/2020	Bond Future			9.02076	93.84780	8.96769	94.16759		8.94		0.00	0	20
R2030	On	05/11/2020	Bond Future			9.08569	95.51162	9.03056	95.83694		8.30		0.00	0	
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>76,17</b>	
R2030	On	07/05/2020	Bond Future	8.85	Put			1,726.46000	1.72646	1,868,290	8.48		0.00	0	
R2030	On	07/05/2020	Bond Future	8.85	Call			1,402.07000	1.40207	1,230,000	8.48		0.00	0	5,00
R2030	On	07/05/2020	Bond Future	8.45	Put			3,335.13000	3.33513	3,561,610	8.06		0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Call			487.73000	0.48773	400,310	8.06		0.00	0	5,00
R2030	On	07/05/2020	Bond Future	9.19	Call			2,626.62000	2.62662	2,391,390	8.80		0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Put			1,926.23000	1.92623	2,080,690	8.43		0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Call			1,256.76000	1.25676	1,095,200	8.44		0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Put			1,891.81000	1.89181	2,044,150	8.44		0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Call			1,201.21000	1.20121	1,043,900	8.43		0.00	0	

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	07/05/2020	Bond Future	9.19	Put			873.48000	0.87348	952,150	8.80	0.00	0	7,71
R2030	On	07/05/2020	Bond Future	8.78	Put			1,960.89000	1.96089	2,117,480	8.43	0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Call			1,228.89000	1.22889	1,069,450	8.43	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Call			2,748.21000	2.74821	2,550,460	9.02	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			1,953.59000	1.95359	2,075,630	9.02	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			2,782.72000	2.78272	2,583,690	9.03	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			1,928.40000	1.92840	2,049,160	9.03	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			2,713.91000	2.71391	2,517,450	9.01	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			1,979.04000	1.97904	2,102,370	9.01	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			5,875.03000	5.87503	5,618,080	9.16	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			1,132.35000	1.13235	1,200,720	9.16	1,622,172.72	1,351	14,11
R2030	On	05/11/2020	Bond Future	8.86	Call			2,210.79000	2.21079	2,051,320	8.21	2,771,333.32	1,351	14,11
R2030	On	05/11/2020	Bond Future	8.10	Put			6,389.04000	6.38904	6,643,040	7.70	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			669.21000	0.66921	597,890	7.70	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			3,259.21000	3.25921	3,426,250	8.20	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			1,867.87000	1.86787	1,724,010	8.13	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			2,194.91000	2.19491	2,318,580	8.47	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			3,364.85000	3.36485	3,163,200	8.47	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			8,532.57000	8.53257	8,240,710	9.34	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			1,070.02000	1.07002	970,330	7.88	1,310,915.83	1,351	14,11
R2030	On	05/11/2020	Bond Future	8.86	Put			3,226.62000	3.22662	3,392,470	8.21	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			1,034.52000	1.03452	937,140	7.86	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			2,684.23000	2.68423	2,828,970	8.33	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			2,740.04000	2.74004	2,559,460	8.33	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			6,743.02000	6.74302	6,473,240	9.34	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			2,183.38000	2.18338	2,025,100	8.20	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			3,667.58000	3.66758	3,849,040	8.13	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			1,402.79000	1.40279	1,283,080	7.99	0.00	0	16,00
R2030	On	05/11/2020	Bond Future	9.03	Put			2,712.26000	2.71226	2,858,140	8.32	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			2,708.95000	2.70895	2,529,510	8.32	0.00	0	16,00
R2030	On	05/11/2020	Bond Future	10.37	Call			8,085.47000	8.08547	7,798,280	9.34	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			500.88000	0.50088	534,340	9.34	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			5,236.87000	5.23687	5,464,810	7.86	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			1,854.18000	1.85418	1,961,470	8.62	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			3,986.82000	3.98682	3,767,810	8.63	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			1,834.62000	1.83462	1,940,930	8.63	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			3,911.28000	3.91128	3,694,220	8.61	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			903.98000	0.90398	959,520	9.34	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			4,424.97000	4.42497	4,630,580	7.99	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Call			4,816.33000	4.81633	4,578,320	8.86	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	9.61	Put			1,469.45000	1.46945	1,556,760	8.86	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.36	Put			5,147.27000	5.14727	5,372,900	7.88	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			1,873.93000	1.87393	1,982,190	8.61	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			581.87000	0.58187	620,000	9.34	0.00	0	16,00
R2030	On	05/11/2020	Bond Future	9.39	Call			3,948.98000	3.94898	3,730,950	8.62	0.00	0	
<b>Total R2030 Option</b>												<b>5,704,421.87</b>	<b>4,053</b>	<b>129,23</b>
<b>Total For R2030</b>												<b>5,704,421.87</b>	<b>4,053</b>	<b>205,40</b>
R2032	On	07/05/2020	Bond Future			9.38402	92.90877	9.33842	93.21414		10.17	929,087.70	10	84,90
R2032	On	06/08/2020	Bond Future			9.45753	94.59125	9.41024	94.90227		10.26	0.00	0	30
R2032	On	05/11/2020	Bond Future			9.53371	92.11002	9.48471	92.42644		10.00	0.00	0	
<b>Total R2032 Future</b>												<b>929,087.70</b>	<b>10</b>	<b>85,20</b>
R2032	On	07/05/2020	Bond Future	9.20	Put			2,253.86000	2.25386	2,403,260	9.80	0.00	0	
R2032	On	07/05/2020	Bond Future	9.20	Call			1,318.36000	1.31836	1,162,390	9.80	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.30	Put			1,896.79000	1.89679	2,026,040	9.94	0.00	0	
R2032	On	07/05/2020	Bond Future	9.30	Call			1,638.42000	1.63842	1,462,300	9.94	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.17	Call			1,228.85000	1.22885	1,079,110	9.75	0.00	0	
R2032	On	07/05/2020	Bond Future	9.17	Put			2,368.82000	2.36882	2,524,450	9.75	0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Put			3,100.31000	3.10031	3,291,740	9.48	0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Call			790.10000	0.79010	676,160	9.48	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.50	Put			1,306.06000	1.30606	1,398,840	10.17	0.00	0	
R2032	On	07/05/2020	Bond Future	9.50	Call			2,381.91000	2.38191	2,169,320	10.17	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.18	Call			1,258.29000	1.25829	1,106,470	9.77	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Put			2,330.03000	2.33003	2,483,580	9.77	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Call			1,288.13000	1.28813	1,134,220	9.78	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Put			2,291.72000	2.29172	2,443,180	9.78	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			2,507.29000	2.50729	2,632,190	10.23	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			2,870.13000	2.87013	2,682,790	10.23	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			2,477.33000	2.47733	2,601,010	10.23	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call			2,799.13000	2.79913	2,614,250	10.22	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			2,537.53000	2.53753	2,663,670	10.22	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Call			2,834.52000	2.83452	2,648,400	10.23	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			4,471.02000	4.47102	4,650,130	9.68	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			2,001.34000	2.00134	1,864,030	9.68	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Call			1,575.39000	1.57539	1,457,460	9.52	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put			3,277.87000	3.27787	3,420,260	9.95	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			2,987.85000	2.98785	2,813,820	9.95	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			10,095.02000	10.09502	9,806,240	11.17	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put			2,374.40000	2.37440	2,484,340	10.21	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			4,172.58000	4.17258	3,965,160	10.22	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	9.77	Put		2,351.06000	2.35106	2,460,060	10.22	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		4,093.70000	4.09370	3,888,170	10.20	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		589.03000	0.58903	620,060	11.17	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put		5,195.32000	5.19532	5,393,810	9.52	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		2,767.99000	2.76799	2,892,640	10.09	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		3,574.09000	3.57409	3,382,320	10.09	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		9,663.98000	9.66398	9,378,590	11.17	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		2,398.25000	2.39825	2,509,140	10.20	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		517.48000	0.51748	545,120	11.17	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		4,132.92000	4.13292	3,926,440	10.21	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>42,00</b>
<b>Total For R2032</b>											<b>929,087.70</b>	<b>10</b>	<b>127,20</b>
R2035	On	07/05/2020	Bond Future			9.81207	94.51312	9.75121	94.95980	11.32	63,512,816.64	672	118,14
R2035	On	06/08/2020	Bond Future			9.89048	96.22447	9.82750	96.67931	11.48	0.00	0	4
R2035	On	05/11/2020	Bond Future			9.97455	93.43079	9.90940	93.89370	11.24	0.00	0	
R2035	On	04/02/2021	Bond Future			10.06842	95.08907	10.00094	95.56001	11.23	0.00	0	
<b>Total R2035 Future</b>											<b>63,512,816.64</b>	<b>672</b>	<b>118,56</b>
R2035	On	07/05/2020	Bond Future	9.48	Call		1,142.76000	1.14276	960,860	10.93	0.00	0	
R2035	On	07/05/2020	Bond Future	9.48	Put		3,171.86000	3.17186	3,436,640	10.93	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Call		1,171.64000	1.17164	986,840	10.95	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Put		3,124.79000	3.12479	3,386,670	10.95	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Call		1,114.47000	1.11447	935,450	10.91	0.00	0	
R2035	On	07/05/2020	Bond Future	9.11	Call		364.84000	0.36484	282,800	10.16	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.75	Put		2,049.30000	2.04930	2,238,860	11.32	0.00	0	
R2035	On	07/05/2020	Bond Future	9.75	Call		2,040.38000	2.04038	1,783,260	11.32	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	10.75	Call		7,271.50000	7.27150	6,854,480	13.23	0.00	0	
R2035	On	07/05/2020	Bond Future	10.75	Put		320.07000	0.32007	349,730	13.23	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.78	Call		2,157.43000	2.15743	1,892,430	11.36	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.18	Put		4,820.34000	4.82034	5,167,910	10.32	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Call		471.30000	0.47130	372,190	10.32	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	10.57	Call		6,207.08000	6.20708	5,803,890	12.84	0.00	0	
R2035	On	07/05/2020	Bond Future	10.57	Put		450.73000	0.45073	494,220	12.84	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.11	Put		5,266.93000	5.26693	5,631,570	10.16	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Put		3,219.61000	3.21961	3,487,270	10.91	0.00	0	
R2035	On	07/05/2020	Bond Future	9.55	Put		2,847.86000	2.84786	3,092,700	11.04	0.00	0	
R2035	On	07/05/2020	Bond Future	9.55	Call		1,348.57000	1.34857	1,146,730	11.04	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.85	Put		1,719.82000	1.71982	1,883,660	11.46	0.00	0	
R2035	On	07/05/2020	Bond Future	9.85	Call		2,443.31000	2.44331	2,160,470	11.46	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.78	Put		1,945.74000	1.94574	2,127,420	11.36	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/08/2020	Bond Future	9.09	Put		6,441.11000	6.44111	6,781,080	10.29	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call		864.26000	0.86426	749,390	10.29	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.67	Put		3,588.91000	3.58891	3,817,720	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call		2,437.06000	2.43706	2,211,030	11.12	0.00	0	50
R2035	On	06/08/2020	Bond Future	10.45	Call		5,780.07000	5.78007	5,431,020	12.04	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put		1,423.55000	1.42355	1,529,340	12.04	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put		6,992.94000	6.99294	7,348,780	10.15	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call		702.66000	0.70266	603,660	10.15	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put		8,726.49000	8.72649	9,115,630	10.15	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call		415.14000	0.41514	349,440	10.15	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.92	Call		3,368.92000	3.36892	3,097,780	11.40	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put		2,702.00000	2.70200	2,885,700	11.40	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call		3,408.93000	3.40893	3,136,070	11.41	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put		2,670.32000	2.67032	2,852,300	11.41	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Call		3,328.88000	3.32888	3,059,460	11.39	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put		2,733.72000	2.73372	2,919,140	11.39	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		5,327.68000	5.32768	5,012,550	11.58	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		2,329.73000	2.32973	2,477,510	11.58	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		5,237.58000	5.23758	4,924,940	11.55	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		2,375.71000	2.37571	2,525,980	11.55	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		5,282.42000	5.28242	4,968,530	11.56	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		2,352.47000	2.35247	2,501,490	11.56	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		4,368.70000	4.36870	4,104,330	11.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		4,095.67000	4.09567	4,302,240	11.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		4,743.14000	4.74314	4,466,470	11.33	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		3,776.47000	3.77647	3,970,740	11.33	0.00	0	60
R2035	On	04/02/2021	Bond Future	11.14	Call		9,162.05000	9.16205	8,787,780	12.29	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		1,661.98000	1.66198	1,758,650	12.29	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call		4,405.44000	4.40544	4,139,830	11.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		4,062.70000	4.06270	4,268,030	11.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		4,442.32000	4.44232	4,175,470	11.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		4,029.95000	4.02995	4,234,040	11.27	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>71,10</b>
<b>Total For R2035</b>											<b>63,512,816.64</b>	<b>672</b>	<b>189,70</b>
R2037	On	07/05/2020	Bond Future			10.01798	90.15955	9.95713	90.60486	12.09	1,532,712.35	17	68,30
R2037	On	06/08/2020	Bond Future			10.10336	87.53211	10.04041	87.98557	12.87	0.00	0	30
R2037	On	05/11/2020	Bond Future			10.18553	89.08384	10.12052	89.54532	12.03	0.00	0	
<b>Total R2037 Future</b>											<b>1,532,712.35</b>	<b>17</b>	<b>68,60</b>
R2037	On	07/05/2020	Bond Future	9.59	Put		3,668.23000	3.66823	3,957,740	11.38	0.00	0	

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	07/05/2020	Bond Future	10.00	Put		1,926.75000	1.92675	2,103,360	12.09	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Call		2,240.83000	2.24083	1,972,130	12.09	0.00	0	7,50
R2037	On	07/05/2020	Bond Future	9.70	Put		3,125.90000	3.12590	3,384,070	11.61	0.00	0	
R2037	On	07/05/2020	Bond Future	9.70	Call		1,206.15000	1.20615	1,019,010	11.61	0.00	0	7,50
R2037	On	07/05/2020	Bond Future	9.60	Call		933.03000	0.93303	774,400	11.40	0.00	0	
R2037	On	07/05/2020	Bond Future	9.60	Put		3,616.32000	3.61632	3,903,000	11.40	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Call		958.43000	0.95843	796,970	11.42	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Put		3,564.93000	3.56493	3,848,780	11.42	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Call		908.06000	0.90806	752,260	11.38	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Call		2,520.22000	2.52022	2,293,580	12.72	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put		3,765.69000	3.76569	3,992,510	12.72	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call		2,554.19000	2.55419	2,325,760	12.73	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put		3,725.84000	3.72584	3,950,870	12.73	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call		2,486.73000	2.48673	2,261,890	12.71	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put		3,806.10000	3.80610	4,034,720	12.71	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		3,846.34000	3.84634	3,581,820	11.96	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		3,423.97000	3.42397	3,620,930	11.96	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		3,884.40000	3.88440	3,618,440	11.97	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		3,391.32000	3.39132	3,586,840	11.97	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		3,808.15000	3.80815	3,545,070	11.95	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		3,456.58000	3.45658	3,654,980	11.95	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>15,00</b>
<b>Total For R2037</b>											<b>1,532,712.35</b>	<b>17</b>	<b>83,65</b>
R2040	On	07/05/2020	Bond Future			10.15341	92.74594	10.09259	93.22213	12.55	92,745.94	1	48,80
R2040	On	06/08/2020	Bond Future			10.23944	89.91464	10.17654	90.39958	13.39	0.00	0	60
R2040	On	05/11/2020	Bond Future			10.32209	91.50862	10.25717	92.00207	12.53	0.00	0	
<b>Total R2040 Future</b>											<b>92,745.94</b>	<b>1</b>	<b>49,40</b>
R2040	On	07/05/2020	Bond Future	9.74	Call		965.69000	0.96569	798,100	11.59	0.00	0	
R2040	On	07/05/2020	Bond Future	10.00	Put		2,552.45000	2.55245	2,780,510	12.17	0.00	0	
R2040	On	07/05/2020	Bond Future	9.50	Call		440.69000	0.44069	344,010	10.97	0.00	0	2,60
R2040	On	07/05/2020	Bond Future	9.73	Put		3,861.62000	3.86162	4,173,360	11.56	0.00	0	
R2040	On	07/05/2020	Bond Future	9.85	Put		3,229.58000	3.22958	3,503,810	11.83	0.00	0	
R2040	On	07/05/2020	Bond Future	9.85	Call		1,290.08000	1.29008	1,088,120	11.83	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.15	Put		1,975.65000	1.97565	2,160,950	12.40	0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Call		2,425.24000	2.42524	2,134,350	12.40	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	9.74	Put		3,806.27000	3.80627	4,114,870	11.59	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Call		993.25000	0.99325	822,520	11.61	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Put		3,751.35000	3.75135	4,056,810	11.61	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Call		938.44000	0.93844	773,990	11.56	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2040	On	07/05/2020	Bond Future	10.00	Call		1,819.84000	1.81984	1,571,710	12.17	0.00	0	2,6
R2040	On	07/05/2020	Bond Future	9.50	Put		5,295.71000	5.29571	5,675,220	10.97	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put		3,850.59000	3.85059	4,087,110	13.14	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call		2,710.11000	2.71011	2,465,560	13.11	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put		3,935.18000	3.93518	4,175,570	13.11	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Call		2,746.68000	2.74668	2,500,190	13.13	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put		3,892.71000	3.89271	4,131,160	13.13	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call		2,783.50000	2.78350	2,535,080	13.14	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		4,171.85000	4.17185	3,887,740	12.60	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		3,694.22000	3.69422	3,903,560	12.60	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		4,090.60000	4.09060	3,809,550	12.58	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		3,764.57000	3.76457	3,976,970	12.58	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Put		6,269.60000	6.26960	6,575,590	11.98	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		2,098.13000	2.09813	1,910,670	11.98	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		7,570.61000	7.57061	7,915,460	11.68	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		1,483.17000	1.48317	1,334,570	11.68	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		4,131.14000	4.13114	3,848,560	12.59	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		3,729.26000	3.72926	3,940,130	12.59	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Call		10,936.60000	10.93660	10,505,630	13.98	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		914.25000	0.91425	976,730	13.98	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		4,960.64000	4.96064	5,221,120	12.28	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		2,962.92000	2.96292	2,729,950	12.28	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.50	Call		9,913.41000	9.91341	9,496,930	13.98	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		1,169.44000	1.16944	1,246,410	13.98	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		4,019.73000	4.01973	4,243,000	12.51	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		3,811.94000	3.81194	3,541,760	12.51	0.00	0	2,00
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>32,26</b>
<b>Total For R2040</b>											<b>92,745.94</b>	<b>1</b>	<b>81,73</b>
R2044	On	07/05/2020	Bond Future			10.22129	89.38363	10.16048	89.86600	13.23	89,383.63	1	78,00
R2044	On	06/08/2020	Bond Future			10.30496	86.61675	10.24211	87.10801	14.13	0.00	0	50
R2044	On	05/11/2020	Bond Future			10.38519	88.15231	10.32037	88.65215	13.23	0.00	0	
R2044	On	04/02/2021	Bond Future			10.47336	85.33414	10.40639	85.84278	13.93	0.00	0	
<b>Total R2044 Future</b>											<b>89,383.63</b>	<b>1</b>	<b>78,50</b>
R2044	On	07/05/2020	Bond Future	9.80	Put		3,940.31000	3.94031	4,252,870	12.37	0.00	0	
R2044	On	07/05/2020	Bond Future	9.81	Call		1,014.41000	1.01441	841,480	12.39	0.00	0	
R2044	On	07/05/2020	Bond Future	9.81	Put		3,883.70000	3.88370	4,193,140	12.39	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Put		6,282.94000	6.28294	6,693,260	11.50	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Call		300.45000	0.30045	228,400	11.50	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.97	Put		3,055.35000	3.05535	3,314,770	12.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	07/05/2020	Bond Future	9.97	Call		1,515.07000	1.51507	1,292,120	12.76	0.00	0	12
R2044	On	07/05/2020	Bond Future	9.80	Call		986.87000	0.98687	817,060	12.37	0.00	0	
R2044	On	07/05/2020	Bond Future	9.33	Put		7,245.18000	7.24518	7,678,390	11.34	0.00	0	
R2044	On	07/05/2020	Bond Future	9.33	Call		185.57000	0.18557	136,410	11.34	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.98	Put		3,008.44000	3.00844	3,264,760	12.78	0.00	0	
R2044	On	07/05/2020	Bond Future	9.98	Call		1,550.15000	1.55015	1,324,100	12.78	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.79	Call		959.94000	0.95994	793,230	12.34	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Put		3,997.66000	3.99766	4,313,320	12.34	0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Put		7,833.82000	7.83382	8,277,920	11.24	0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Call		136.47000	0.13647	98,200	11.24	0.00	0	58
R2044	On	07/05/2020	Bond Future	9.91	Put		3,348.60000	3.34860	3,626,740	12.62	0.00	0	
R2044	On	07/05/2020	Bond Future	9.91	Call		1,313.77000	1.31377	1,109,540	12.62	0.00	0	58
R2044	On	07/05/2020	Bond Future	10.81	Call		5,619.39000	5.61939	5,203,920	14.36	0.00	0	
R2044	On	07/05/2020	Bond Future	10.81	Put		689.11000	0.68911	756,010	14.36	0.00	0	12
R2044	On	07/05/2020	Bond Future	11.02	Call		6,894.55000	6.89455	6,456,260	14.89	0.00	0	
R2044	On	07/05/2020	Bond Future	11.02	Put		469.99000	0.46999	514,070	14.89	0.00	0	58
R2044	On	07/05/2020	Bond Future	11.09	Call		7,326.20000	7.32620	6,882,030	15.07	0.00	0	
R2044	On	07/05/2020	Bond Future	11.09	Put		413.77000	0.41377	451,970	15.07	0.00	0	10
R2044	On	06/08/2020	Bond Future	9.01	Call		333.02000	0.33302	277,670	12.48	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		6,196.46000	6.19646	6,525,040	13.25	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		1,416.30000	1.41630	1,253,620	13.25	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		6,700.24000	6.70024	6,316,790	15.30	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		5,038.36000	5.03836	5,323,910	13.61	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		2,064.06000	2.06406	1,856,320	13.63	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		4,987.50000	4.98750	5,271,020	13.63	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		1,999.97000	1.99997	1,796,310	13.60	0.00	0	
R2044	On	06/08/2020	Bond Future	11.09	Put		1,317.22000	1.31722	1,408,020	15.65	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put		10,983.61000	10.98361	11,419,520	12.48	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Put		4,500.98000	4.50098	4,764,220	13.79	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		2,401.04000	2.40104	2,173,020	13.79	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		7,571.26000	7.57126	7,170,800	15.65	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		5,089.62000	5.08962	5,377,220	13.60	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		1,566.95000	1.56695	1,674,760	15.30	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.87	Call		2,031.88000	2.03188	1,826,170	13.61	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put		8,166.89000	8.16689	8,553,890	12.69	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		751.08000	0.75108	646,820	12.69	0.00	0	60
R2044	On	05/11/2020	Bond Future	11.06	Call		7,351.32000	7.35132	6,973,690	13.96	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		1,923.79000	1.92379	2,046,000	13.96	0.00	0	58
R2044	On	05/11/2020	Bond Future	11.17	Put		1,738.23000	1.73823	1,849,360	14.15	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call		9,307.06000	9.30706	8,895,880	14.63	0.00	0	

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	11.43	Put			1,377.44000	1.37744	1,466,100	14.63	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			6,721.88000	6.72188	7,046,600	12.29	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			2,625.93000	2.62593	2,406,760	12.62	0.00	0	56
R2044	On	05/11/2020	Bond Future	8.87	Put			13,015.86000	13.01586	13,456,700	11.97	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			438.80000	0.43880	379,800	11.97	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put			5,177.91000	5.17791	5,449,880	12.68	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			1,008.30000	1.00830	894,620	11.97	0.00	0	52
R2044	On	05/11/2020	Bond Future	11.17	Call			7,923.71000	7.92371	7,535,000	14.15	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			929.91000	0.92991	823,030	11.97	0.00	0	56
R2044	On	05/11/2020	Bond Future	9.96	Put			5,461.77000	5.46177	5,744,190	12.61	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			2,592.31000	2.59231	2,374,890	12.61	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			9,038.62000	9.03862	8,631,390	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			1,852.64000	1.85264	1,677,520	12.29	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put			5,413.64000	5.41364	5,694,310	12.62	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			3,817.49000	3.81749	4,034,520	13.07	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			4,087.55000	4.08755	3,803,160	13.08	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			3,781.38000	3.78138	3,996,830	13.08	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			4,005.79000	4.00579	3,724,570	13.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			2,797.10000	2.79710	2,569,230	12.68	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.29	Put			9,571.35000	9.57135	9,964,310	11.97	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Put			5,085.54000	5.08554	5,354,060	12.71	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			2,866.63000	2.86663	2,635,310	12.71	0.00	0	52
R2044	On	05/11/2020	Bond Future	9.34	Put			9,198.14000	9.19814	9,584,300	11.97	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			3,853.90000	3.85390	4,072,520	13.06	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put			1,439.34000	1.43934	1,531,950	14.54	0.00	0	56
R2044	On	05/11/2020	Bond Future	10.35	Call			4,046.58000	4.04658	3,763,770	13.07	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call			4,538.80000	4.53880	4,260,240	13.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			4,894.11000	4.89411	5,126,900	13.80	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			5,131.14000	5.13114	5,372,150	13.75	0.00	0	46
R2044	On	04/02/2021	Bond Future	9.66	Put			8,224.44000	8.22444	8,556,290	13.14	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			2,196.50000	2.19650	2,019,710	13.14	0.00	0	46
R2044	On	04/02/2021	Bond Future	10.36	Call			4,500.27000	4.50027	4,223,070	13.81	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			4,855.58000	4.85558	5,087,020	13.81	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			3,344.95000	3.34495	3,112,740	13.51	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call			6,507.05000	6.50705	6,169,620	14.27	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			3,301.24000	3.30124	3,472,450	14.27	0.00	0	46
R2044	On	04/02/2021	Bond Future	10.29	Call			4,235.02000	4.23502	3,967,390	13.75	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			4,817.31000	4.81731	5,047,390	13.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			4,461.89000	4.46189	4,186,040	13.80	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			6,219.40000	6.21940	6,495,830	13.51	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	<b>18,15</b>
<b>Total For R2044</b>										<b>89,383.63</b>	<b>1</b>	<b>96,70</b>
R2048 On 07/05/2020 Bond Future			10.22531	88.19780	10.16454	88.69167		13.66		264,593.40	3	91,07
R2048 On 06/08/2020 Bond Future			10.30224	89.79475	10.23950	90.29768		13.89		0.00	0	40
R2048 On 05/11/2020 Bond Future			10.38342	86.95051	10.31868	87.46229		13.66		0.00	0	
<b>Total R2048 Future</b>										<b>264,593.40</b>	<b>3</b>	<b>91,41</b>
R2048 On 07/05/2020 Bond Future	9.78	Call			934.63000	0.93463	769,200	12.71		0.00	0	
R2048 On 07/05/2020 Bond Future	9.78	Put			4,177.01000	4.17701	4,505,450	12.71		0.00	0	
R2048 On 07/05/2020 Bond Future	9.79	Call			961.55000	0.96155	792,930	12.74		0.00	0	
R2048 On 07/05/2020 Bond Future	9.79	Put			4,116.96000	4.11696	4,442,210	12.74		0.00	0	
R2048 On 07/05/2020 Bond Future	9.77	Call			908.20000	0.90820	745,930	12.69		0.00	0	
R2048 On 07/05/2020 Bond Future	9.77	Put			4,237.68000	4.23768	4,569,280	12.69		0.00	0	
R2048 On 07/05/2020 Bond Future	10.20	Call			2,433.80000	2.43380	2,137,510	13.58		0.00	0	
R2048 On 07/05/2020 Bond Future	10.20	Put			2,145.03000	2.14503	2,342,610	13.58		0.00	0	30
R2048 On 07/05/2020 Bond Future	10.70	Call			5,050.54000	5.05054	4,641,600	14.55		0.00	0	
R2048 On 07/05/2020 Bond Future	10.70	Put			862.27000	0.86227	947,200	14.55		0.00	0	30
R2048 On 07/05/2020 Bond Future	9.69	Put			4,742.12000	4.74212	5,098,890	12.47		0.00	0	
R2048 On 07/05/2020 Bond Future	9.69	Call			710.52000	0.71052	573,420	12.47		0.00	0	30
R2048 On 06/08/2020 Bond Future	9.25	Put			9,229.69000	9.22969	9,647,140	12.26		0.00	0	
R2048 On 06/08/2020 Bond Future	9.25	Call			568.70000	0.56870	483,220	12.26		0.00	0	20,64
R2048 On 06/08/2020 Bond Future	9.00	Put			11,405.21000	11.40521	11,854,430	12.26		0.00	0	
R2048 On 06/08/2020 Bond Future	9.00	Call			318.26000	0.31826	264,550	12.26		0.00	0	3,00
R2048 On 06/08/2020 Bond Future	10.19	Call			3,246.15000	3.24615	2,970,740	13.82		0.00	0	
R2048 On 06/08/2020 Bond Future	10.19	Put			3,646.59000	3.64659	3,874,110	13.82		0.00	0	
R2048 On 06/08/2020 Bond Future	10.20	Call			3,286.83000	3.28683	3,009,470	13.83		0.00	0	
R2048 On 06/08/2020 Bond Future	10.20	Put			3,606.11000	3.60611	3,831,680	13.83		0.00	0	
R2048 On 06/08/2020 Bond Future	10.18	Call			3,205.47000	3.20547	2,932,020	13.80		0.00	0	
R2048 On 06/08/2020 Bond Future	10.18	Put			3,687.19000	3.68719	3,916,670	13.80		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Call			2,921.85000	2.92185	2,684,820	13.13		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Put			5,187.22000	5.18722	5,461,970	13.13		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Call			2,850.74000	2.85074	2,617,270	13.11		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Put			5,282.68000	5.28268	5,560,990	13.11		0.00	0	
R2048 On 05/11/2020 Bond Future	10.03	Call			2,886.18000	2.88618	2,650,930	13.12		0.00	0	
R2048 On 05/11/2020 Bond Future	10.03	Put			5,234.76000	5.23476	5,511,290	13.12		0.00	0	
<b>Total R2048 Option</b>										<b>0.00</b>	<b>0</b>	<b>24,54</b>
<b>Total For R2048</b>										<b>264,593.40</b>	<b>3</b>	<b>115,95</b>
R208 On 07/05/2020 Bond Future			6.35449	101.10059	6.35287	101.10197		0.44		101,100.59	1	15,95
R208 On 06/08/2020 Bond Future			5.98363	102.93136	5.98113	102.93290		0.37		0.00	0	
R208 On 05/11/2020 Bond Future			5.16143	101.35413	5.15754	101.35563		0.23		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R208 Future</b>											<b>101,100.59</b>	<b>1</b>	<b>15,96</b>
R208	On	07/05/2020	Bond Future	4.81	Call		0.00000	0.00000	0,000	0.66	0.00	0	
R208	On	07/05/2020	Bond Future	4.81	Put		1,327.38000	1.32738	1,328,760	0.66	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Call		0.00000	0.00000	0,000	0.66	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Put		1,318.69000	1.31869	1,320,070	0.66	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Call		0.00000	0.00000	0,000	0.66	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Put		1,336.08000	1.33608	1,337,460	0.66	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Call		16.12000	0.01612	15,470	0.33	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put		276.68000	0.27668	277,570	0.33	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call		17.13000	0.01713	16,460	0.33	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put		271.49000	0.27149	272,360	0.33	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call		15.30000	0.01530	14,680	0.33	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put		282.06000	0.28206	282,980	0.33	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		170.26000	0.17026	171,160	0.21	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call		22.08000	0.02208	21,460	0.21	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		167.22000	0.16722	168,100	0.21	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		23.17000	0.02317	22,530	0.21	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		164.46000	0.16446	165,320	0.21	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		21.27000	0.02127	20,670	0.21	0.00	0	
<b>Total R208 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R208</b>											<b>101,100.59</b>	<b>1</b>	<b>15,96</b>
R209	On	07/05/2020	Bond Future			9.87978	71.90482	9.81896	72.28472	12.88	0.00	0	67,96
R209	On	06/08/2020	Bond Future			9.95469	73.20694	9.89194	73.59381	12.96	0.00	0	20
R209	On	05/11/2020	Bond Future			10.03144	71.35465	9.96674	71.74828	12.69	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>68,12</b>
R209	On	07/05/2020	Bond Future	9.46	Call		777.59000	0.77759	643,630	12.06	0.00	0	
R209	On	07/05/2020	Bond Future	9.46	Put		3,080.31000	3.08031	3,326,250	12.06	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Call		798.38000	0.79838	662,040	12.08	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Put		3,035.52000	3.03552	3,279,080	12.08	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Call		757.03000	0.75703	625,460	12.04	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Put		3,125.41000	3.12541	3,373,740	12.04	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,000	11.78	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put		35,830.85000	35.83085	36,217,720	11.78	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,000	11.78	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put		35,722.52000	35.72252	36,109,390	11.78	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	11.78	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		35,939.33000	35.93933	36,326,200	11.78	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		3,223.79000	3.22379	2,999,660	12.70	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		2,960.26000	2.96026	3,129,760	12.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/11/2020	Bond Future	10.02	Call			3,256.43000	3.25643	3,031,060	12.71	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			2,932.18000	2.93218	3,100,440	12.71	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			3,191.55000	3.19155	2,968,670	12.69	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			2,988.81000	2.98881	3,159,560	12.69	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>68,12</b>
R210	On	07/05/2020	Bond Future			188.23429	188.23429	188.11010	188.11010			0.00	0	1,94
R210	On	06/08/2020	Bond Future			191.68870	191.68870	191.56238	191.56238			0.00	0	
R210	On	05/11/2020	Bond Future			192.42013	192.42013	192.29145	192.29145			0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,94</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,94</b>
R212	On	07/05/2020	Bond Future			164.97689	164.97689	164.99125	164.99125			0.00	0	6,7
R212	On	06/08/2020	Bond Future			165.71876	165.71876	165.73356	165.73356			0.00	0	
R212	On	05/11/2020	Bond Future			168.69536	168.69536	168.71028	168.71028			0.00	0	
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,71</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>6,71</b>
R213	On	07/05/2020	Bond Future			9.18072	86.63748	9.13511	86.91572		9.72	9,790,035.24	113	18,7
R213	On	06/08/2020	Bond Future			9.24522	88.20615	9.19791	88.48960		9.70	0.00	0	30
R213	On	05/11/2020	Bond Future			9.31615	86.22109	9.26713	86.50943		9.42	0.00	0	
<b>Total R213 Future</b>												<b>9,790,035.24</b>	<b>113</b>	<b>19,01</b>
R213	On	07/05/2020	Bond Future	9.02	Put			1,955.87000	1.95587	2,088,330	9.50	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Call			1,194.00000	1.19400	1,051,930	9.48	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Put			2,025.28000	2.02528	2,161,450	9.48	0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Call			1,220.90000	1.22090	1,076,970	9.49	0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Put			1,990.29000	1.99029	2,124,600	9.49	0.00	0	
R213	On	07/05/2020	Bond Future	9.02	Call			1,248.31000	1.24831	1,102,530	9.50	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call			2,650.97000	2.65097	2,477,250	9.74	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put			2,100.36000	2.10036	2,210,090	9.74	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call			2,684.43000	2.68443	2,509,580	9.75	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put			2,074.31000	2.07431	2,182,910	9.75	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call			2,718.08000	2.71808	2,542,110	9.76	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put			2,048.51000	2.04851	2,155,990	9.76	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			1,987.29000	1.98729	2,083,410	9.72	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call			3,899.98000	3.89998	3,706,900	9.73	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			1,966.90000	1.96690	2,062,160	9.73	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			3,936.96000	3.93696	3,743,020	9.74	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			1,946.70000	1.94670	2,041,100	9.74	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			3,863.14000	3.86314	3,670,920	9.72	0.00	0	



Contract Details				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>9,790,035.24</b>	<b>113</b>	<b>19,01</b>
R214	On	07/05/2020	Bond Future			10.08696	70.31258	10.02109	70.74115		14.00	37,335,979.98	531	16,17
R214	On	06/08/2020	Bond Future			10.15983	71.58574	10.09194	72.02210		14.15	0.00	0	30
R214	On	05/11/2020	Bond Future			10.23697	69.55940	10.16702	70.00348		13.90	0.00	0	
<b>Total R214 Future</b>												<b>37,335,979.98</b>	<b>531</b>	<b>16,47</b>
R214	On	07/05/2020	Bond Future	9.76	Call			1,115.12000	1.11512	935,330	13.64	0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put			2,855.84000	2.85584	3,104,620	13.64	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call			1,140.46000	1.14046	958,070	13.65	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put			2,813.25000	2.81325	3,059,430	13.65	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call			1,090.12000	1.09012	912,930	13.62	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put			2,898.87000	2.89887	3,150,250	13.62	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Put			5,203.41000	5.20341	5,561,290	12.67	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Call			297.70000	0.29770	227,010	12.67	0.00	0	1,21
R214	On	07/05/2020	Bond Future	9.91	Put			2,263.86000	2.26386	2,473,800	13.86	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Call			1,531.49000	1.53149	1,312,860	13.86	0.00	0	1,21
R214	On	07/05/2020	Bond Future	10.66	Call			4,605.69000	4.60569	4,241,500	15.42	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Put			619.49000	0.61949	683,870	15.42	0.00	0	1,21
R214	On	06/08/2020	Bond Future	9.98	Call			2,405.65000	2.40565	2,179,620	13.82	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put			3,134.75000	3.13475	3,345,080	13.82	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call			2,437.36000	2.43736	2,209,610	13.84	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put			3,100.84000	3.10084	3,309,450	13.84	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call			2,374.14000	2.37414	2,149,840	13.81	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put			3,168.96000	3.16896	3,381,020	13.81	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call			3,563.13000	3.56313	3,305,490	13.90	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			3,036.83000	3.03683	3,223,270	13.90	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			3,597.66000	3.59766	3,338,670	13.91	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			3,008.37000	3.00837	3,193,460	13.91	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			3,528.97000	3.52897	3,272,690	13.89	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			3,065.76000	3.06576	3,253,560	13.89	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,71</b>
<b>Total For R214</b>												<b>37,335,979.98</b>	<b>531</b>	<b>20,22</b>
<b>Total for Bond</b>												<b>331,778,969.44</b>	<b>7,432</b>	<b>1,292,11</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	

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 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>	
R2044 On 31/01/2044 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 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>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213/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 07/05/2020 GOVI			712.08900	712.08900	714.59300	714.59300			0.00	0	1,17
GOVI On 06/08/2020 GOVI			724.84300	724.84300	727.39600	727.39600			0.00	0	
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,17</b>
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 07/05/2020 GOVI	719.99	Put			53,970.00000	5.39700	79,010,000		0.00	0	
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 07/05/2020 GOVI	720.00	Put			54,070.00000	5.40700	79,110,000		0.00	0	
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 07/05/2020 GOVI	719.98	Put			53,870.00000	5.38700	78,910,000		0.00	0	
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			7,340.00000	0.73400	32,870,000		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			7,440.00000	0.74400	32,970,000		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			7,240.00000	0.72400	32,770,000		0.00	0	
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>1,17</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>1,17</b>
AL37 On 07/05/2020 Index Future			704.61600	704.61600	705.66200	705.66200			0.00	0	
AL37 On 06/08/2020 Index Future			717.23700	717.23700	718.30400	718.30400			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 07/05/2020 Index Future			812.80900	812.80900	815.30800	815.30800			0.00	0	
AL7T On 06/08/2020 Index Future			827.36800	827.36800	829.91400	829.91400			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 07/05/2020 Index Future			720.05600	720.05600	722.62900	722.62900			0.00	0	2

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ALBI On 06/08/2020 Index Future			732.95300	732.95300	735.57500	735.57500				0.00	0	
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>2'</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>2'</b>
IGOV On 07/05/2020 Index Future			263.77800	263.77800	263.56600	263.56600				0.00	0	1,00
IGOV On 06/08/2020 Index Future			268.56700	268.56700	268.35200	268.35200				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>1,00</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>1,00</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,22</b>
5Y STN On 21/12/2021 Interest Rate Swap			94.68000	94.68000	94.70000	94.70000				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>331,778,969.44</b>	<b>7,432</b>	<b>1,294,62</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.45129				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			7.37500	105.59305	7.37500	105.57215				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	102.99500	10.00000	102.96800				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	105.26357	11.37000	105.23160				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	105.50514	11.81000	105.47189				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AB021U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB021U</b>										<b>0.00</b>	<b>0</b>	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB023U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB023U</b>										<b>0.00</b>	<b>0</b>	
AB024L On 05/05/2021 Spot Bond			100.00000	48.70723	100.00000	48.59884				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	37.89111	100.00000	37.80771				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AB035U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB035U</b>										<b>0.00</b>	<b>0</b>	
ABC12 On 25/11/2020 Spot Bond			10.00000	103.20100	10.00000	103.17400				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			4.82000	4.82000	4.82000	285.05335				0.00	0	30,000,00
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	101.34403				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	100.68050				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	99.72512				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>	
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.60843				0.00	0	
<b>Total ABFN08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN08</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.65437				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>	
ABFN13 On 14/05/2020 Spot Bond					0.00000	100.24461				0.00	0	200,000,00
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.14669				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.58398				0.00	0	
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.42850				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.96451				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 30/05/2020 Spot Bond					0.00000	99.93042				0.00	0	
<b>Total ABFN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN20</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.72175				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	101.79105				0.00	5,000,000,000	2,500,000,000
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.41170				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	100.93522				0.00	0	
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.15695				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.54053				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.17968				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	99.96820				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	100.83667				0.00	0	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
ABFN3i On 29/08/2028 Spot Bond					0.00000	100.39579				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.03935				0.00	0	
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.20190				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2024 Spot Bond					0.00000	100.33605				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.56560				0.00	0	1,500,000,00
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.77225				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>	
ABFN3i On 07/02/2026 Spot Bond					0.00000	100.45443				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	101.78112				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>	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.57744				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	101.46136				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.47749				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.45661				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	101.47742				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	100.82636				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	100.83993				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.84967				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.28158				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.97264				0.00	0	80,000,00
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
ABK6 On 05/06/2020 Spot Bond					0.00000	101.95401				0.00	0	
<b>Total ABK6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK6</b>										<b>0.00</b>	<b>0</b>	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.60305				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>	
ABKI02 On 05/06/2020 Spot Bond			6.18000	6.18000	6.18000	152.94834				0.00	0	
<b>Total ABKI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI02</b>										<b>0.00</b>	<b>0</b>	
ABKI02 On 05/06/2020 Spot Bond			100.00000	95.68088	100.00000	95.47526				0.00	0	
<b>Total ABKI02/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI02/R212</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			5.89000	5.89000	5.89000	137.63641				0.00	0	
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	36.03783	100.00000	35.95697				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			8.20000	8.20000	8.20000	129.71126				0.00	0	80,000,00
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.17948	100.00000	14.14749				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	96.20050				0.00	0	2,325,000,00
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,325,000,00</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>2,325,000,00</b>
ABN05 On 18/04/2021 Spot Bond			4.13000	207.73189	4.13000	207.70239				0.00	0	
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			4.40000	4.40000	4.40000	130.86684				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			4.68000	4.68000	4.68000	174.89620				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			4.47500	4.47500	4.47500	210.53943				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			8.21500	8.21500	8.21500	98.58792				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			9.35000	9.35000	9.35000	107.40889				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			6.87500	6.87500	6.87500	102.47725				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			9.89500	9.89500	9.89500	104.64824				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.90000	106.15139	6.90000	106.13173				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>
ABS12 On 14/05/2020 Spot Bond			6.80500	103.01668	6.80500	102.99777				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>	
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.46064	9.20000	102.43536				0.00	0	
<b>Total ABS12/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS12/R207</b>										<b>0.00</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			7.58000	106.80907	7.58000	106.78724				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			6.93000	104.20355	6.93000	104.18406				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			7.28500	108.71376	7.28500	108.69238				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			8.14500	112.98936	8.14500	112.96459				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.69500	113.67149	8.69500	113.64491				0.00	0	1,900,000,00
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,00</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,00</b>
ABS18 On 26/09/2023 Spot Bond			7.45500	111.36356	7.45500	111.34117				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>	
ABS6 On 01/06/2020 Spot Bond			7.23500	102.03698	7.23500	102.01716				0.00	0	1,000,000,00
<b>Total ABS6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ABS6</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ABS7 On 11/09/2026 Spot Bond			8.38500	105.96815	8.38500	105.94424				0.00	0	2,806,200,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,806,200,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>2,806,200,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.07295	100.00000	13.04385				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			3.65000	3.65000	3.65000	296.55334				0.00	0	350,000,00
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
ABSI4 On 31/01/2022 Spot Bond			3.19000	160.88044	3.19000	160.86158			191,400,000,000.00		60,000,000	30,000,00
<b>Total ABSI4 SPOT</b>									<b>191,400,000,000.00</b>		<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For ABSI4</b>									<b>191,400,000,000.00</b>		<b>60,000,000</b>	<b>30,000,00</b>
ABT01U On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABT01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABT01U</b>										<b>0.00</b>	<b>0</b>	
ABT02U On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ABT02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABT02U</b>										<b>0.00</b>	<b>0</b>	
ABT03U 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>	
ABT04U 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			10.79500	10.79500	10.79500	101.63893				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACIF1U On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ACIF1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACIF1U</b>										<b>0.00</b>	<b>0</b>	
ACL089 On 25/11/2020 Spot Bond			10.00000	103.20100	10.00000	103.17400				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	101.60637				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	101.57324				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL127 On 20/09/2021 Spot Bond					0.00000	245.57140				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	245.65914				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	101.53206				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	103.20100	10.00000	103.17400				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	101.53705				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	100.79073				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	101.78284				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	101.56511				0.00	0	
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.57018				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	101.57018				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	101.59838				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	101.59838				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 30/01/2023 Spot Bond					0.00000	165.37583				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 14/02/2023 Spot Bond					0.00000	168.66744				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL214 On 20/09/2020 Spot Bond					0.00000	99.88632				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	101.51715				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>	
ACL218 On 11/05/2020 Spot Bond					0.00000	100.19119				0.00	0	
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.55020				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	101.51050				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	101.48563				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	102.21035				0.00	1,400,000,000	1,400,000,000
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>1,400,000,000</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>1,400,000,000</b>
AECI02 On 11/09/2023 Spot Bond					0.00000	103.36550				0.00	0	300,000,000
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	99.95830				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI04 On 21/11/2023 Spot Bond					0.00000	99.95804				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	99.78837				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	102.64419				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	267,600,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>267,600,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>267,600,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.79772				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.60077				0.00	2,000,000,000	1,000,000,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.75407				0.00	0	700,000,00
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
AHF2A On 18/07/2021 Spot Bond					0.00000	100.68456				0.00	0	
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.47378				0.00	0	
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.54818				0.00	0	
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.67243				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	100.66837				0.00	0	
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.71301				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	100.75760				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	100.90330				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	100.94774				0.00	0	
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.73795				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	99.95733				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			8.25500	104.77697	8.25500	104.75394				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	99.95572				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	99.95357				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	99.93859				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	100.41120				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.52038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.95564				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	99.95348				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	99.93838				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>	
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,873,067,20
<b>Total AHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,873,067,20</b>
<b>Total For AHL01U</b>										<b>0.00</b>	<b>0</b>	<b>1,873,067,20</b>
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,588,277,20
<b>Total AHL1AU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,588,277,20</b>
<b>Total For AHL1AU</b>										<b>0.00</b>	<b>0</b>	<b>35,588,277,20</b>
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,561,344,40
<b>Total AHL1BU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,561,344,40</b>
<b>Total For AHL1BU</b>										<b>0.00</b>	<b>0</b>	<b>1,561,344,40</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,70
<b>Total AHY2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,70</b>
<b>Total For AHY2U</b>										<b>0.00</b>	<b>0</b>	<b>4,160,827,70</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			7.60500	114.93733	7.60500	114.91389			14,753,700,000,000.00		1,940,000,000	970,000,00
<b>Total AIR02 SPOT</b>									<b>14,753,700,000,000.00</b>	<b>1,940,000,000</b>	<b>970,000,00</b>	
<b>Total For AIR02</b>									<b>14,753,700,000,000.00</b>	<b>1,940,000,000</b>	<b>970,000,00</b>	
AIR04 On 29/05/2024 Spot Bond			7.90500	106.88399	7.90500	106.86123				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIR04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR05 On 29/05/2030 Spot Bond			10.58000	98.66741	10.58000	98.63947				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			4.88500	176.33698	4.88500	176.30838				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIRS1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRS1U</b>										<b>0.00</b>	<b>0</b>	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AIRT1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRT1U</b>										<b>0.00</b>	<b>0</b>	
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total APF01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF01U</b>										<b>0.00</b>	<b>0</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	100.71036				0.00	0	
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	
APF05 On 24/08/2020 Spot Bond					0.00000	100.28362				0.00	0	
<b>Total APF05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF05</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	100.38157				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.34882				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF08 On 24/07/2021 Spot Bond					0.00000	100.80621				0.00	0	
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.62142				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	101.70046				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF11 On 16/09/2020 Spot Bond					0.00000	101.44626				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>	
AS294L On 21/10/2022 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 AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS334U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS334U</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>	
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS345U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS345U</b>										<b>0.00</b>	<b>0</b>	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS347U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS347U</b>										<b>0.00</b>	<b>0</b>	
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS349U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS349U</b>										<b>0.00</b>	<b>0</b>	
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS350U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS350U</b>										<b>0.00</b>	<b>0</b>	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS367U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS367U</b>										<b>0.00</b>	<b>0</b>	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS377U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS377U</b>										<b>0.00</b>	<b>0</b>	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS391U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS391U</b>										<b>0.00</b>	<b>0</b>	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS404U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS404U</b>										<b>0.00</b>	<b>0</b>	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AS410U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AS410U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN02: On 07/12/2033 Spot Bond			4.72500	228.06117	4.72500	228.02516				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03: On 07/12/2033 Spot Bond			4.74000	204.76415	4.74000	204.73172				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>	
ASN05: On 22/04/2020 Spot Bond					0.00000	100.67836				0.00	0	
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	
ASN05: On 28/04/2020 Spot Bond					0.00000	100.53195				0.00	0	
<b>Total ASN059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN059</b>										<b>0.00</b>	<b>0</b>	
ASN06: On 30/04/2020 Spot Bond					0.00000	100.47330				0.00	0	
<b>Total ASN061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN061</b>										<b>0.00</b>	<b>0</b>	
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN064</b>										<b>0.00</b>	<b>0</b>	
ASN07: On 20/06/2020 Spot Bond					0.00000	101.71579				0.00	0	
<b>Total ASN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN078</b>										<b>0.00</b>	<b>0</b>	
ASN08: On 20/09/2020 Spot Bond					0.00000	101.46566				0.00	0	
<b>Total ASN080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN080</b>										<b>0.00</b>	<b>0</b>	
ASN08: On 20/06/2020 Spot Bond					0.00000	101.88091				0.00	195,700,000	59,400,000
<b>Total ASN083 SPOT</b>										<b>0.00</b>	<b>195,700,000</b>	<b>59,400,000</b>
<b>Total For ASN083</b>										<b>0.00</b>	<b>195,700,000</b>	<b>59,400,000</b>
ASN08: On 03/09/2020 Spot Bond					0.00000	102.92309				0.00	0	
<b>Total ASN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN084</b>										<b>0.00</b>	<b>0</b>	
ASN08: On 01/10/2020 Spot Bond					0.00000	165.89242				0.00	0	
<b>Total ASN087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN087</b>										<b>0.00</b>	<b>0</b>	
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN091 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN091</b>										<b>0.00</b>	<b>0</b>	
ASN09: On 21/10/2020 Spot Bond					0.00000	100.68689				0.00	0	
<b>Total ASN092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN092</b>										<b>0.00</b>	<b>0</b>	
ASN09: On 10/11/2020 Spot Bond					0.00000	100.21091				0.00	0	
<b>Total ASN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN096</b>										<b>0.00</b>	<b>0</b>	
ASN09: On 20/12/2020 Spot Bond					0.00000	93.85876				0.00	0	
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	
ASN11: On 02/12/2020 Spot Bond					0.00000	101.94330				0.00	0	
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	
ASN11: On 07/03/2021 Spot Bond					0.00000	101.75723				0.00	0	
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	
ASN12: On 20/12/2020 Spot Bond					0.00000	101.92936				0.00	0	
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	
ASN13: On 20/12/2020 Spot Bond					0.00000	101.91282				0.00	0	
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	
ASN13: On 05/03/2021 Spot Bond					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>	
ASN13: On 31/01/2022 Spot Bond			3.92000	158.69790	3.92000	158.67615				0.00	0	
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	
ASN14: On 30/03/2021 Spot Bond					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>	
ASN14: On 20/06/2020 Spot Bond					0.00000	102.09802				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	
ASN144 On 20/06/2021 Spot Bond					0.00000	89.78093				0.00	0	
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	
ASN145 On 04/05/2021 Spot Bond					0.00000	100.35357				0.00	0	
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	
ASN146 On 04/05/2021 Spot Bond					0.00000	100.36307				0.00	0	
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	
ASN147 On 31/01/2022 Spot Bond			3.96500	158.56459	3.96500	158.54267				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN149 On 31/05/2021 Spot Bond					0.00000	59.54899				0.00	0	
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	
ASN150 On 02/06/2021 Spot Bond					0.00000	101.98650				0.00	0	
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	
ASN152 On 31/03/2028 Spot Bond			5.32000	167.24144	5.32000	167.21236				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>	
ASN154 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>	
ASN156 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>	
ASN157 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN16(On 08/08/2021 Spot Bond					0.00000	100.21837				0.00	0	
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.00004				0.00	0	
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN16(On 20/06/2021 Spot Bond					0.00000	102.14887				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	101.68461				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19(On 12/06/2020 Spot Bond					0.00000	101.62088				0.00	0	
<b>Total ASN190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN190</b>										<b>0.00</b>	<b>0</b>	
ASN19(On 30/06/2022 Spot Bond					0.00000	101.29961				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			4.69000	103.39648	4.69000	103.38016				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.43261				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	101.44621				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	101.52680				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2021 Spot Bond					0.00000	99.86964				0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.85657				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21: On 28/08/2020 Spot Bond					0.00000	99.81029				0.00	0	
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.73199				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>	
ASN24: On 09/03/2020 Spot Bond					0.00000	101.68897				0.00	0	
<b>Total ASN243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN243</b>										<b>0.00</b>	<b>0</b>	
ASN25: On 29/05/2021 Spot Bond					0.00000	99.81133				0.00	0	
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.68129				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.44090				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.04405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.97746				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	99.95583				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	101.70676				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.33703				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN291 On 20/12/2023 Spot Bond					0.00000	101.50721				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.78060				0.00	0	100,000,00
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN310 On 20/01/2021 Spot Bond					0.00000	101.67867				0.00	0	
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	
ASN315 On 30/04/2020 Spot Bond					0.00000	100.47815				0.00	28,400,000,000	14,200,000,00
<b>Total ASN316 SPOT</b>										<b>0.00</b>	<b>28,400,000,000</b>	<b>14,200,000,00</b>
<b>Total For ASN316</b>										<b>0.00</b>	<b>28,400,000,000</b>	<b>14,200,000,00</b>
ASN316 On 30/03/2020 Spot Bond					0.00000	101.14053				0.00	0	
<b>Total ASN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN317</b>										<b>0.00</b>	<b>0</b>	
ASN317 On 31/03/2029 Spot Bond			4.58500	4.58500	4.58500	94.36303				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN318 On 28/02/2033 Spot Bond			4.83500	4.83500	4.83500	89.20537				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN327 On 20/06/2024 Spot Bond					0.00000	101.45543				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>	
ASN328 On 20/06/2024 Spot Bond					0.00000	101.58673				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>	
ASN333 On 09/05/2024 Spot Bond					0.00000	100.21345				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>	
ASN335 On 20/06/2024 Spot Bond					0.00000	101.46240				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>	
ASN337 On 31/01/2038 Spot Bond			4.80000	101.84347	4.80000	101.82709				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>	
ASN341 On 20/06/2024 Spot Bond					0.00000	101.52374				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN342 On 12/02/2021 Spot Bond					0.00000	100.34036				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>	
ASN344 On 12/02/2021 Spot Bond					0.00000	100.34036				0.00	0	
<b>Total ASN344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN344</b>										<b>0.00</b>	<b>0</b>	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.43254				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.48917				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>	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.48230				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>	
ASN358 On 20/06/2024 Spot Bond					0.00000	101.48230				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.79914				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	101.67289				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	101.46402				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	101.49884				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.49420				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	101.55102				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.55102				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.65804				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.47231				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2020 Spot Bond					0.00000	99.97921				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.53572				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.65511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN75U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN75U</b>										<b>0.00</b>	<b>0</b>	
BAW18 On 05/12/2020 Spot Bond					0.00000	102.30753				0.00	0	400,000,00
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
BAW19 On 05/12/2020 Spot Bond			6.90500	103.99830	6.90500	103.97901				0.00	0	1,300,000,00
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
BAW21 On 24/03/2022 Spot Bond			7.30500	107.58693	7.30500	107.56573				0.00	0	1,300,000,00
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	103.77977	9.30000	103.75385				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	103.55728				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>	
BAW25 On 08/05/2020 Spot Bond					0.00000	100.47504				0.00	0	
<b>Total BAW25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW25</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	102.77329				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	99.89174				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW30 On 05/12/2021 Spot Bond					0.00000	101.72364				0.00	0	
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.16814				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>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.10436				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.18899				0.00	0	
<b>Total BAYA58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA58</b>										<b>0.00</b>	<b>0</b>	
BAYA60 On 30/06/2020 Spot Bond			10.50000	10.50000	10.50000	102.31484				0.00	0	
<b>Total BAYA60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA60</b>										<b>0.00</b>	<b>0</b>	
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.66137				0.00	0	
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.56659				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	102.87995				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	101.58010				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	101.98428				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	101.56669				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			10.10500	10.10500	10.10500	104.33984				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 30/06/2021 Spot Bond					0.00000	101.47879				0.00	0	
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.47879				0.00	0	
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.47879				0.00	0	
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 31/03/2026 Spot Bond			11.40500	11.40500	11.40500	108.04159				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>	
BAYA72 On 31/03/2022 Spot Bond					0.00000	102.12840				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.93053				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.99387				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.99393				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>	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.72806				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>	
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.98531				0.00	0	
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	
BAYB07 On 30/09/2020 Spot Bond					0.00000	103.79863				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>	
BAYB08 On 30/06/2020 Spot Bond					0.00000	102.05283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB11</b>										<b>0.00</b>	<b>0</b>	
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.78298				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>	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.81582				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>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.81582				0.00	0	
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.81582				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	101.84978				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	101.81649				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	101.81649				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	101.81649				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>	
BAYD19 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	
BC126 On 29/05/2020 Spot Bond					0.00000	99.76357				0.00	0	
<b>Total BC126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BC126</b>										<b>0.00</b>	<b>0</b>	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.19403				0.00	20,000,000,000	10,000,000,000
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.61965				0.00	0	
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			8.35000	8.35000	8.35000	101.39123				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BD302U On 18/04/2028 Spot Bond			100.00000	10.83418	100.00000	10.81021				0.00	0	
<b>Total BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD302U</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.33461				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	102.37465				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
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			9.00000	106.47878	9.00000	106.45302				0.00	0	
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	
BGL06 On 04/09/2020 Spot Bond					0.00000	103.40214				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			8.90500	111.96783	8.90500	111.94103				0.00	0	120,000,00
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	102.23887				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			8.70000	106.04672	8.70000	106.02191				0.00	0	
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	
BGL10 On 05/05/2021 Spot Bond					0.00000	103.14463				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			9.48000	106.90792	9.48000	106.88073				0.00	0	
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.73727				0.00	240,000,000	120,000,00
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
BGL13 On 20/08/2021 Spot Bond			7.90500	105.32604	7.90500	105.30386				0.00	0	
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	104.42105				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	106.01038				0.00	0	500,000,00
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	99.83716				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	105.68049				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	104.10023				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	106.37774				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	109.48307				0.00	0	500,000,00
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BID07 On 30/06/2020 Spot Bond					0.00000	101.50390				0.00	0	
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID07</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	102.36257				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	100.13702				0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.04099				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			7.64500	108.78306	7.64500	108.76064				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	101.61896				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.49150				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	100.52209				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	100.20990				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.48833				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.00552				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.95234				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.27894				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>	
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.37383				0.00	0	
<b>Total BPPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF02</b>										<b>0.00</b>	<b>0</b>	
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.76968				0.00	0	
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF04</b>										<b>0.00</b>	<b>0</b>	
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.31863				0.00	0	
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.71876				0.00	0	
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.44124				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 22/03/2020 Spot Bond					0.00000	101.26342				0.00	0	
<b>Total BPPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF15</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2020 Spot Bond					0.00000	100.55858				0.00	0	
<b>Total BPPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BPPF16</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2020 Spot Bond					0.00000	99.99999				0.00	0	
<b>Total BPPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF18</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	99.99988				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.99991				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>	
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2A2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2A2U</b>										<b>0.00</b>	<b>0</b>	
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2B1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2B1U</b>										<b>0.00</b>	<b>0</b>	
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BS2C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BS2C1U</b>										<b>0.00</b>	<b>0</b>	
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.35742				0.00	0	
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.34253				0.00	0	
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.21815				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>	
BX161 On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BX161U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BX161U</b>										<b>0.00</b>	<b>0</b>	
BX162L On 01/10/2021 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>	
CBL22 On 06/05/2020 Spot Bond			7.22000	102.70597	7.22000	102.68597				0.00	0	10,000,00
<b>Total CBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For CBL22</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
CBL24 On 02/11/2020 Spot Bond					0.00000	101.32091				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			7.30500	107.53817	7.30500	107.51697				0.00	0	200,000,00
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For CBL26</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CBL27 On 12/05/2020 Spot Bond					0.00000	100.41671				0.00	0	
<b>Total CBL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL27</b>										<b>0.00</b>	<b>0</b>	
CBL28 On 21/05/2021 Spot Bond					0.00000	99.95830				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	100.53485				0.00	0	360,000,00
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>360,000,00</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
CCT01 On 23/06/2023 Spot Bond			9.29500	111.21440	9.29500	111.18679				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			9.09500	111.01154	9.09500	110.98457				0.00	0	300,000,00
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CCT03 On 15/03/2025 Spot Bond			8.88500	113.95119	8.88500	113.92398				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			9.88500	102.40361	9.88500	102.37647				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	103.20080	10.00000	103.17390				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	101.80489				0.00	0	
<b>Total CGR21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR21</b>										<b>0.00</b>	<b>0</b>	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.24543				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	100.81913				0.00	0	
<b>Total CGR29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR29</b>										<b>0.00</b>	<b>0</b>	
CGR32 On 21/07/2020 Spot Bond					0.00000	100.83554				0.00	0	
<b>Total CGR32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR32</b>										<b>0.00</b>	<b>0</b>	
CGR33 On 22/09/2020 Spot Bond					0.00000	101.72815				0.00	0	
<b>Total CGR33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR33</b>										<b>0.00</b>	<b>0</b>	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.17154				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.62002				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	100.48549				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.26047				0.00	0	
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR44 On 05/04/2022 Spot Bond					0.00000	101.33292				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	100.55355				0.00	0	
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR45</b>										<b>0.00</b>	<b>0</b>	
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>	
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL568U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL568U</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>	
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CL571U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CL571U</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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLA4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLA4U</b>										<b>0.00</b>	<b>0</b>	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLA5U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLA5U</b>										<b>0.00</b>	<b>0</b>	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLA6U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLA6U</b>										<b>0.00</b>	<b>0</b>	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLC2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLC2U</b>										<b>0.00</b>	<b>0</b>	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.33653				0.00	0	
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	
CLN19 On 29/08/2021 Spot Bond			3.14000	153.79613	3.14000	153.70176				0.00	0	
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	
CLN19 On 13/09/2021 Spot Bond			3.89000	3.89000	3.89000	153.73372				0.00	0	
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	
CLN23 On 25/11/2020 Spot Bond			10.00000	103.20100	10.00000	103.17400				0.00	0	
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN23 On 25/11/2020 Spot Bond			10.00000	103.20100	10.00000	103.17400				0.00	0	
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN29 On 25/11/2020 Spot Bond			10.00000	103.20100	10.00000	103.17400				0.00	0	
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN31 On 14/11/2022 Spot Bond					0.00000	100.03704				0.00	0	
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN314 On 14/11/2022 Spot Bond			9.49500	102.64701	9.49500	102.62086				0.00	0	
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			10.01500	104.34381	10.01500	104.31580				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	101.68471				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>	
CLN318 On 14/11/2022 Spot Bond					0.00000	100.03433				0.00	0	
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.01286				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			8.67500	110.74808	8.67500	110.72224				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	100.36287				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			10.81500	112.42523	10.81500	112.39270				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.37677				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	100.57205				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	109.03800				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN376 On 20/03/2021 Spot Bond			7.50000	106.56557	7.50000	106.54402				0.00	0	
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	
CLN376 On 20/03/2024 Spot Bond			10.98000	103.03135	10.98000	103.00109				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/09/2024 Spot Bond			11.00000	104.60379	11.00000	104.57301				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/03/2021 Spot Bond					0.00000	101.49030				0.00	0	
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	
CLN382 On 20/09/2024 Spot Bond			10.60500	110.12149	10.60500	110.09024				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond					0.00000	101.81021				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/03/2021 Spot Bond					0.00000	101.49877				0.00	0	
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	
CLN386 On 26/01/2021 Spot Bond					0.00000	100.60595				0.00	0	
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	
CLN387 On 20/09/2022 Spot Bond					0.00000	101.50719				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 20/03/2020 Spot Bond					0.00000	101.64389				0.00	0	
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	
CLN396 On 20/06/2020 Spot Bond					0.00000	102.09432				0.00	0	
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	
CLN397 On 14/11/2022 Spot Bond					0.00000	100.02998				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.02930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN400 On 20/06/2020 Spot Bond					0.00000	101.50708				0.00	0	
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	
CLN400 On 20/06/2020 Spot Bond					0.00000	101.14454				0.00	0	
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	
CLN406 On 20/06/2020 Spot Bond					0.00000	101.51536				0.00	0	
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	
CLN407 On 18/07/2020 Spot Bond					0.00000	101.68306				0.00	0	
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN409</b>										<b>0.00</b>	<b>0</b>	
CLN409 On 20/09/2020 Spot Bond					0.00000	102.78700				0.00	0	
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	
CLN410 On 20/09/2020 Spot Bond					0.00000	101.84308				0.00	0	
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	
CLN411 On 18/07/2020 Spot Bond					0.00000	101.16199				0.00	0	
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	
CLN412 On 20/09/2020 Spot Bond					0.00000	102.05589				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>	
CLN413 On 20/09/2020 Spot Bond					0.00000	101.73073				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>	
CLN415 On 18/07/2020 Spot Bond					0.00000	100.89082				0.00	0	
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	
CLN416 On 23/09/2020 Spot Bond					0.00000	101.64928				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN419 On 20/12/2020 Spot Bond					0.00000	101.81354				0.00	0	
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	
CLN420 On 20/12/2020 Spot Bond					0.00000	104.22125				0.00	0	
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	
CLN421 On 26/01/2021 Spot Bond					0.00000	100.75664				0.00	0	
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	
CLN422 On 20/12/2020 Spot Bond					0.00000	107.32400				0.00	0	
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	
CLN423 On 20/12/2020 Spot Bond					0.00000	106.13100				0.00	0	
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	
CLN424 On 20/12/2020 Spot Bond					0.00000	107.22600				0.00	0	
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	
CLN425 On 20/12/2020 Spot Bond					0.00000	102.54708				0.00	0	
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	
CLN426 On 20/12/2020 Spot Bond					0.00000	105.77900				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>	
CLN429 On 20/12/2020 Spot Bond					0.00000	102.16077				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>	
CLN430 On 20/12/2020 Spot Bond					0.00000	152.52000				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>	
CLN431 On 20/12/2020 Spot Bond					0.00000	107.68400				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>	
CLN432 On 20/12/2020 Spot Bond					0.00000	108.26500				0.00	0	
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	
CLN432 On 20/12/2020 Spot Bond					0.00000	108.73300				0.00	0	
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	
CLN433 On 20/12/2020 Spot Bond					0.00000	153.52000				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	101.65626				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	101.58170				0.00	0	
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	
CLN437 On 03/02/2021 Spot Bond					0.00000	101.08457				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>	
CLN440 On 20/03/2021 Spot Bond					0.00000	155.23000				0.00	0	
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	
CLN440 On 24/05/2021 Spot Bond			7.40000	107.37497	7.40000	107.35354				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			3.89000	158.78684	3.89000	158.76521				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2025 Spot Bond			6.65000	118.07555	6.65000	118.05074				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			6.89000	116.79547	6.89000	116.77018				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	101.86669				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.04543				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.36332				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.69553				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 15/02/2022 Spot Bond					0.00000	102.32351				0.00	0	
<b>Total CLN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN461</b>										<b>0.00</b>	<b>0</b>	
CLN461 On 16/02/2022 Spot Bond			8.67000	104.38300	8.67000	104.35866				0.00	0	
<b>Total CLN462 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN462</b>										<b>0.00</b>	<b>0</b>	
CLN462 On 13/03/2022 Spot Bond			8.10500	108.02150	8.10500	107.99792				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN464 On 14/03/2020 Spot Bond					0.00000	101.51608				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 27/03/2020 Spot Bond					0.00000	101.26944				0.00	0	
<b>Total CLN467 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN467</b>										<b>0.00</b>	<b>0</b>	
CLN467 On 28/03/2020 Spot Bond					0.00000	101.24436				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	102.16219				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 19/11/2022 Spot Bond					0.00000	99.99966				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>	
CLN472 On 23/06/2021 Spot Bond					0.00000	102.41475				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN476 On 20/09/2020 Spot Bond					0.00000	101.67278				0.00	0	
<b>Total CLN476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN476</b>										<b>0.00</b>	<b>0</b>	
CLN477 On 29/11/2021 Spot Bond			100.00000	32.82114	100.00000	32.74810				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.00134				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.15488				0.00	0	
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond					0.00000	103.12092				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 02/12/2021 Spot Bond			7.60000	105.46201	7.60000	105.44052				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN486 On 20/06/2022 Spot Bond					0.00000	101.98458				0.00	0	
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	
CLN487 On 23/06/2021 Spot Bond			11.10500	104.35436	11.10500	105.55423				0.00	0	
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/07/2022 Spot Bond			7.90500	103.27967	7.90500	103.25767				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>	
CLN489 On 28/03/2020 Spot Bond					0.00000	101.26860				0.00	0	
<b>Total CLN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN489</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 28/03/2022 Spot Bond					0.00000	102.15575				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.67136				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	99.80643				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			8.30500	111.22761	8.30500	111.20275				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	104.11079				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 08/06/2022 Spot Bond					0.00000	103.91723				0.00	0	
<b>Total CLN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN498</b>										<b>0.00</b>	<b>0</b>	
CLN498 On 20/05/2021 Spot Bond					0.00000	99.97769				0.00	0	
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN499 On 10/10/2020 Spot Bond					0.00000	100.97918				0.00	0	
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.97082				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.00573				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.00573				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2020 Spot Bond					0.00000	100.59457				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	102.05947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 24/02/2020 Spot Bond					0.00000	99.87558				0.00	0	
<b>Total CLN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN508</b>										<b>0.00</b>	<b>0</b>	
CLN508 On 11/10/2020 Spot Bond					0.00000	100.95572				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 14/11/2022 Spot Bond					0.00000	97.68825				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 15/09/2022 Spot Bond			9.96000	104.30936	9.96000	104.28151				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.06160	10.01000	103.03410				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 25/11/2022 Spot Bond					0.00000	99.85777				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.34112	9.60000	102.45949				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>	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.68661				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>	
CLN520 On 17/09/2020 Spot Bond					0.00000	101.49226				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>	
CLN521 On 27/02/2023 Spot Bond					0.00000	99.82452				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>	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.14008				0.00	0	
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN524 On 09/09/2022 Spot Bond			9.20000	104.13578	9.20000	104.11005				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	100.59811				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.24458				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	101.81223				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	100.75042				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	101.45523				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	101.61714				0.00	0	
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.68661				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN532 On 20/06/2023 Spot Bond					0.00000	103.63393				0.00	0	
<b>Total CLN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN532</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.59015				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.73725				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			9.57500	9.57500	9.57500	104.10746				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.92322				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 25/10/2023 Spot Bond					0.00000	100.54105				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 16/08/2023 Spot Bond					0.00000	100.04697				0.00	0	
<b>Total CLN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN538</b>										<b>0.00</b>	<b>0</b>	
CLN538 On 20/12/2023 Spot Bond					0.00000	101.99573				0.00	0	
<b>Total CLN539 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN539</b>										<b>0.00</b>	<b>0</b>	
CLN539 On 17/01/2024 Spot Bond					0.00000	100.89220				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 20/12/2023 Spot Bond					0.00000	121.53800				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 30/05/2022 Spot Bond					0.00000	99.79687				0.00	28,400,000,000	14,200,000,000
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>28,400,000,000</b>	<b>14,200,000,000</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>28,400,000,000</b>	<b>14,200,000,000</b>
CLN542 On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	
CLN543 On 20/12/2023 Spot Bond					0.00000	103.27508				0.00	0	
<b>Total CLN544 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN544</b>										<b>0.00</b>	<b>0</b>	
CLN544 On 17/01/2024 Spot Bond					0.00000	100.87886				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			9.04500	104.68874	9.04500	104.66358				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 29/03/2025 Spot Bond			9.09500	107.87713	9.09500	107.85077				0.00	0	

Contract Details	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			9.18500	107.03014	9.18500	107.00374				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 07/12/2025 Spot Bond			4.68000	4.68000	4.68000	104.98906				0.00	0	
<b>Total CLN549 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN549</b>										<b>0.00</b>	<b>0</b>	
CLN549 On 18/04/2028 Spot Bond					0.00000	269.87360				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 07/12/2025 Spot Bond			4.68000	4.68000	4.68000	104.98820				0.00	0	
<b>Total CLN550 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN550</b>										<b>0.00</b>	<b>0</b>	
CLN550 On 03/03/2020 Spot Bond				100.00000	0.00000	111.05000				0.00	0	
<b>Total CLN551 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN551</b>										<b>0.00</b>	<b>0</b>	
CLN551 On 20/12/2023 Spot Bond					0.00000	122.74200				0.00	0	
<b>Total CLN552 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN552</b>										<b>0.00</b>	<b>0</b>	
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				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	100.27063				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	102.78843				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	100.04623				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	100.16285				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 24/11/2024 Spot Bond					0.00000	99.88675				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>	
CLN555 On 17/01/2024 Spot Bond					0.00000	100.95887				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	117.50600				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>	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.19194				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>	
CLN562 On 12/11/2025 Spot Bond			10.16000	101.81662	10.16000	102.73206				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			9.04500	105.04168	9.04500	107.63593				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.21576				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	99.95805				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	102.42116				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	101.90479				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.18444				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	100.15171				0.00	0	
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 13/05/2021 Spot Bond					0.00000	100.86967				0.00	0	
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 12/11/2025 Spot Bond			9.27500	103.22664	9.27500	105.76528				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.16847				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>	
CLN57 On 13/05/2021 Spot Bond					0.00000	100.66740				0.00	0	
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.18508				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.57707				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 25/04/2023 Spot Bond					0.00000	102.96400				0.00	0	
<b>Total CLN576 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN576</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 20/06/2024 Spot Bond					0.00000	101.68945				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.71682				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.24009				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 10/10/2024 Spot Bond					0.00000	101.19744				0.00	0	
<b>Total CLN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN580</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.21093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.80533				0.00	55,000,000,000	27,500,000,000
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>55,000,000,000</b>	<b>27,500,000,000</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>55,000,000,000</b>	<b>27,500,000,000</b>
CLN582 On 16/09/2025 Spot Bond					0.00000	101.76470				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	100.67243				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	99.80889				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	102.41174				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.75673				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	101.48130				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	101.54552				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	101.74209				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	103.82372				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			4.87000	123.35679	4.87000	100.88488				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN593 On 24/11/2024 Spot Bond					0.00000	99.88810				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>	
CLN594 On 07/12/2025 Spot Bond					0.00000	101.84536				0.00	0	
<b>Total CLN594 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN594</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.30160				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>	
CLN596 On 24/11/2024 Spot Bond					0.00000	99.88810				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>	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.19454				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>	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.19459				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.65609				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.54552				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.54552				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.83334				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.32974				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.31215				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.15736				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>	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.04790				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>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.81210				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>	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.88977				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>	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.85238	9.32000	102.82679				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>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.61679				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	101.04305				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	101.75720				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	99.89251				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	101.86451				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	101.15983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.78033				0.00	0	300,000,00
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CLN616 On 20/12/2024 Spot Bond					0.00000	101.58171				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	101.64810				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.83213				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	100.50040				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	100.49929				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.47557				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	101.83011				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	100.54720				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			7.97500	103.26289	7.97500	103.24070				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	99.99988				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond					0.00000	100.49045				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>	
CLN628 On 31/07/2034 Spot Bond			11.39000	85.50015	11.39000	85.47413				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 20/11/2021 Spot Bond					0.00000	99.97900				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			9.74500	99.00149	9.74500	98.97562				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.99988				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>	
CLN632 On 21/05/2021 Spot Bond					0.00000	99.95790				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.21185				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.20869				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 19/08/2025 Spot Bond					0.00000	99.99985				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 21/11/2024 Spot Bond					0.00000	99.95722				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/08/2025 Spot Bond					0.00000	99.99988				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/02/2021 Spot Bond					0.00000	99.99989				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For CLN638</b>									<b>0.00</b>	<b>0</b>	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.15453			0.00	0	
<b>Total CLN639 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>									<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	99.99985			0.00	0	
<b>Total CLN640 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>									<b>0.00</b>	<b>0</b>	
CLN641 On 20/12/2024 Spot Bond					0.00000	100.35900			0.00	0	250,000,00
<b>Total CLN641 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For CLN641</b>									<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
CLN642 On 17/10/2023 Spot Bond					0.00000	100.28009			0.00	0	
<b>Total CLN643 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>									<b>0.00</b>	<b>0</b>	
CLN644 On 21/11/2024 Spot Bond					0.00000	99.95705			0.00	0	
<b>Total CLN644 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>									<b>0.00</b>	<b>0</b>	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.29367			0.00	0	
<b>Total CLN645 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>									<b>0.00</b>	<b>0</b>	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.28916			0.00	0	
<b>Total CLN646 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>									<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.15584			0.00	0	
<b>Total CLN647 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>									<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	99.99988			0.00	0	
<b>Total CLN648 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>									<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.14835			0.00	0	
<b>Total CLN649 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>									<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,00	
<b>Total CLN650 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,00</b>	
<b>Total For CLN650</b>								<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,00</b>	
CLN651 On 19/11/2022 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 CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			8.35000	101.41388	8.35000	101.39123				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.52365				0.00	0	
<b>Total CLNF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLNF15</b>										<b>0.00</b>	<b>0</b>	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.04510				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			7.75500	115.24526	7.75500	115.22131				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			7.59000	107.69954	7.59000	107.67750				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			9.39500	111.51992	9.39500	111.49195				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			8.08500	109.49071	8.08500	109.46700				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			8.74000	104.45810	8.74000	104.43369				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			10.60500	101.70954	10.60500	101.68082				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			10.69500	95.28126	10.69500	95.25414				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			10.77500	10.77500	10.77500	102.34277				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CS002 On 17/12/2020 Spot Bond					0.00000	101.49925				0.00	0	
<b>Total CS002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CS002</b>										<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	99.67745				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>	
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CSA04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSA04U</b>										<b>0.00</b>	<b>0</b>	
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CSA05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSA05U</b>										<b>0.00</b>	<b>0</b>	
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CSD04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSD04U</b>										<b>0.00</b>	<b>0</b>	
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CSD05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CSD05U</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.46058				0.00	0	
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.59095				0.00	0	
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.44756				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.97655				0.00	0	
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 11/09/2020 Spot Bond					0.00000	101.66243				0.00	0	
<b>Total DENG92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG92</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 23/09/2020 Spot Bond					0.00000	101.37019				0.00	0	
<b>Total DENG93 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DENG93</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 27/09/2020 Spot Bond					0.00000	101.29854				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	101.66245				0.00	0	
<b>Total DENG97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG97</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.43958				0.00	0	
<b>Total DENG98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG98</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.50329				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	102.82916				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	99.95776				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	101.52771				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>	
DSY03 On 21/11/2024 Spot Bond			9.01500	9.01500	9.01500	108.04494				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>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.20575				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>	
DV2021 On 18/06/2021 Spot Bond			7.33500	103.66444	7.33500	103.64404				0.00	0	200,000,00

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 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			7.47500	106.52632	7.47500	106.50508				0.00	0	3,577,073,60
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,577,073,60</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>3,577,073,60</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	17.62722	100.00000	17.58842				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	17.62722	100.00000	17.58842				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			7.77500	106.52129	7.77500	106.49897				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	100.05201	9.69000	100.02600				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.05201	9.69000	100.02600				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			10.87500	95.67686	10.87500	95.64903				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	100.05415	10.10000	100.02707				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.05415	10.10000	100.02707				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	101.37729				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>	
DVF20f On 28/03/2020 Spot Bond					0.00000	101.20088				0.00	0	
<b>Total DVF20B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF20B</b>										<b>0.00</b>	<b>0</b>	
DVF20( On 31/08/2020 Spot Bond					0.00000	99.84714				0.00	0	
<b>Total DVF20C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF20C</b>										<b>0.00</b>	<b>0</b>	
DVF20I On 23/10/2020 Spot Bond					0.00000	100.72149				0.00	0	
<b>Total DVF20D SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF20D</b>										<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	99.80482				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	101.67206				0.00	0	8,000,000.00
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
DVF22i On 29/08/2022 Spot Bond					0.00000	100.35929				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.91609				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	101.98243				0.00	0	50,000,000.00
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000.00</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000.00</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	101.47907				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	101.81889				0.00	0	30,000.00
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000.00</b>
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	<b>30,000.00</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	102.36963				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVF30i On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total DVF30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF30U</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2021 Spot Bond					0.00000	99.82345				0.00	0	
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	
DVFB2i On 31/05/2024 Spot Bond					0.00000	100.01100				0.00	0	8,000,000.00
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.29618				0.00	0	75,000,000.00
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000.00</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.41381				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.42144				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.42854				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	73.79498	100.00000	73.65548				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			7.70500	103.19906	7.70500	103.17800				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			7.75500	108.41975	7.75500	108.39708				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>	
ECN20 On 14/03/2020 Spot Bond			7.21000	104.35091	7.21000	104.33039				0.00	0	
<b>Total ECN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN20</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			7.31000	108.84482	7.31000	108.82335				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			8.21500	110.22765	8.21500	110.20328				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			4.98500	102.46556	4.98500	102.44859				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			4.69000	91.54074	4.69000	91.52630				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For EL037</b>									<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	127.62662	2.25000	127.61489			0.00	0	
<b>Total EL037/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>									<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.59000	129.24007	4.60000	129.12767			0.00	0	
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			4.56000	115.21098	4.56000	115.19321		684,000,000,000.00	150,000,000	550,000,000	
<b>Total EL29 SPOT</b>								<b>684,000,000,000.00</b>	<b>150,000,000</b>	<b>550,000,000</b>	
<b>Total For EL29</b>								<b>684,000,000,000.00</b>	<b>150,000,000</b>	<b>550,000,000</b>	
EL30 On 29/07/2030 Spot Bond			4.47000	113.05941	4.47000	113.04225		0.00	0	0	
<b>Total EL30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL30</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.64500	103.21099	4.64500	103.19491		0.00	0	0	
<b>Total EL31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL31</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.66000	93.32844	4.66000	93.31379		0.00	0	0	
<b>Total EL36 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL36</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	127.62662	2.25000	127.61489		0.00	0	0	
<b>Total EL36/I2038 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL36/I2038</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	123.50920		0.00	0	0	
<b>Total ELN001 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ELN001</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	121.55439		0.00	0	0	
<b>Total ELN002 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ELN002</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000		0.00	0	0	
<b>Total ELN003 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ELN003</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000		0.00	0	0	
<b>Total ELN004 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ELN004</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM01 On 28/07/2020 Spot Bond			7.03000	102.15172	7.03000	102.13263		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			7.05500	108.42597	7.05500	108.40532				0.00	0	
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.69500	104.15526	9.69500	104.12816				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			10.67500	10.67500	10.67500	97.52797				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			10.72500	10.72500	10.72500	103.37412				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			9.84500	9.84500	9.84500	102.54900				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			9.69500	9.69500	9.69500	103.59665				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			11.02000	11.02000	11.02000	84.03248				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.49437				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	100.55938				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	101.84942				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ENX04 On 01/05/2020 Spot Bond					0.00000	101.16705				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>	
ENX05 On 01/05/2020 Spot Bond					0.00000	100.39098				0.00	0	
<b>Total ENX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX05</b>										<b>0.00</b>	<b>0</b>	
ENX06 On 12/06/2020 Spot Bond					0.00000	101.58327				0.00	0	
<b>Total ENX06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX06</b>										<b>0.00</b>	<b>0</b>	
EPF007 On 02/09/2020 Spot Bond					0.00000	101.84619				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>	
EPF011 On 12/06/2020 Spot Bond					0.00000	101.90695				0.00	0	
<b>Total EPF011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF011</b>										<b>0.00</b>	<b>0</b>	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.68271				0.00	0	
<b>Total EPF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF012</b>										<b>0.00</b>	<b>0</b>	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.25969				0.00	0	
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.87537				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF016 On 07/09/2021 Spot Bond					0.00000	101.64916				0.00	0	
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.67862				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.62582				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.62079				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.27039				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>	
EPF040 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF04U</b>										<b>0.00</b>	<b>0</b>	
EPF050 On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF05U</b>										<b>0.00</b>	<b>0</b>	
EPF080 On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF08U</b>										<b>0.00</b>	<b>0</b>	
EPF090 On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	
EPF100 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF10U</b>										<b>0.00</b>	<b>0</b>	
EPF110 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF11U</b>										<b>0.00</b>	<b>0</b>	
EPF120 On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF12U</b>										<b>0.00</b>	<b>0</b>	
EPF130 On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EPF130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF13U</b>										<b>0.00</b>	<b>0</b>	
EPFC42 On 04/03/2020 Spot Bond					0.00000	101.69683				0.00	0	
<b>Total EPFC42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC42</b>										<b>0.00</b>	<b>0</b>	
EPFC44 On 12/03/2020 Spot Bond					0.00000	101.42614				0.00	0	
<b>Total EPFC44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC44</b>										<b>0.00</b>	<b>0</b>	
EPFC44 On 07/11/2020 Spot Bond					0.00000	100.25418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPFC45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC45</b>										<b>0.00</b>	<b>0</b>	
EQS06 On 09/04/2020 Spot Bond					0.00000	101.06332				0.00	0	
<b>Total EQS06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQS06</b>										<b>0.00</b>	<b>0</b>	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.59012				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>	
EQS11U 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>	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.80280				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>	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.83465				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>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.83254				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>	
EQT01U On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total EQT01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT01U</b>										<b>0.00</b>	<b>0</b>	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.04286				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>	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.04145				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>	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.04503				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>	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.04172				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERSA1: On 25/11/2020 Spot Bond			10.00000	103.20100	10.00000	103.17400			0.00	0	
<b>Total ERSA12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA12/JIBAR</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.30206			0.00	0	
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.04146			0.00	0	
<b>Total ERSA24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA24</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.04307			0.00	0	
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.04107			0.00	0	
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.04037			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			7.62500	106.83273	7.62500	106.81077			0.00	0	2,314,957,80
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,314,957,80</b>
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	<b>2,314,957,80</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	100.69944	10.00000	100.67244			0.00	0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.08500	97.31073	9.08500	97.28711		2,098,635,000,000.00	231,000,000	8,657,230,50	
<b>Total ES26 SPOT</b>								<b>2,098,635,000,000.00</b>	<b>231,000,000</b>	<b>8,657,230,50</b>	
<b>Total For ES26</b>								<b>2,098,635,000,000.00</b>	<b>231,000,000</b>	<b>8,657,230,50</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.01078	7.85000	102.98911		0.00	0		
<b>Total ES26/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES26/R186</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			10.91000	79.38561	10.85000	79.70934		3,522,075,300,000.00	322,830,000	2,186,630,00	
<b>Total ES33 SPOT</b>								<b>3,522,075,300,000.00</b>	<b>322,830,000</b>	<b>2,186,630,00</b>	
<b>Total For ES33</b>								<b>3,522,075,300,000.00</b>	<b>322,830,000</b>	<b>2,186,630,00</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.24756	7.50000	103.22668		0.00	0		
<b>Total ES33/R209 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.18500	80.85665	11.18500	80.83260			2,148,638,500,000.00	192,100,000	6,193,327,70
<b>Total ES42 SPOT</b>									<b>2,148,638,500,000.00</b>	<b>192,100,000</b>	<b>6,193,327,70</b>
<b>Total For ES42</b>									<b>2,148,638,500,000.00</b>	<b>192,100,000</b>	<b>6,193,327,70</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.72015	8.50000	102.69678			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	100.73861			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	101.59828			0.00	0	60,000,00
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For EXX04</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	101.64265			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>	
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.47418			0.00	0	
<b>Total FBJ20Z SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FBJ20Z</b>									<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.52372			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	11.21519	100.00000	11.24168			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	18.19826	100.00000	18.20362			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF05U</b>										<b>0.00</b>	<b>0</b>	
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIF06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIF06U</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>	
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.13682				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	100.27072				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	99.97855				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.04241				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.04370				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.48845				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>	
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.73889				0.00	0	
<b>Total FIFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC33</b>										<b>0.00</b>	<b>0</b>	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.17165				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>	
FNTG10 On 10/03/2020 Spot Bond					0.00000	103.43200				0.00	0	
<b>Total FNTG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FNTG10</b>										<b>0.00</b>	<b>0</b>	
FNTH10 On 08/04/2020 Spot Bond					0.00000	102.75474				0.00	0	
<b>Total FNTH10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FNTH10</b>										<b>0.00</b>	<b>0</b>	
FNTI10 On 29/05/2020 Spot Bond					0.00000	101.72718				0.00	0	
<b>Total FNTI10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FNTI10</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	103.38861				0.00	0	145,000,00
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>145,000,00</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>145,000,00</b>
FRB14 On 02/06/2021 Spot Bond			7.65500	7.65500	7.65500	104.95253				0.00	0	
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	
FRB15 On 06/03/2020 Spot Bond					0.00000	102.24812				0.00	0	370,000,00
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	102.06812				0.00	0	
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB16</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2022 Spot Bond					0.00000	104.98977				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	104.18728				0.00	180,000,000	3,090,000,00
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>3,090,000,00</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>180,000,000</b>	<b>3,090,000,00</b>
FRB19 On 14/04/2021 Spot Bond			9.40000	107.45593	9.40000	107.42896				0.00	0	
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	
FRB20 On 15/04/2021 Spot Bond					0.00000	103.47627				0.00	0	
<b>Total FRB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB20</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.61598				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	107.47370				0.00	40,000,000	20,000,00
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	105.40037				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	105.42358				0.00	0	500,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.43218				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.02071				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.54500	105.16679	9.54500	105.14000				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			3.29000	160.57921	3.29000	160.55993			1,895,040,000,000.00		576,000,000	298,000,000
<b>Total FRBI22 SPOT</b>									<b>1,895,040,000,000.00</b>		<b>576,000,000</b>	<b>298,000,000</b>
<b>Total For FRBI22</b>									<b>1,895,040,000,000.00</b>		<b>576,000,000</b>	<b>298,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			3.68000	3.68000	3.68000	296.25156				0.00	0	116,000,000
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>116,000,000</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>116,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	132.08071				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			4.48000	177.40719	4.48000	177.38034				0.00	0	85,000,000
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>85,000,000</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>85,000,000</b>
FRBI29 On 31/03/2029 Spot Bond			4.53000	4.53000	4.53000	94.78211				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			4.82500	4.82500	4.82500	202.91032				0.00	0	111,000,000
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>111,000,000</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>111,000,000</b>
FRBI46 On 31/03/2046 Spot Bond			5.30500	84.82741	5.30500	84.81269				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			5.15000	87.04177	5.15000	87.02696				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>	
FRBZ0 On 30/11/2020 Spot Bond			7.29000	7.29000	7.29000	94.54353				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBZ0: On 28/10/2024 Spot Bond			8.05000	8.05000	8.05000	69.45753				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 10/12/2024 Spot Bond			8.08000	8.08000	8.08000	68.71754				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			5.05000	5.05000	5.05000	127.00855				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	99.95360				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	94.58344				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	103.20100	10.00000	103.17400				0.00	0	
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 07/10/2020 Spot Bond					0.00000	102.72182				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 07/05/2020 Spot Bond					0.00000	100.28187				0.00	0	
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC212</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			4.00000	158.46101	4.00000	158.43897				0.00	0	
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	
FRC22: On 20/05/2020 Spot Bond					0.00000	99.97800				0.00	0	
<b>Total FRC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC225</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 31/01/2022 Spot Bond			4.86000	155.94280	4.86000	155.91749				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 20/12/2020 Spot Bond					0.00000	102.32093				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	105.95622				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	106.13053				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	105.79450				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	101.56488				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	101.54893				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	101.23701				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	105.38792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.23300				0.00	0	
<b>Total FRC250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC250</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 13/02/2022 Spot Bond					0.00000	100.16215				0.00	0	
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.56854				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 27/03/2020 Spot Bond					0.00000	101.29735				0.00	0	
<b>Total FRC254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC254</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	102.71600				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>	
FRC25 On 27/03/2020 Spot Bond					0.00000	101.24743				0.00	0	
<b>Total FRC257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC257</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 08/05/2020 Spot Bond					0.00000	100.33052				0.00	0	
<b>Total FRC258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC258</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 10/10/2020 Spot Bond					0.00000	100.96296				0.00	0	
<b>Total FRC261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC261</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 13/07/2020 Spot Bond					0.00000	100.91568				0.00	0	
<b>Total FRC262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC262</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 13/07/2020 Spot Bond					0.00000	101.04171				0.00	0	
<b>Total FRC264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC264</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC26: On 20/06/2021 Spot Bond					0.00000	103.70232				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	102.86550				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.47856				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	100.51569			17,251,200,000,000.00	1,800,000,000	900,000,000	
<b>Total FRC272 SPOT</b>									<b>17,251,200,000,000.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>	
<b>Total For FRC272</b>									<b>17,251,200,000,000.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>	
FRC27: On 02/05/2028 Spot Bond			9.80000	102.93347	9.80000	102.90642			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	101.62656			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	101.63032			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	101.77043			0.00	0		
<b>Total FRC277 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRC277</b>									<b>0.00</b>	<b>0</b>		
FRC27: On 27/03/2020 Spot Bond					0.00000	101.19314			0.00	0		
<b>Total FRC278 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRC278</b>									<b>0.00</b>	<b>0</b>		
FRC27: On 21/11/2022 Spot Bond					0.00000	99.95701			0.00	0		
<b>Total FRC279 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRC279</b>									<b>0.00</b>	<b>0</b>		
FRC28: On 20/12/2023 Spot Bond					0.00000	101.61495			0.00	0		
<b>Total FRC280 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRC280</b>									<b>0.00</b>	<b>0</b>		
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.39561			0.00	0		
<b>Total FRC282 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.13679				0.00	0	
<b>Total FRC283 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC283</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.22726				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.56249				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.50777				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.47736				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.81428				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.60595				0.00	0	
<b>Total FRC291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC291</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.42339				0.00	0	
<b>Total FRC292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC292</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.65817				0.00	0	
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.65005				0.00	0	
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.03153				0.00	0	
<b>Total FRC295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC295</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.02731				0.00	0	60,000,00

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 FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
FRC296 On 14/05/2024 Spot Bond					0.00000	100.02867				0.00	0	40,000,00
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.08914				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>	
FRC298 On 20/06/2024 Spot Bond					0.00000	101.78053				0.00	0	75,000,00
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,00</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>75,000,00</b>
FRC300 On 25/04/2023 Spot Bond					0.00000	101.65139				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>	
FRC300 On 30/11/2020 Spot Bond					0.00000	101.95480				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>	
FRC301 On 11/11/2024 Spot Bond					0.00000	100.20975				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>	
FRC302 On 31/05/2024 Spot Bond					0.00000	105.68718				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>	
FRC303 On 28/12/2020 Spot Bond					0.00000	101.14057				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>	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.34226				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.90975				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 12/08/2020 Spot Bond					0.00000	100.14512				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC308 On 31/05/2024 Spot Bond					0.00000	102.46377				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>	
FRC309 On 20/06/2024 Spot Bond					0.00000	101.45742				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>	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.59497				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>	
FRC311 On 23/02/2021 Spot Bond					0.00000	101.20000				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>	
FRC312 On 23/02/2021 Spot Bond					0.00000	100.46000				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>	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.69773				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>	
FRC314 On 23/02/2021 Spot Bond					0.00000	103.65000				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>	
FRC315 On 13/10/2026 Spot Bond					0.00000	102.59845				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.64300				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>	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.45915				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2024 Spot Bond					0.00000	101.58171				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>	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.69753				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC32 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>	
FRC32 On 24/10/2020 Spot Bond					0.00000	100.61558				0.00	0	
<b>Total FRC321 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC321</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.90953				0.00	0	
<b>Total FRC322 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC322</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.72417				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>	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.60640				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>	
FRC32 On 02/04/2024 Spot Bond					0.00000	101.14255				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>	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.69780				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 30/09/2022 Spot Bond					0.00000	101.16537				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>	
FRC32 On 27/12/2022 Spot Bond					0.00000	101.81870				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.35780				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>	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.21677				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			4.64000	4.64000	4.64000	156.55761				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.58000	4.58000	4.58000	156.73278				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			4.56000	4.56000	4.56000	156.79122				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>	
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD16U</b>										<b>0.00</b>	<b>0</b>	
FRD17I 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>	
FRD19I 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>	
FRD20I 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>	
FRD23I 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>	
FRD24I 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>	
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD25U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD25U</b>										<b>0.00</b>	<b>0</b>	
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD26U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD26U</b>										<b>0.00</b>	<b>0</b>	
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD27U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD28U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD28U</b>										<b>0.00</b>	<b>0</b>	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD29U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD29U</b>										<b>0.00</b>	<b>0</b>	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD30U</b>										<b>0.00</b>	<b>0</b>	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD33U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD33U</b>										<b>0.00</b>	<b>0</b>	
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRD35U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRD35U</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			5.33000	84.49955	5.33000	84.48473				0.00	0	90,000,00
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
FRI38 On 31/01/2038 Spot Bond			4.92000	100.18123	4.92000	100.16481				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.47021				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.56199				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	101.79712				0.00	0	1,000,000,00
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.70521				0.00	0	
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.56799				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.01838				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	105.08452				0.00	0	240,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.68386				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	104.11851				0.00	0	8,000,000,00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.25670				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS01U</b>										<b>0.00</b>	<b>0</b>	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS02U</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.09800	4.09800	4.09800	107.20505				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			4.51000	4.51000	4.51000	105.98355				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.85113				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	100.58112				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>	
FRS105 On 31/01/2038 Spot Bond			4.65000	103.96828	4.65000	103.95198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 07/12/2033 Spot Bond			4.67500	206.17030	4.67500	206.13802				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>	
FRS109 On 31/01/2038 Spot Bond			4.79000	101.98347	4.79000	101.96710				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>	
FRS110 On 07/12/2033 Spot Bond			4.70500	4.70500	4.70500	205.48751				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>	
FRS112 On 31/01/2025 Spot Bond			4.60000	129.68579	4.60000	129.66566				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>	
FRS114 On 31/01/2038 Spot Bond			3.70500	118.64776	3.70500	118.63218				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>	
FRS115 On 31/01/2038 Spot Bond			4.79000	101.98347	4.79000	101.96710				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>	
FRS119 On 07/12/2033 Spot Bond			4.82500	202.94295	4.82500	202.91032				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>	
FRS120 On 07/12/2033 Spot Bond			4.87500	201.88083	4.87500	201.84814				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>	
FRS121 On 31/01/2025 Spot Bond			4.13000	165.26179	4.13000	132.50858				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			4.90500	201.24685	4.90500	201.21408				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			4.79000	101.98347	4.79000	101.96710				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			5.13000	169.48069	5.13000	169.45209				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>	
FRS127 On 31/01/2038 Spot Bond			5.54000	92.09895	5.54000	92.08231				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>	
FRS129 On 31/03/2028 Spot Bond			5.02000	170.79292	5.02000	170.76460				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>	
FRS131 On 31/03/2028 Spot Bond			5.08000	170.07570	5.08000	170.04724				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>	
FRS132 On 07/12/2033 Spot Bond			5.41500	190.83268	5.41500	190.79904				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>	
FRS133 On 24/03/2020 Spot Bond					0.00000	121.10686				0.00	0	
<b>Total FRS133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS133</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.47000	92.97067	5.47000	92.95404				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>	
FRS135 On 31/01/2038 Spot Bond			4.79000	4.79000	4.79000	101.96710				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>	
FRS136 On 31/01/2038 Spot Bond			4.79000	101.98347	4.79000	101.96710				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>	
FRS137 On 31/03/2028 Spot Bond			4.89000	172.35888	4.89000	172.33090				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 07/12/2033 Spot Bond			5.18500	195.44542	5.18500	195.41216				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.02000	170.79292	5.02000	170.76460				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.02000	170.79292	5.02000	170.76460				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.31000	167.35843	5.31000	167.32939				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			4.90000	127.90820	4.90000	127.88730				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			3.70000	159.35165	3.70000	159.33077				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			5.37000	166.65784	5.37000	166.62866				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			5.41000	166.19267	5.41000	166.16340				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			4.87000	128.08471	4.87000	128.06388				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			4.83000	173.08721	4.83000	173.05938				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			5.42000	5.42000	5.42000	166.04732				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	12.18499				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	14.07149				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 06/06/2024 Spot Bond					0.00000	16.34179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS160</b>										<b>0.00</b>	<b>0</b>	
FRS160 On 06/06/2025 Spot Bond					0.00000	18.45199				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 20/06/2022 Spot Bond					0.00000	11.42291				0.00	0	
<b>Total FRS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS162</b>										<b>0.00</b>	<b>0</b>	
FRS162 On 06/06/2023 Spot Bond					0.00000	12.88903				0.00	0	
<b>Total FRS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS163</b>										<b>0.00</b>	<b>0</b>	
FRS163 On 06/06/2024 Spot Bond					0.00000	14.76540				0.00	0	
<b>Total FRS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS164</b>										<b>0.00</b>	<b>0</b>	
FRS164 On 06/06/2025 Spot Bond					0.00000	16.49268				0.00	0	
<b>Total FRS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS165</b>										<b>0.00</b>	<b>0</b>	
FRS165 On 01/08/2022 Spot Bond					0.00000	10.62686				0.00	0	
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	
FRS167 On 01/08/2022 Spot Bond					0.00000	10.62088				0.00	0	
<b>Total FRS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS168</b>										<b>0.00</b>	<b>0</b>	
FRS168 On 01/08/2021 Spot Bond					0.00000	9.77874				0.00	0	
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	
FRS169 On 01/08/2022 Spot Bond					0.00000	13.40766				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.83066				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.88113				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	13.35603				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	13.35602				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	15.62802				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	101.53698				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.39358				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	114.72377				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	121.13842				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	120.48484				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	133.85383				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond					0.00000	123.59873				0.00	0	
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 19/03/2020 Spot Bond					0.00000	104.78741				0.00	0	
<b>Total FRS192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS192</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 23/03/2020 Spot Bond					0.00000	122.96336				0.00	0	
<b>Total FRS193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS193</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 19/06/2026 Spot Bond					0.00000	42.21506				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 19/06/2026 Spot Bond					0.00000	40.49549				0.00	0	
<b>Total FRS195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS195</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.30274				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 03/08/2020 Spot Bond					0.00000	116.96551				0.00	0	
<b>Total FRS198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS198</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.33097				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.16385				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 06/08/2025 Spot Bond					0.00000	102.04022				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>	
FRS20 On 23/08/2025 Spot Bond					0.00000	100.00000				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>	
FRS20 On 04/03/2020 Spot Bond					0.00000	113.58840				0.00	0	
<b>Total FRS203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS203</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 11/09/2020 Spot Bond					0.00000	103.94778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.41479				0.00	0	
<b>Total FRS205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS205</b>										<b>0.00</b>	<b>0</b>	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.90510				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 16/11/2020 Spot Bond					0.00000	105.09229				0.00	0	
<b>Total FRS207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS207</b>										<b>0.00</b>	<b>0</b>	
FRS207 On 16/11/2020 Spot Bond					0.00000	110.31813				0.00	0	
<b>Total FRS208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS208</b>										<b>0.00</b>	<b>0</b>	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.02106				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS210</b>										<b>0.00</b>	<b>0</b>	
FRS210 On 20/12/2020 Spot Bond					0.00000	107.80885				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>	
FRS36 On 07/12/2023 Spot Bond			3.48000	3.48000	3.48000	298.27055				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			3.37000	3.37000	3.37000	299.38807				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			4.09000	4.09000	4.09000	292.16394				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			3.49000	159.97890	3.49000	159.95884		418,800,000,000.00		120,000,000	60,000,000	
<b>Total FRS46 SPOT</b>								<b>418,800,000,000.00</b>		<b>120,000,000</b>	<b>60,000,000</b>	
<b>Total For FRS46</b>								<b>418,800,000,000.00</b>		<b>120,000,000</b>	<b>60,000,000</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
FRS49 On 27/10/2020 Spot Bond					0.00000	100.52537				0.00	0	
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			3.19000	160.88044	3.19000	160.86158				0.00	0	
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.34671				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			4.49000	98.62199	4.49000	98.60697				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.19500	72.40141	4.19500	104.76365				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			4.06000	4.06000	4.06000	132.93803			4,060,000,000,000.00	1,000,000,000	500,000,000	
<b>Total FRS85 SPOT</b>									<b>4,060,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For FRS85</b>									<b>4,060,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
FRS87 On 31/01/2025 Spot Bond			4.09000	4.09000	4.09000	132.75379			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			4.28000	4.28000	4.28000	290.29280			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			7.08500	104.36188	7.08500	104.34203			0.00	0	500,000,000	
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>	
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>	
FRX23 On 28/02/2023 Spot Bond			7.56500	7.56500	7.56500	100.30301			0.00	0		
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>		
FRX24 On 10/12/2024 Spot Bond			7.89500	113.32171	7.89500	113.29774			0.00	0	40,000,000	
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>	
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>	
FRX25 On 26/07/2025 Spot Bond			7.95900	108.43338	7.95900	108.41013			0.00	0		
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			8.24500	109.96880	8.24500	109.94452			37,001,911,000,000.00	4,487,800,000	7,488,900,00
<b>Total FRX26 SPOT</b>									<b>37,001,911,000,000.00</b>	<b>4,487,800,000</b>	<b>7,488,900,00</b>
<b>Total For FRX26</b>									<b>37,001,911,000,000.00</b>	<b>4,487,800,000</b>	<b>7,488,900,00</b>
FRX27 On 07/03/2027 Spot Bond			8.30500	114.54084	8.30500	114.51523			0.00	0	
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			8.60500	109.63558	8.60500	109.61020			0.00	0	
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			9.00000	105.38651	9.00000	105.36101			1,440,000,000,000.00	160,000,000	1,020,000,00
<b>Total FRX30 SPOT</b>									<b>1,440,000,000,000.00</b>	<b>160,000,000</b>	<b>1,020,000,00</b>
<b>Total For FRX30</b>									<b>1,440,000,000,000.00</b>	<b>160,000,000</b>	<b>1,020,000,00</b>
FRX31 On 21/02/2031 Spot Bond			9.23500	101.78159	9.23500	101.75663			7,018,600,000,000.00	760,000,000	5,634,000,00
<b>Total FRX31 SPOT</b>									<b>7,018,600,000,000.00</b>	<b>760,000,000</b>	<b>5,634,000,00</b>
<b>Total For FRX31</b>									<b>7,018,600,000,000.00</b>	<b>760,000,000</b>	<b>5,634,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.25000	113.22637	9.25000	113.19840			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			10.49500	80.84038	10.49500	80.81779			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>	
FS3A5 On 20/02/2020 Spot Bond					0.00000	99.98070			0.00	0	
<b>Total FS3A5 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS3A5</b>									<b>0.00</b>	<b>0</b>	
FS3A5U On 20/02/2020 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>	
FS3B1 On 20/02/2020 Spot Bond					0.00000	99.98030			0.00	0	
<b>Total FS3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS3B1</b>									<b>0.00</b>	<b>0</b>	
FS3B1U On 20/02/2020 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 20/02/2020 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 FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	
FS3D1l On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	
FS4A4l On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	
FS4A5l On 20/03/2020 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 20/03/2020 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 20/03/2020 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 20/03/2020 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS5D1\On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5D1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5D1U</b>										<b>0.00</b>	<b>0</b>	
FS5E1\On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FS5E1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS5E1U</b>										<b>0.00</b>	<b>0</b>	
FS6A1 On 20/08/2021 Spot Bond					0.00000	99.98141				0.00	0	
<b>Total FS6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A1</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.40083				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.25483				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	99.97948				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	99.98091				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	99.98013				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	99.97966				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.97953				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	101.22846				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	102.78626				0.00	0	
<b>Total GBL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL04</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.29135				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>	
GH31A On 25/02/2020 Spot Bond					0.00000	101.95236				0.00	0	
<b>Total GH31A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH31A2</b>										<b>0.00</b>	<b>0</b>	
GH31A On 25/02/2020 Spot Bond					0.00000	101.97589				0.00	0	
<b>Total GH31A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH31A3</b>										<b>0.00</b>	<b>0</b>	
GH31B On 25/02/2020 Spot Bond					0.00000	102.12882				0.00	0	
<b>Total GH31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH31B</b>										<b>0.00</b>	<b>0</b>	
GH31C On 25/02/2020 Spot Bond					0.00000	102.31702				0.00	0	
<b>Total GH31C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH31C</b>										<b>0.00</b>	<b>0</b>	
GH31D On 25/02/2020 Spot Bond					0.00000	102.43464				0.00	0	
<b>Total GH31D SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH31D</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	101.90451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.94020				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	101.75060				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	101.81436				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	102.24985				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB07U</b>										<b>0.00</b>	<b>0</b>	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB16U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB16U</b>										<b>0.00</b>	<b>0</b>	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB17U</b>										<b>0.00</b>	<b>0</b>	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB18U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB18U</b>										<b>0.00</b>	<b>0</b>	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB19U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB19U</b>										<b>0.00</b>	<b>0</b>	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB21U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB21U</b>										<b>0.00</b>	<b>0</b>	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB22U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB22U</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB23U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB23U</b>										<b>0.00</b>	<b>0</b>	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB24U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB24U</b>										<b>0.00</b>	<b>0</b>	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB25U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB25U</b>										<b>0.00</b>	<b>0</b>	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB27U</b>										<b>0.00</b>	<b>0</b>	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB28U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB28U</b>										<b>0.00</b>	<b>0</b>	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB29U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB29U</b>										<b>0.00</b>	<b>0</b>	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB30U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB30U</b>										<b>0.00</b>	<b>0</b>	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB31U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB31U</b>										<b>0.00</b>	<b>0</b>	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB32U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB32U</b>										<b>0.00</b>	<b>0</b>	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total GRB33U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRB33U</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.13000	103.71669	4.13000	103.70196				0.00	0	30,000,00
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.83560				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.86991				0.00	0	
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	
GRT12 On 24/06/2020 Spot Bond					0.00000	101.58914				0.00	0	
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT12</b>										<b>0.00</b>	<b>0</b>	
GRT13 On 15/04/2020 Spot Bond					0.00000	100.94253				0.00	0	
<b>Total GRT13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT13</b>										<b>0.00</b>	<b>0</b>	
GRT14 On 15/09/2021 Spot Bond					0.00000	102.58901				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>	
GRT15 On 15/04/2020 Spot Bond					0.00000	100.92085				0.00	0	
<b>Total GRT15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT15</b>										<b>0.00</b>	<b>0</b>	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.86830				0.00	0	4,000,000,00
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
GRT17 On 17/10/2023 Spot Bond			7.68000	111.21854	7.68000	111.19564				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>	
GRT18 On 13/03/2020 Spot Bond					0.00000	101.58849				0.00	0	
<b>Total GRT18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT18</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	102.40726				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.19800				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			9.49500	104.67344	9.49500	104.64692				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	100.81322				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.11598				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	102.17809				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	102.06681				0.00	0	2,000,000,00
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	103.02931				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	101.32471				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	101.55745				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	101.59610				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	102.05966				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	99.81380				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	100.66263				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.87218				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	101.01810				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	101.80514				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.18459				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.42858				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	99.97980				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.17655				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	99.97879				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>	
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>	
H6T3U On 03/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H6T3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H6T3U</b>										<b>0.00</b>	<b>0</b>	
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H7T2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H7T2U</b>										<b>0.00</b>	<b>0</b>	
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H7T5U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For H7T5U</b>										<b>0.00</b>	<b>0</b>	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H8T2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H8T2U</b>										<b>0.00</b>	<b>0</b>	
HC2T4 On 26/02/2020 Spot Bond					0.00000	102.70925				0.00	0	
<b>Total HC2T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC2T4</b>										<b>0.00</b>	<b>0</b>	
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.80829				0.00	0	
<b>Total HC5T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T2</b>										<b>0.00</b>	<b>0</b>	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HIL02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HIL02U</b>										<b>0.00</b>	<b>0</b>	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total HIL03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HIL03U</b>										<b>0.00</b>	<b>0</b>	
HILB06 On 11/07/2020 Spot Bond					0.00000	100.91468				0.00	0	
<b>Total HILB06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB06</b>										<b>0.00</b>	<b>0</b>	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.92577				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	101.34639				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	101.25112				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	101.64248				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	101.86903				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	101.68819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</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	103.20100	10.00000	103.17400				0.00	0	
<b>Total HPF04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF04/JIBAR</b>										<b>0.00</b>	<b>0</b>	
HPF06 On 20/02/2020 Spot Bond					0.00000	99.97573				0.00	0	
<b>Total HPF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF06</b>										<b>0.00</b>	<b>0</b>	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.23484				0.00	0	
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.18724				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.44420				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			6.66500	101.86177	6.66500	101.84369				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	72.63639	100.00000	72.49881				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	293.19516	3.99000	293.15462				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			4.18000	4.18000	4.18000	294.28972				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 28/02/2033 Spot Bond			4.66000	76.62062	4.66000	93.98987				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			10.82000	89.15299	10.82000	89.12719				0.00	0	751,700,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>751,700,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>751,700,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.67221	100.00000	9.65069				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			10.83000	88.76864	10.83000	88.74292				0.00	0	2,628,700,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,628,700,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>2,628,700,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.67180	100.00000	9.65028				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.09931				0.00	0	15,000,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.73185				0.00	0	2,000,000,00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	99.81263				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	103.20100	10.00000	103.17400				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			3.46500	136.66998	3.45000	136.74810		485,793,000,000,000.00	140,200,000,000	258,248,033,10		
<b>Total I2025 SPOT</b>								<b>15,793,000,000,000.00</b>	<b>140,200,000,000</b>	<b>258,248,033,10</b>		
<b>Total For I2025</b>								<b>15,793,000,000,000.00</b>	<b>140,200,000,000</b>	<b>258,248,033,10</b>		
I2029 On 31/03/2029 Spot Bond			3.66000	101.71198	3.66000	101.69880		409,829,964,000,000.00	111,975,400,000	112,806,909,00		
<b>Total I2029 SPOT</b>								<b>19,829,964,000,000.00</b>	<b>111,975,400,000</b>	<b>112,806,909,00</b>		
<b>Total For I2029</b>								<b>19,829,964,000,000.00</b>	<b>111,975,400,000</b>	<b>112,806,909,00</b>		
I2033 On 28/02/2033 Spot Bond			3.83000	99.75902	3.83000	99.74555		27,576,000,000,000.00	7,200,000,000	56,162,064,50		
<b>Total I2033 SPOT</b>								<b>17,576,000,000,000.00</b>	<b>7,200,000,000</b>	<b>56,162,064,50</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For I2033</b>									<b>27,576,000,000,000.00</b>	<b>7,200,000,000</b>	<b>56,162,064,50</b>
I2038 On 31/01/2038 Spot Bond			3.88000	115.75152	3.89000	115.57283			119,233,311,800,000.00	30,730,235,000	198,037,053,40
<b>Total I2038 SPOT</b>									<b>19,233,311,800,000.00</b>	<b>30,730,235,000</b>	<b>198,037,053,40</b>
<b>Total For I2038</b>									<b>19,233,311,800,000.00</b>	<b>30,730,235,000</b>	<b>198,037,053,40</b>
I2046 On 31/03/2046 Spot Bond			3.93000	107.12383	3.93000	107.10918			91,504,548,000,000.00	23,283,600,000	116,588,366,60
<b>Total I2046 SPOT</b>									<b>11,504,548,000,000.00</b>	<b>23,283,600,000</b>	<b>116,588,366,60</b>
<b>Total For I2046</b>									<b>11,504,548,000,000.00</b>	<b>23,283,600,000</b>	<b>116,588,366,60</b>
I2050 On 31/12/2050 Spot Bond			3.92000	109.60476	3.91000	109.80424			275,039,992,375,120.00	70,163,263,361	278,206,538,10
<b>Total I2050 SPOT</b>									<b>5,039,992,375,120.00</b>	<b>70,163,263,361</b>	<b>278,206,538,10</b>
<b>Total For I2050</b>									<b>5,039,992,375,120.00</b>	<b>70,163,263,361</b>	<b>278,206,538,10</b>
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB105U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB105U</b>									<b>0.00</b>	<b>0</b>	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB107U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB107U</b>									<b>0.00</b>	<b>0</b>	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB121U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB121U</b>									<b>0.00</b>	<b>0</b>	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB122U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB122U</b>									<b>0.00</b>	<b>0</b>	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB125U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB125U</b>									<b>0.00</b>	<b>0</b>	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB126U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB126U</b>									<b>0.00</b>	<b>0</b>	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IB139U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IB139U</b>									<b>0.00</b>	<b>0</b>	
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>	
IBL100 On 24/05/2020 Spot Bond					0.00000	99.89704			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL100</b>										<b>0.00</b>	<b>0</b>	
IBL101 On 24/05/2022 Spot Bond			7.62000	7.62000	7.62000	105.11828				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	100.20247				0.00	0	
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.78378				0.00	0	
<b>Total IBL104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL104</b>										<b>0.00</b>	<b>0</b>	
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.49506				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			3.94000	293.69169	3.94000	293.65146				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.67413				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>	
IBL112 On 21/05/2020 Spot Bond					0.00000	100.08382				0.00	0	
<b>Total IBL112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL112</b>										<b>0.00</b>	<b>0</b>	
IBL113 On 21/05/2021 Spot Bond					0.00000	99.96006				0.00	0	
<b>Total IBL113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL113</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.23448				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	99.95877				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL116 On 20/06/2020 Spot Bond					0.00000	101.35785				0.00	0	
<b>Total IBL116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL116</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL118 On 24/07/2020 Spot Bond					0.00000	100.59787				0.00	0	
<b>Total IBL118 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL118</b>										<b>0.00</b>	<b>0</b>	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.04098				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	100.85564				0.00	0	
<b>Total IBL120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL120</b>										<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.15404				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.01906				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>	
IBL127 On 02/04/2020 Spot Bond					0.00000	101.06451				0.00	0	
<b>Total IBL127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL127</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.87575				0.00	0	
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.02358				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.82980				0.00	0	668,000,00
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>668,000,00</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>668,000,00</b>
IBL131 On 07/08/2020 Spot Bond					0.00000	100.24784				0.00	0	
<b>Total IBL131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL131</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.15915				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	101.53149				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.72741				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	99.89239				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	99.89713				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.67500				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.68439				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.10254				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>	
IBL36 On 31/01/2022 Spot Bond			3.22000	3.22000	3.22000	160.77100			257,600,000,000.00	80,000,000	40,000,000	
<b>Total IBL36 SPOT</b>									<b>257,600,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
<b>Total For IBL36</b>									<b>257,600,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
IBL43/J On 25/11/2020 Spot Bond			10.00000	103.20100	10.00000	103.17400			0.00	0	0	
<b>Total IBL43/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL43/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL50 On 02/08/2020 Spot Bond			7.22000	101.26491	7.22000	101.24552			0.00	0	0	
<b>Total IBL50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.26500	106.73380	8.26500	106.71005			0.00	0	0	
<b>Total IBL60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.76492			0.00	0	0	
<b>Total IBL65 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL65</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			3.34000	160.42887	3.34000	160.40940			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL75 On 19/08/2020 Spot Bond					0.00000	100.36383				0.00	0	
<b>Total IBL75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL75</b>										<b>0.00</b>	<b>0</b>	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.61213				0.00	1,000,000,000	500,000,000
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For IBL77</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
IBL78 On 25/11/2022 Spot Bond			8.35500	106.44017	8.35500	106.41624				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IBL81U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL81U</b>										<b>0.00</b>	<b>0</b>	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.91215				0.00	240,000,000	120,000,000
<b>Total IBL86 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For IBL86</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
IBL88 On 20/05/2021 Spot Bond			7.20000	106.24478	7.20000	106.22413				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	45.28388	100.00000	45.18310				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	99.82849				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	102.65929				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	102.72380				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDC02L On 28/02/2028 Spot Bond			100.00000	9.22411	100.00000	9.20381				0.00	0	
<b>Total IDC02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC02U</b>										<b>0.00</b>	<b>0</b>	
IDCG03 On 22/10/2020 Spot Bond			7.09500	103.54105	7.09500	103.52132				0.00	0	
<b>Total IDC03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC03</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			8.69500	105.55805	8.69500	105.53336				0.00	0	1,382,995,40
<b>Total IDC06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,382,995,40</b>
<b>Total For IDC06</b>										<b>0.00</b>	<b>0</b>	<b>1,382,995,40</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.66431				0.00	0	
<b>Total IDC07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC07</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			9.57500	113.96724	9.57500	114.24952				0.00	0	
<b>Total IDC08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.79829				0.00	0	
<b>Total IDC10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			9.29500	109.69634	9.29500	109.66911				0.00	0	
<b>Total IDC11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC11</b>										<b>0.00</b>	<b>0</b>	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.91917				0.00	0	
<b>Total IDC12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC12</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.19619				0.00	0	
<b>Total IDC13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.15073				0.00	0	
<b>Total IDC14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC14</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.79971				0.00	0	
<b>Total IDC15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDC15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.95495				0.00	0	
<b>Total IDC16 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.20606				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.55496				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	102.03420				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.37417				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	101.42554				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	101.52520				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.48841				0.00	40,000,000,000	40,000,000,000
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.50996				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	7.60842	100.00000	7.59158				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			8.19500	103.74508	8.19500	103.72232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.36000	104.59225	7.36000	104.57159				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>	
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN304U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN304U</b>										<b>0.00</b>	<b>0</b>	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN306U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN306U</b>										<b>0.00</b>	<b>0</b>	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN327U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN327U</b>										<b>0.00</b>	<b>0</b>	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN329U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN329U</b>										<b>0.00</b>	<b>0</b>	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN334U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN334U</b>										<b>0.00</b>	<b>0</b>	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN342U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN342U</b>										<b>0.00</b>	<b>0</b>	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN343U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN343U</b>										<b>0.00</b>	<b>0</b>	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN345U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN345U</b>										<b>0.00</b>	<b>0</b>	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN355U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN355U</b>										<b>0.00</b>	<b>0</b>	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN367U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN367U</b>										<b>0.00</b>	<b>0</b>	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN385U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN385U</b>										<b>0.00</b>	<b>0</b>	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN395U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN395U</b>										<b>0.00</b>	<b>0</b>	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN396U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN396U</b>										<b>0.00</b>	<b>0</b>	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN399U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN399U</b>										<b>0.00</b>	<b>0</b>	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN403U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN403U</b>										<b>0.00</b>	<b>0</b>	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN404U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN404U</b>										<b>0.00</b>	<b>0</b>	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN405U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN405U</b>										<b>0.00</b>	<b>0</b>	
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN406U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN406U</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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN415U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN415U</b>										<b>0.00</b>	<b>0</b>	
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN418U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN418U</b>										<b>0.00</b>	<b>0</b>	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN419U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN419U</b>										<b>0.00</b>	<b>0</b>	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN420U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN420U</b>										<b>0.00</b>	<b>0</b>	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN421U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN421U</b>										<b>0.00</b>	<b>0</b>	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN422U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN422U</b>										<b>0.00</b>	<b>0</b>	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IN425U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IN425U</b>										<b>0.00</b>	<b>0</b>	
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	103.20100	10.00000	103.17400				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	101.93082				0.00	0	
<b>Total ING362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING362</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	100.45003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.87840				0.00	0	20,000,00
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For ING383</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
ING384 On 30/09/2021 Spot Bond					0.00000	88.21762				0.00	0	30,000,00
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For ING384</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	100.38240				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.42775				0.00	0	
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV02</b>										<b>0.00</b>	<b>0</b>	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.48878				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			9.50000	103.28770	9.50000	103.26136				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	106.40830				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.20100	10.00000	103.17400				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	101.81239				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	101.64435				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	101.55150				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF17 On 22/12/2020 Spot Bond					0.00000	101.36592				0.00	0	
<b>Total IPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF17</b>										<b>0.00</b>	<b>0</b>	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.38169				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	101.39745				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>	
IPF20 On 17/03/2020 Spot Bond					0.00000	101.47843				0.00	0	
<b>Total IPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF20</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	102.10332				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	101.53361				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IPF23U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF23U</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.31959				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.85709				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.20372				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.20593				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For IPF28U</b>									<b>0.00</b>	<b>0</b>	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total IPF29U SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF29U</b>									<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.27555			0.00	0	60,000,00
<b>Total IPF30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For IPF30</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	101.68898			0.00	0	
<b>Total IPF31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>									<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.17075			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	101.63954			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>	
IPFC29 On 24/04/2020 Spot Bond					0.00000	100.49956			0.00	0	
<b>Total IPFC29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPFC29</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	100.15018	2.75000	100.14267			0.00	0	
<b>Total IV017/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV017/R212</b>									<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			6.98000	149.06898	6.98000	149.03652			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>	
IV031 On 11/03/2020 Spot Bond					0.00000	101.89148			0.00	0	
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	
IV033 On 11/02/2021 Spot Bond					0.00000	101.39399			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			9.40000	103.10027	9.40000	103.07426			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	106.65226				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV036 On 22/07/2021 Spot Bond					0.00000	103.99641				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	101.78298				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			5.44000	5.44000	5.44000	154.24580				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	105.08780				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			9.62500	108.12294	9.62500	108.09502				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	103.98075				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			9.64000	9.64000	9.64000	107.56707				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	100.55962				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			4.14000	158.04755	4.14000	158.02496				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	103.59894				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV050 On 26/06/2024 Spot Bond					0.00000	101.87940				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>	
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV118U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV118U</b>										<b>0.00</b>	<b>0</b>	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV125U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV125U</b>										<b>0.00</b>	<b>0</b>	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV142U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV142U</b>										<b>0.00</b>	<b>0</b>	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV164U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV164U</b>										<b>0.00</b>	<b>0</b>	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV166U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV166U</b>										<b>0.00</b>	<b>0</b>	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IV168U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV168U</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			5.68000	163.09174	5.68000	163.06182				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>	
IVA983 On 20/02/2020 Spot Bond			6.95000	6.95000	6.95000	99.88588				0.00	0	
<b>Total IVA983 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA983</b>										<b>0.00</b>	<b>0</b>	
IVA985 On 05/03/2020 Spot Bond			6.95000	6.95000	6.95000	99.62062				0.00	0	
<b>Total IVA985 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVA985</b>										<b>0.00</b>	<b>0</b>	
IVA987 On 19/03/2020 Spot Bond			6.95000	6.95000	6.95000	99.35677				0.00	0	
<b>Total IVA987 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA987</b>										<b>0.00</b>	<b>0</b>	
IVA990 On 09/04/2020 Spot Bond			7.00000	7.00000	7.00000	98.95622				0.00	0	
<b>Total IVA990 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA990</b>										<b>0.00</b>	<b>0</b>	
IVA991 On 16/04/2020 Spot Bond			7.00000	7.00000	7.00000	98.82493				0.00	0	
<b>Total IVA991 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA991</b>										<b>0.00</b>	<b>0</b>	
IVA992 On 23/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.67558				0.00	0	
<b>Total IVA992 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA992</b>										<b>0.00</b>	<b>0</b>	
IVA993 On 30/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.54318				0.00	0	
<b>Total IVA993 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA993</b>										<b>0.00</b>	<b>0</b>	
IVA994 On 07/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.41113				0.00	0	
<b>Total IVA994 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA994</b>										<b>0.00</b>	<b>0</b>	
IVA995 On 14/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.27944				0.00	0	
<b>Total IVA995 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA995</b>										<b>0.00</b>	<b>0</b>	
IVA996 On 20/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.16684				0.00	0	
<b>Total IVA996 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVA996</b>										<b>0.00</b>	<b>0</b>	
IVA997 On 25/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	25,000,000,000	
<b>Total IVA997 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
<b>Total For IVA997</b>									<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
IVA998 On 04/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	35,000,000,000	35,000,000,000	
<b>Total IVA998 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>35,000,000,000</b>	<b>35,000,000,000</b>	
<b>Total For IVA998</b>									<b>10,000,000,000,000.00</b>	<b>35,000,000,000</b>	<b>35,000,000,000</b>	
IVC005 On 25/11/2020 Spot Bond			10.00000	103.20100	10.00000	103.17400				0.00	0	
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.23737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.27000	103.45273	7.27000	103.43244				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>	
IVC055 On 26/03/2020 Spot Bond					0.00000	101.38882				0.00	0	
<b>Total IVC055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC055</b>										<b>0.00</b>	<b>0</b>	
IVC063 On 07/08/2020 Spot Bond					0.00000	100.29471				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			8.12000	106.60466	8.12000	106.58148				0.00	0	
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.30664				0.00	0	
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.32739				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>	
IVC105 On 08/03/2020 Spot Bond					0.00000	101.77088				0.00	0	
<b>Total IVC105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC105</b>										<b>0.00</b>	<b>0</b>	
IVC106 On 13/03/2020 Spot Bond					0.00000	101.66322				0.00	0	
<b>Total IVC106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC106</b>										<b>0.00</b>	<b>0</b>	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.31356				0.00	0	
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.11674				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			7.77000	104.80254	7.77000	104.78061				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
IVC111 On 19/05/2020 Spot Bond					0.00000	100.00009				0.00	0	
<b>Total IVC111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC111</b>										<b>0.00</b>	<b>0</b>	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.61198				0.00	0	
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2020 Spot Bond					0.00000	100.64579				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	100.52233				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC135 On 31/07/2020 Spot Bond					0.00000	100.56782				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	100.94417				0.00	0	
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	
IVC137 On 29/08/2021 Spot Bond					0.00000	99.79077				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	100.90839				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.84537				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	101.70823				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	101.77508				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	101.35022				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC148 On 13/12/2021 Spot Bond					0.00000	102.63026				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	102.53728				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	101.87260				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.29897				0.00	0	
<b>Total IVC154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC154</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.62164				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>	
IVC157 On 27/02/2020 Spot Bond					0.00000	99.83308				0.00	0	
<b>Total IVC157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC157</b>										<b>0.00</b>	<b>0</b>	
IVC158 On 02/04/2020 Spot Bond					0.00000	101.07103				0.00	0	
<b>Total IVC158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC158</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.23953				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC160 On 05/04/2020 Spot Bond					0.00000	101.00530				0.00	0	
<b>Total IVC160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC160</b>										<b>0.00</b>	<b>0</b>	
IVC161 On 09/05/2020 Spot Bond					0.00000	100.22455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC161</b>										<b>0.00</b>	<b>0</b>	
IVC162 On 21/05/2020 Spot Bond					0.00000	100.04172				0.00	0	
<b>Total IVC162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC162</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.56901				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	101.35371				0.00	0	
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	
IVC167 On 23/03/2021 Spot Bond					0.00000	101.29102				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>	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC84U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC84U</b>										<b>0.00</b>	<b>0</b>	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC95U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC95U</b>										<b>0.00</b>	<b>0</b>	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC96U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC96U</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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>	
IVF407 On 07/04/2020 Spot Bond					0.00000	100.90091			0.00	0	
<b>Total IVF407 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVF407</b>									<b>0.00</b>	<b>0</b>	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
<b>Total IVF80U SPOT</b>								<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For IVF80U</b>								<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>	<b>10,000,000,000</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	101.70615			0.00	0	
<b>Total JPM002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>									<b>0.00</b>	<b>0</b>	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.29973			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			7.47500	107.52066	7.47500	107.49911			0.00	0	199,000,000
<b>Total KAP007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>199,000,000</b>
<b>Total For KAP007</b>									<b>0.00</b>	<b>0</b>	<b>199,000,000</b>
KAP009 On 24/05/2020 Spot Bond					0.00000	99.88967			0.00	0	
<b>Total KAP009 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP009</b>									<b>0.00</b>	<b>0</b>	
KAP010 On 15/09/2020 Spot Bond					0.00000	101.69991			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	99.73175			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	99.99844			0.00	0	8,000,000,000
<b>Total KAP013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,000,000,000</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 KAP013</b>										0.00	0	8,000,000,00
KAP013 On 19/07/2024 Spot Bond					0.00000	100.68043				0.00	0	
<b>Total KAP014 SPOT</b>										0.00	0	
<b>Total For KAP014</b>										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.36087				0.00	0	
<b>Total KAP015 SPOT</b>										0.00	0	
<b>Total For KAP015</b>										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.47158				0.00	0	
<b>Total KAP016 SPOT</b>										0.00	0	
<b>Total For KAP016</b>										0.00	0	
KAP016 On 24/10/2022 Spot Bond					0.00000	101.33250				0.00	0	
<b>Total KAP11 SPOT</b>										0.00	0	
<b>Total For KAP11</b>										0.00	0	
KAP11 On 05/08/2020 Spot Bond					0.00000	100.77942				0.00	0	
<b>Total KSB009 SPOT</b>										0.00	0	
<b>Total For KSB009</b>										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.28500	126.92865	9.28500	126.89701				0.00	0	
<b>Total KW01 SPOT</b>										0.00	0	
<b>Total For KW01</b>										0.00	0	
LBK12U On 25/02/2020 Spot Bond			9.71000	99.86717	9.71000	99.84063				0.00	0	
<b>Total LBK12U SPOT</b>										0.00	0	
<b>Total For LBK12U</b>										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	103.76738				0.00	0	
<b>Total LBK15 SPOT</b>										0.00	0	
<b>Total For LBK15</b>										0.00	0	
LBK17 On 22/03/2020 Spot Bond					0.00000	101.49421				0.00	0	
<b>Total LBK17 SPOT</b>										0.00	0	
<b>Total For LBK17</b>										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	104.33398				0.00	0	500,000,00
<b>Total LBK18 SPOT</b>										0.00	0	500,000,00
<b>Total For LBK18</b>										0.00	0	500,000,00
LBK20 On 08/06/2022 Spot Bond			7.80500	106.98918	7.80500	106.96680				0.00	0	2,500,000,00
<b>Total LBK20 SPOT</b>										0.00	0	2,500,000,00
<b>Total For LBK20</b>										0.00	0	2,500,000,00
LBK22 On 04/09/2020 Spot Bond					0.00000	102.30885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.68677				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			8.18500	111.70689	8.18500	111.68241			26,192,000,000.00		3,200,000	4,811,916,70
<b>Total LBK24 SPOT</b>									<b>26,192,000,000.00</b>		<b>3,200,000</b>	<b>4,811,916,70</b>
<b>Total For LBK24</b>									<b>26,192,000,000.00</b>		<b>3,200,000</b>	<b>4,811,916,70</b>
LBK26 On 23/03/2021 Spot Bond					0.00000	101.64941				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	103.30369				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			10.05000	105.62185	10.05000	105.59341				0.00	0	1,000,000,00
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
LBK29 On 07/06/2023 Spot Bond			7.93000	107.05631	7.93000	107.03357				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	101.39109				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	102.04564				0.00	0	
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.21194				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	102.38547				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	101.58923				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK36 On 25/06/2020 Spot Bond					0.00000	101.20959				0.00	0	
<b>Total LBK36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK36</b>										<b>0.00</b>	<b>0</b>	
LBK37 On 25/06/2024 Spot Bond					0.00000	101.31216				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			100.00000	100.00000	100.00000	100.00000			132,516,110,000,000.00	51,325,161,100	51,325,161,100	51,325,161,100
<b>Total LBK38 SPOT</b>									<b>32,516,110,000,000.00</b>	<b>51,325,161,100</b>	<b>51,325,161,100</b>	<b>51,325,161,100</b>
<b>Total For LBK38</b>									<b>32,516,110,000,000.00</b>	<b>51,325,161,100</b>	<b>51,325,161,100</b>	<b>51,325,161,100</b>
LGL04 On 14/08/2020 Spot Bond			6.85000	101.23858	6.85000	101.22019			0.00	0		
<b>Total LGL04 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For LGL04</b>									<b>0.00</b>	<b>0</b>		
LGL05 On 12/12/2021 Spot Bond					0.00000	103.69570			0.00	0		310,000,000
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>0</b>		<b>310,000,000</b>
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>		<b>310,000,000</b>
LGL06 On 04/10/2022 Spot Bond			8.20500	108.47423	8.20500	108.45040			0.00	0		2,500,000,000
<b>Total LGL06 SPOT</b>									<b>0.00</b>	<b>0</b>		<b>2,500,000,000</b>
<b>Total For LGL06</b>									<b>0.00</b>	<b>0</b>		<b>2,500,000,000</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	103.08755			0.00	0		60,000,000
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>		<b>60,000,000</b>
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>		<b>60,000,000</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	102.19380			0.00	0		3,150,000,000
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>0</b>		<b>3,150,000,000</b>
<b>Total For LGL08</b>									<b>0.00</b>	<b>0</b>		<b>3,150,000,000</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	103.10197			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	101.04094			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>		
LHC13U On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
<b>Total LHC13U SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For LHC13U</b>									<b>0.00</b>	<b>0</b>		
LHC14U On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
<b>Total LHC14U SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For LHC14U</b>										<b>0.00</b>	<b>0</b>	
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total LHC15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC15U</b>										<b>0.00</b>	<b>0</b>	
LHL26 On 13/11/2020 Spot Bond					0.00000	100.20410				0.00	0	
<b>Total LHL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL26</b>										<b>0.00</b>	<b>0</b>	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.17946				0.00	0	
<b>Total LHL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL27</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.20184				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	102.10485				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	100.57787				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	99.83589				0.00	0	
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM03</b>										<b>0.00</b>	<b>0</b>	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.83275				0.00	0	
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.97924				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	99.97869				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	99.97828				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>	
MAQ17 On 28/02/2020 Spot Bond					0.00000	99.82563				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MAQ173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAQ173</b>										<b>0.00</b>	<b>0</b>	
MAQ17 On 09/03/2020 Spot Bond					0.00000	99.63141				0.00	0	
<b>Total MAQ176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAQ176</b>										<b>0.00</b>	<b>0</b>	
MAQ18 On 14/04/2020 Spot Bond					0.00000	98.93420				0.00	0	
<b>Total MAQ182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAQ182</b>										<b>0.00</b>	<b>0</b>	
MAQ18 On 21/02/2020 Spot Bond					0.00000	99.96333				0.00	0	
<b>Total MAQ183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAQ183</b>										<b>0.00</b>	<b>0</b>	
MAQ18 On 13/03/2020 Spot Bond					0.00000	99.57069				0.00	0	
<b>Total MAQ184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAQ184</b>										<b>0.00</b>	<b>0</b>	
MBC27 On 29/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MBC27U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBC27U</b>										<b>0.00</b>	<b>0</b>	
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MBC28U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBC28U</b>										<b>0.00</b>	<b>0</b>	
MBF05 On 27/03/2020 Spot Bond					0.00000	101.27737				0.00	0	
<b>Total MBF055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF055</b>										<b>0.00</b>	<b>0</b>	
MBF05 On 28/08/2020 Spot Bond					0.00000	100.08891				0.00	0	6,000,000.00
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000.00</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000.00</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	100.17416				0.00	1,500,000.000	1,500,000.00
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>1,500,000.000</b>	<b>1,500,000.00</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>1,500,000.000</b>	<b>1,500,000.00</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	100.03908				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 07/06/2020 Spot Bond					0.00000	101.52144				0.00	0	
<b>Total MBF062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF062</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 07/06/2022 Spot Bond					0.00000	101.64987				0.00	0	10,000,000.00
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
MBF06: On 30/09/2020 Spot Bond					0.00000	101.15159				0.00	0	1,200,000.00
<b>Total MBF064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000.00</b>
<b>Total For MBF064</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000.00</b>
MBF06: On 30/09/2022 Spot Bond					0.00000	101.09057				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBP03: On 11/04/2020 Spot Bond					0.00000	100.85561				0.00	0	
<b>Total MBP036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP036</b>										<b>0.00</b>	<b>0</b>	
MBP03: On 26/05/2020 Spot Bond					0.00000	99.85937				0.00	0	20,000,000.00
<b>Total MBP037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For MBP037</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
MBP03: On 02/11/2022 Spot Bond					0.00000	100.34877				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	99.90039				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	99.89837				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	100.84860				0.00	0	
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.48945				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	100.49313				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2021 Spot Bond					0.00000	101.19599				0.00	0	
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.21066				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2022 Spot Bond					0.00000	99.88999				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	99.86017				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	101.19601				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	101.21068				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	99.90153				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>	
MIL03 On 28/08/2023 Spot Bond					0.00000	117.08767				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			7.20500	107.20168	7.20500	107.18084				0.00	0	100,000,00
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.10901				0.00	0	
<b>Total MMIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG03</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			10.75500	10.75500	10.75500	102.42542				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			8.21500	106.05729	8.21500	106.03383				0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.93933				0.00	0	60,000,00

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 MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.50264				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	101.68512				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			8.82500	104.14470	8.82500	104.12013				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MQB00 On 28/08/2023 Spot Bond					0.00000	117.19863				0.00	0	
<b>Total MQB003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MQB003</b>										<b>0.00</b>	<b>0</b>	
MTN06 On 13/07/2020 Spot Bond					0.00000	101.35516				0.00	0	
<b>Total MTN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN06</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	102.39040				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	101.41170				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	102.47377				0.00	0	500,000,00
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	103.16592				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN11 On 04/06/2021 Spot Bond					0.00000	102.36612				0.00	0	
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	102.68466				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	101.87957				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.19891				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.20368				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	99.81307				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	99.80719				0.00	0	5,000,000,0€
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,0€</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,0€</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	99.80025				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	101.69828				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	101.79705				0.00	0	630,000,0€
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>630,000,0€</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	<b>630,000,0€</b>
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.22551				0.00	0	
<b>Total MTNC20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC20</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.56075				0.00	0	
<b>Total MTNC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC21</b>										<b>0.00</b>	<b>0</b>	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MWA1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWA1U</b>										<b>0.00</b>	<b>0</b>	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MWA2U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MWA2U</b>										<b>0.00</b>	<b>0</b>	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MWA3U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWA3U</b>										<b>0.00</b>	<b>0</b>	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MWA4U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWA4U</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/02/2021 Spot Bond					0.00000	99.88906				0.00	0	
<b>Total MWAR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR02</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2021 Spot Bond					0.00000	99.89046				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2022 Spot Bond					0.00000	99.89046				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	
N6B26 On 20/03/2020 Spot Bond					0.00000	101.42565				0.00	0	
<b>Total N6B26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6B26</b>										<b>0.00</b>	<b>0</b>	
N6C26 On 21/09/2020 Spot Bond					0.00000	101.52273				0.00	0	
<b>Total N6C26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6C26</b>										<b>0.00</b>	<b>0</b>	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.54342				0.00	0	
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.51534				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	101.79685				0.00	0	
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	
N6G26 On 22/03/2021 Spot Bond					0.00000	103.07123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7A20 On 20/03/2020 Spot Bond					0.00000	101.31815				0.00	0	
<b>Total N7A20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7A20</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.38778				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.63144				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	101.83841				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	102.02863				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			7.74500	103.34246	7.74500	103.32089			471,888,134,500.00		60,928,100	170,928,100
<b>Total NAM01 SPOT</b>									<b>471,888,134,500.00</b>		<b>60,928,100</b>	<b>170,928,100</b>
<b>Total For NAM01</b>									<b>471,888,134,500.00</b>		<b>60,928,100</b>	<b>170,928,100</b>
NAM02 On 29/06/2020 Spot Bond			6.74000	102.34076	6.74000	102.32231			1,482,800,000,000.00		220,000,000	110,000,000
<b>Total NAM02 SPOT</b>									<b>1,482,800,000,000.00</b>		<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For NAM02</b>									<b>1,482,800,000,000.00</b>		<b>220,000,000</b>	<b>110,000,000</b>
NAM03 On 01/08/2023 Spot Bond			8.20500	105.98982	8.20500	105.96641			0.00		0	0
<b>Total NAM03 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NAM03</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			9.74500	104.13671	9.74500	104.10949			974,500,000.00		100,000	100,000
<b>Total NAM04 SPOT</b>									<b>974,500,000.00</b>		<b>100,000</b>	<b>100,000</b>
<b>Total For NAM04</b>									<b>974,500,000.00</b>		<b>100,000</b>	<b>100,000</b>
NBG01 On 29/04/2022 Spot Bond					0.00000	100.70801			0.00		0	0
<b>Total NBG01G SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBG01G</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.61352			0.00		0	0
<b>Total NBG02G SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For NBG02G</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
NBG03 On 30/04/2026 Spot Bond					0.00000	100.44141				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	100.48823				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	100.49627				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			6.94500	103.49446	6.94500	103.47505				0.00	0	
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	
NBK12 On 19/03/2021 Spot Bond			6.91000	106.47977	6.91000	106.45989				0.00	0	
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK12A</b>										<b>0.00</b>	<b>0</b>	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.95440	9.38000	103.92822				0.00	0	
<b>Total NBK12A/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK12A/R208</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			8.00500	110.00521	8.00500	109.98149				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK14 On 25/06/2021 Spot Bond			6.82000	104.55227	6.82000	104.53311				0.00	0	
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	
NBK15 On 11/02/2022 Spot Bond			7.07000	103.33359	7.07000	103.31387				0.00	0	
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			7.95500	106.21103	7.95500	106.18827				0.00	0	370,000,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
NBK17 On 22/04/2026 Spot Bond			8.20500	111.58462	8.20500	111.56011				0.00	0	1,220,000,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
NBK18 On 01/06/2020 Spot Bond			6.96500	102.63238	6.96500	102.61317				0.00	0	
<b>Total NBK18A SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK18A</b>										<b>0.00</b>	<b>0</b>	
NBK19 On 01/06/2022 Spot Bond			7.60000	106.30699	7.60000	106.28533				0.00	0	
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			8.21000	112.65319	8.21000	112.62842				0.00	0	460,000,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
NBK20 On 25/06/2021 Spot Bond					0.00000	101.63874				0.00	0	
<b>Total NBK20B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20B</b>										<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			9.25500	108.12236	9.25500	108.09549				0.00	0	130,000,00
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
NBK22 On 19/11/2022 Spot Bond			7.58500	108.60379	7.58500	108.58158				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			9.01500	110.06261	9.01500	110.03595				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			8.99500	113.42020	8.99500	113.39279				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24 On 11/02/2022 Spot Bond					0.00000	100.17809				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			7.90500	7.90500	7.90500	107.27791				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	103.22282				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	19.96621	100.00000	19.92178				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.66461				0.00	0	

Contract Details	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			9.30500	111.65956	9.30500	111.63166				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			7.54500	107.85441	7.54500	107.83247				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 19/11/2020 Spot Bond					0.00000	100.43410				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			8.74500	109.07506	8.74500	109.04942				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			7.54000	107.00107	7.54000	106.97955				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 18/02/2021 Spot Bond					0.00000	100.83350				0.00	0	
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30B</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			7.60500	108.39144	7.60500	108.36922				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	100.04403				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	101.21413				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	101.73595				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	104.80736				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	101.35683				0.00	0	
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.52000	10.52000	10.52000	62.56427				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.61473				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>	
NBK41I On 20/02/2020 Spot Bond					0.00000	99.98191				0.00	0	
<b>Total NBK41B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK41B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.77149				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.99890				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.27679				0.00	0	
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.83847				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.14699				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	101.78057				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.30146				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.51670				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.56402				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.15671				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.99331				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.33863				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	99.95730				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>	
NBK7B On 19/04/2020 Spot Bond					0.00000	100.93148				0.00	0	
<b>Total NBK7B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK7B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.34022				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.34623				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.35087				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.68203				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.49893				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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			9.69000	107.66962	9.69000	107.64163				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	101.49064				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			9.72500	106.91902	9.72500	106.89113				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	101.49893				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	101.51208				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	101.52866				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	101.47676				0.00	0	
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.02001				0.00	0	
<b>Total NDAL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL01</b>										<b>0.00</b>	<b>0</b>	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED10U</b>										<b>0.00</b>	<b>0</b>	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED11U</b>										<b>0.00</b>	<b>0</b>	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NED12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NED12U</b>										<b>0.00</b>	<b>0</b>	
NED19 On 01/07/2020 Spot Bond					0.00000	102.24587				0.00	0	550,000,00
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
NED20 On 01/07/2020 Spot Bond			7.30500	102.92590	7.30500	102.90583				0.00	0	3,030,000,00
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,00</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,00</b>
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.17966				0.00	220,000,000	1,585,000,00

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 NEDT1A SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>1,585,000,000</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>220,000,000</b>	<b>1,585,000,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	109.21094				0.00	0	205,000,000
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>205,000,000</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>205,000,000</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	105.22409				0.00	0	600,000,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	106.04112				0.00	1,000,000,000	500,000,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	102.46584				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	105.67232				0.00	0	1,245,000,000
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,245,000,000</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>1,245,000,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	102.74469				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	103.46511				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.07423				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.62888				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	101.88683				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.18037				0.00	400,000,000	200,000,000
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</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
NGT10 On 15/01/2025 Spot Bond					0.00000	102.06905				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	99.85929				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 25/11/2020 Spot Bond			10.00000	103.20100	10.00000	103.17400				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	103.65416	13.50000	103.61696				0.00	0	
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.97940				0.00	0	
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.02484				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 26/04/2020 Spot Bond					0.00000	100.56870				0.00	0	
<b>Total NHM008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM008</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.65256				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 24/05/2020 Spot Bond					0.00000	99.88364				0.00	0	
<b>Total NHM010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM010</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	99.86576				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	101.98703				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 09/09/2020 Spot Bond					0.00000	101.78178				0.00	0	380,000,00
<b>Total NHM013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NHM013</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
NHM01 On 20/11/2021 Spot Bond					0.00000	99.97625				0.00	0	420,000,00
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.90356				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>	
NI202 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	201.84814				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			4.39000	4.39000	4.39000	178.51142				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			4.20500	4.20500	4.20500	132.05020				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			4.50000	4.50000	4.50000	95.01157				0.00	0	300,000,00
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.79000	4.79000	4.79000	101.96710				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			4.31000	4.31000	4.31000	131.41151				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			4.70000	4.70000	4.70000	129.06976				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	176.75551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.24000	168.18009	5.24000	168.15122				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			4.75500	102.47536	4.75500	102.45900				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			6.65000	101.80019	6.65000	101.78216				0.00	0	
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	
NN010 On 01/10/2020 Spot Bond					0.00000	101.05492				0.00	4,000,000,000	2,000,000,000
<b>Total NN010 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For NN010</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
NN011 On 23/06/2021 Spot Bond					0.00000	101.28231				0.00	5,000,000,000	2,500,000,000
<b>Total NN011 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For NN011</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
NN013 On 09/09/2020 Spot Bond					0.00000	101.54878				0.00	0	
<b>Total NN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN013</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	102.38102				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	101.28701				0.00	0	
<b>Total NN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN015</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.27539				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	100.47563				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	114.79455				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN022 On 31/10/2025 Spot Bond					0.00000	100.54159				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	100.73963				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>	
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			60,000,000,000,000.00	600,000,000	300,000,000	
<b>Total NN028U SPOT</b>									<b>60,000,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
<b>Total For NN028U</b>									<b>60,000,000,000,000.00</b>	<b>600,000,000</b>	<b>300,000,000</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	99.89025				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	100.29899				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>	
NN04 On 22/02/2024 Spot Bond					0.00000	99.88907				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>	
NN05 On 12/03/2024 Spot Bond					0.00000	101.66218				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	101.71856				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>	
NN08 On 28/05/2020 Spot Bond					0.00000	106.90138				0.00	0	
<b>Total NN08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN08</b>										<b>0.00</b>	<b>0</b>	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NN09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN09U</b>										<b>0.00</b>	<b>0</b>	
NNF010 On 19/01/2021 Spot Bond					0.00000	105.09018				0.00	0	
<b>Total NNF010 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NNF010</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	99.92778				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	99.92778				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	109.39414				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>	
NNF05 On 21/02/2020 Spot Bond					0.00000	101.96756				0.00	0	
<b>Total NNF05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF05</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	106.67082				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	113.21352				0.00	0	
<b>Total NNF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF07</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 22/09/2020 Spot Bond					0.00000	113.08138				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>	
NNF09 On 03/06/2020 Spot Bond					0.00000	103.38676				0.00	0	
<b>Total NNF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF09</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2020 Spot Bond			8.28500	8.28500	8.28500	100.45941				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 22/05/2020 Spot Bond					0.00000	99.93451				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	99.89129				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	99.89123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.89576				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 22/05/2020 Spot Bond			7.48000	7.48000	7.48000	100.71341				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	99.89167				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	99.88593				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	99.88917				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 22/05/2020 Spot Bond			7.68000	7.68000	7.68000	100.71142				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 22/05/2020 Spot Bond					0.00000	99.88598				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2020 Spot Bond					0.00000	99.87279				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			7.40000	115.38852	7.40000	115.36549				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			4.07000	186.56523	4.07000	186.53901				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			9.92500	116.12199	9.92500	116.09127				0.00	0	6,413,979,30
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,413,979,30</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>6,413,979,30</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
NRA028 On 30/11/2028 Spot Bond			100.00000	14.76183	100.00000	14.72916				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>	
NSN97U 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	100.91314				0.00	0	90,000,00
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
NTC20 On 27/07/2020 Spot Bond					0.00000	100.90220				0.00	0	700,000,00
<b>Total NTC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For NTC20</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	102.33346				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.42989				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	100.73020				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.20291				0.00	0	
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.88674				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	101.73390				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	101.56631				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	101.57939				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.88793				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>	
OML04 On 19/03/2020 Spot Bond					0.00000	101.68621				0.00	0	10,000,00
<b>Total OML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For OML04</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
OML05 On 19/03/2020 Spot Bond			7.34500	7.34500	7.34500	104.27150				0.00	0	1,500,000,00
<b>Total OML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For OML05</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
OML06 On 19/03/2022 Spot Bond			7.90500	108.89664	7.90500	108.87346				0.00	0	8,450,000,00
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,450,000,00</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>8,450,000,00</b>
OML07 On 19/03/2025 Spot Bond			9.74500	109.37473	9.74500	109.34615				0.00	0	1,000,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
OML08 On 14/09/2020 Spot Bond					0.00000	102.34257				0.00	0	
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	
OML09 On 14/09/2022 Spot Bond			8.20500	110.86685	8.20500	110.84237				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			9.74500	111.71210	9.74500	111.68290				0.00	0	920,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>920,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>920,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.95063				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>	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBAJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBAJ1U</b>										<b>0.00</b>	<b>0</b>	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBAV1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBAV1U</b>										<b>0.00</b>	<b>0</b>	
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total PBBJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBBJ1U</b>										<b>0.00</b>	<b>0</b>	
PBDJ1L 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>	
PBGJ1L 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>	
PBJC1L 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>	
PBJJ1L 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>	
PBKJ1L 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>	
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBKS1U</b>										<b>0.00</b>	<b>0</b>	
PBKX1L 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>	
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PBL1U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PBL1U</b>										<b>0.00</b>	<b>0</b>	
PBLT1L 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>	
PBUJ1L 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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBVJ11 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>	
PMM12 On 25/11/2020 Spot Bond			10.00000	103.20100	10.00000	103.17400				0.00	0	
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	
PMM38 On 12/06/2020 Spot Bond					0.00000	101.65848				0.00	0	
<b>Total PMM38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM38</b>										<b>0.00</b>	<b>0</b>	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total PMM46U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM46U</b>										<b>0.00</b>	<b>0</b>	
PMM48 On 28/02/2020 Spot Bond					0.00000	99.81025				0.00	0	
<b>Total PMM48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM48</b>										<b>0.00</b>	<b>0</b>	
PMM50 On 28/02/2020 Spot Bond					0.00000	99.81508				0.00	0	
<b>Total PMM50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM50</b>										<b>0.00</b>	<b>0</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.80291				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.00806				0.00	0	
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.27051				0.00	0	
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.97921				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	99.97823				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	99.97627				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
<b>Total For PRE2B1</b>									<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.97599			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	99.97571			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			7.98500	114.77777	7.94500	114.97815		267,281,989,919,500.00	1,411,055,978,700	700,980,126,10	
<b>Total R186 SPOT</b>								<b>7,281,989,919,500.00</b>	<b>411,055,978,700</b>	<b>700,980,126,10</b>	
<b>Total For R186</b>								<b>7,281,989,919,500.00</b>	<b>411,055,978,700</b>	<b>700,980,126,10</b>	
R197 On 07/12/2023 Spot Bond			2.88000	304.46098	2.87000	304.53183		282,400,416,000,000.00	98,055,700,000	68,326,542,20	
<b>Total R197 SPOT</b>								<b>2,400,416,000,000.00</b>	<b>98,055,700,000</b>	<b>68,326,542,20</b>	
<b>Total For R197</b>								<b>2,400,416,000,000.00</b>	<b>98,055,700,000</b>	<b>68,326,542,20</b>	
R202 On 07/12/2033 Spot Bond			3.83500	225.44087	3.87500	224.44474		15,596,857,178,500.00	4,066,977,100	244,755,535,40	
<b>Total R202 SPOT</b>								<b>15,596,857,178,500.00</b>	<b>4,066,977,100</b>	<b>244,755,535,40</b>	
<b>Total For R202</b>								<b>15,596,857,178,500.00</b>	<b>4,066,977,100</b>	<b>244,755,535,40</b>	
R2023 On 28/02/2023 Spot Bond			6.63000	102.85385	6.60500	102.90410		346,771,785,000,000.00	1,409,769,500,000	1,951,030,108,40	
<b>Total R2023 SPOT</b>								<b>16,771,785,000,000.00</b>	<b>409,769,500,000</b>	<b>351,030,108,40</b>	
<b>Total For R2023</b>								<b>16,771,785,000,000.00</b>	<b>409,769,500,000</b>	<b>351,030,108,40</b>	
R2030 On 31/01/2030 Spot Bond			8.84000	94.94881	8.84000	94.92624		573,846,372,296,000.00	1,309,258,639,400	1,147,718,167,70	
<b>Total R2030 SPOT</b>								<b>3,846,372,296,000.00</b>	<b>309,258,639,400</b>	<b>147,718,167,70</b>	
<b>Total For R2030</b>								<b>3,846,372,296,000.00</b>	<b>309,258,639,400</b>	<b>147,718,167,70</b>	
R2032 On 31/03/2032 Spot Bond			9.27000	95.87668	9.27000	95.85295		679,370,251,000,000.00	612,661,300,000	904,201,262,70	
<b>Total R2032 SPOT</b>								<b>9,370,251,000,000.00</b>	<b>612,661,300,000</b>	<b>904,201,262,70</b>	
<b>Total For R2032</b>								<b>9,370,251,000,000.00</b>	<b>612,661,300,000</b>	<b>904,201,262,70</b>	
R2035 On 28/02/2035 Spot Bond			9.68000	93.50258	9.68000	93.47816		253,164,922,456,000.00	542,682,326,700	399,106,731,10	
<b>Total R2035 SPOT</b>								<b>3,164,922,456,000.00</b>	<b>542,682,326,700</b>	<b>399,106,731,10</b>	
<b>Total For R2035</b>								<b>3,164,922,456,000.00</b>	<b>542,682,326,700</b>	<b>399,106,731,10</b>	
R2037 On 31/01/2037 Spot Bond			9.88000	89.21484	9.88000	89.19121		085,192,971,576,000.00	211,051,920,200	837,734,447,30	
<b>Total R2037 SPOT</b>								<b>5,192,971,576,000.00</b>	<b>211,051,920,200</b>	<b>337,734,447,30</b>	
<b>Total For R2037</b>								<b>5,192,971,576,000.00</b>	<b>211,051,920,200</b>	<b>337,734,447,30</b>	
R2040 On 31/01/2040 Spot Bond			10.01500	91.79225	10.01500	91.76760		147,370,153,514,000.00	114,565,167,600	459,944,414,60	
<b>Total R2040 SPOT</b>								<b>17,370,153,514,000.00</b>	<b>114,565,167,600</b>	<b>459,944,414,60</b>	
<b>Total For R2040</b>								<b>17,370,153,514,000.00</b>	<b>114,565,167,600</b>	<b>459,944,414,60</b>	
R2044 On 31/01/2044 Spot Bond			10.08500	88.48779	10.08500	88.46388		913,431,027,163,500.00	883,830,543,100	1,240,471,595,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
<b>Total R2044 SPOT</b>										<b>13,431,027,163,500.00</b>	<b>883,830,543,100</b>	<b>240,471,595,200</b>
<b>Total For R2044</b>										<b>13,431,027,163,500.00</b>	<b>883,830,543,100</b>	<b>240,471,595,200</b>
R2048 On 28/02/2048 Spot Bond			10.09500	87.33160	10.09500	87.30785				276,929,463,200,000.00	1,315,198,560,000	1,785,075,783,400
<b>Total R2048 SPOT</b>										<b>6,929,463,200,000.00</b>	<b>315,198,560,000</b>	<b>785,075,783,400</b>
<b>Total For R2048</b>										<b>6,929,463,200,000.00</b>	<b>315,198,560,000</b>	<b>785,075,783,400</b>
R208 On 31/03/2021 Spot Bond			6.50000	102.89150	6.50000	102.87352				676,409,787,000,000.00	257,909,198,000	270,594,704,100
<b>Total R208 SPOT</b>										<b>6,409,787,000,000.00</b>	<b>257,909,198,000</b>	<b>270,594,704,100</b>
<b>Total For R208</b>										<b>6,409,787,000,000.00</b>	<b>257,909,198,000</b>	<b>270,594,704,100</b>
R209 On 31/03/2036 Spot Bond			9.81000	73.89774	9.75000	74.25779				433,295,173,086,000.00	349,979,120,600	962,428,725,100
<b>Total R209 SPOT</b>										<b>13,295,173,086,000.00</b>	<b>349,979,120,600</b>	<b>962,428,725,100</b>
<b>Total For R209</b>										<b>13,295,173,086,000.00</b>	<b>349,979,120,600</b>	<b>962,428,725,100</b>
R210 On 31/03/2028 Spot Bond			3.67000	187.88924	3.68000	187.73116				66,690,873,000,000.00	18,171,900,000	61,462,589,400
<b>Total R210 SPOT</b>										<b>6,690,873,000,000.00</b>	<b>18,171,900,000</b>	<b>61,462,589,400</b>
<b>Total For R210</b>										<b>6,690,873,000,000.00</b>	<b>18,171,900,000</b>	<b>61,462,589,400</b>
R212 On 31/01/2022 Spot Bond			2.69000	162.39745	2.69000	162.38061				443,891,932,000,000.00	536,762,800,000	301,997,914,600
<b>Total R212 SPOT</b>										<b>13,891,932,000,000.00</b>	<b>536,762,800,000</b>	<b>301,997,914,600</b>
<b>Total For R212</b>										<b>13,891,932,000,000.00</b>	<b>536,762,800,000</b>	<b>301,997,914,600</b>
R213 On 28/02/2031 Spot Bond			9.12000	85.30173	9.07500	85.55960				264,557,954,048,000.00	138,657,670,400	520,222,079,600
<b>Total R213 SPOT</b>										<b>14,557,954,048,000.00</b>	<b>138,657,670,400</b>	<b>520,222,079,600</b>
<b>Total For R213</b>										<b>14,557,954,048,000.00</b>	<b>138,657,670,400</b>	<b>520,222,079,600</b>
R214 On 28/02/2041 Spot Bond			9.95500	69.65607	9.95500	69.63738				940,402,646,560,000.00	898,081,632,000	702,861,773,800
<b>Total R214 SPOT</b>										<b>10,402,646,560,000.00</b>	<b>898,081,632,000</b>	<b>702,861,773,800</b>
<b>Total For R214</b>										<b>10,402,646,560,000.00</b>	<b>898,081,632,000</b>	<b>702,861,773,800</b>
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC001U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC001U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC002U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC002U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC003U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC003U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC004U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC004U</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
RC005\On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC005U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC005U</b>										<b>0.00</b>	<b>0</b>	
RC006\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC006U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC006U</b>										<b>0.00</b>	<b>0</b>	
RC007\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC007U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC007U</b>										<b>0.00</b>	<b>0</b>	
RC008\On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC008U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC008U</b>										<b>0.00</b>	<b>0</b>	
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC009U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC009U</b>										<b>0.00</b>	<b>0</b>	
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC010U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC010U</b>										<b>0.00</b>	<b>0</b>	
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC011U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC011U</b>										<b>0.00</b>	<b>0</b>	
RC013\On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC013U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC013U</b>										<b>0.00</b>	<b>0</b>	
RC014\On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC014U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC014U</b>										<b>0.00</b>	<b>0</b>	
RC015\On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC015U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC015U</b>										<b>0.00</b>	<b>0</b>	
RC016\On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RC016U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RC016U</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	
RDF06  On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF06U</b>										<b>0.00</b>	<b>0</b>	
RDF07  On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	
RDF08  On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF08U</b>										<b>0.00</b>	<b>0</b>	
RDF09  On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF09U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	
RDF10  On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF10U</b>										<b>0.00</b>	<b>0</b>	
RDF11  On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	
RDF12  On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	
RDF13  On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	
RDF14  On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	
RDF15  On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDF17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDF17U</b>										<b>0.00</b>	<b>0</b>	
RDF18I 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>	
RDF19I 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>	
RDF26I 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>	
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.29895				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	101.88937				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 27/03/2020 Spot Bond					0.00000	101.32792				0.00	0	
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB10</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	102.06904				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	102.82527				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	101.90228				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	101.61142				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	102.08515				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 <sup>1</sup> On 11/02/2022 Spot Bond					0.00000	100.28210				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 <sup>1</sup> On 11/02/2024 Spot Bond					0.00000	100.24577				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 <sup>1</sup> On 11/02/2026 Spot Bond					0.00000	100.36965				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 <sup>1</sup> On 22/03/2022 Spot Bond					0.00000	101.32026				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 <sup>1</sup> On 22/03/2024 Spot Bond					0.00000	101.35805				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 <sup>1</sup> On 22/03/2026 Spot Bond					0.00000	101.39739				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 <sup>1</sup> On 29/03/2024 Spot Bond					0.00000	101.21944				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 <sup>1</sup> On 22/08/2022 Spot Bond					0.00000	99.98828				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 <sup>1</sup> On 22/08/2024 Spot Bond					0.00000	100.08136				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 <sup>1</sup> On 28/11/2024 Spot Bond					0.00000	99.80774				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 <sup>1</sup> On 04/06/2020 Spot Bond					0.00000	101.82221				0.00	0	
<b>Total RDFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFC48</b>										<b>0.00</b>	<b>0</b>	
RDFC4 <sup>1</sup> On 29/07/2020 Spot Bond					0.00000	100.44043				0.00	0	
<b>Total RDFC49 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDFC49</b>										<b>0.00</b>	<b>0</b>	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.03904				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>	
REB17U On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total REB17U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For REB17U</b>										<b>0.00</b>	<b>0</b>	
RED12 On 12/04/2021 Spot Bond					0.00000	101.23531				0.00	0	
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	
RED20 On 05/07/2020 Spot Bond					0.00000	101.63546				0.00	0	
<b>Total RED205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED205</b>										<b>0.00</b>	<b>0</b>	
RED30 On 16/09/2021 Spot Bond					0.00000	102.00322				0.00	0	
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	102.47191				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	102.36152				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	102.90699				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 17/04/2022 Spot Bond					0.00000	101.30868				0.00	0	
<b>Total RED702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED702</b>										<b>0.00</b>	<b>0</b>	
RED80 On 06/04/2021 Spot Bond					0.00000	101.51677				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	101.18149				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>	
RES03 On 02/03/2020 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 RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	100.40572				0.00	0	
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	
RES38 On 01/08/2020 Spot Bond					0.00000	100.33410				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	100.90561				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	99.80765				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES42U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES42U</b>										<b>0.00</b>	<b>0</b>	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES44U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES44U</b>										<b>0.00</b>	<b>0</b>	
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES45U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES45U</b>										<b>0.00</b>	<b>0</b>	
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES46U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES46U</b>										<b>0.00</b>	<b>0</b>	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RES47U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES47U</b>										<b>0.00</b>	<b>0</b>	
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RW21 On 21/04/2021 Spot Bond			7.17500	106.37928	7.17500	106.35879			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			8.25500	105.87410	8.25500	105.85070			0.00	0	179,077,90
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>179,077,90</b>
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	<b>179,077,90</b>
RW28 On 10/12/2028 Spot Bond			10.69500	99.45755	10.69500	99.42924			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	103.20100	10.00000	103.17400			0.00	0	
<b>Total SBK12/R157 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK12/R157</b>									<b>0.00</b>	<b>0</b>	
SBK18 On 24/10/2020 Spot Bond					0.00000	101.43420			0.00	160,000,000	1,780,000,00
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>160,000,000</b>	<b>1,780,000,00</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>160,000,000</b>	<b>1,780,000,00</b>
SBK22 On 28/05/2020 Spot Bond					0.00000	100.39557			0.00	0	
<b>Total SBK22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK22</b>									<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			8.05500	109.77826	8.05500	109.75445		1,611,000,000,000.00	0.00	200,000,000	2,130,000,00
<b>Total SBK23 SPOT</b>								<b>1,611,000,000,000.00</b>		<b>200,000,000</b>	<b>2,130,000,00</b>
<b>Total For SBK23</b>								<b>1,611,000,000,000.00</b>		<b>200,000,000</b>	<b>2,130,000,00</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	102.37966			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	103.86684			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			7.57500	109.09709	7.57500	109.07493		3,484,500,000,000.00	0.00	460,000,000	230,000,00
<b>Total SBK26 SPOT</b>								<b>3,484,500,000,000.00</b>		<b>460,000,000</b>	<b>230,000,00</b>
<b>Total For SBK26</b>								<b>3,484,500,000,000.00</b>		<b>460,000,000</b>	<b>230,000,00</b>
SBN01 On 31/07/2021 Spot Bond					0.00000	100.42132			0.00	0	
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	
SBS18 On 23/06/2021 Spot Bond					0.00000	102.33998				0.00	20,000,000	10,000,000
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For SBS18</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
SBS19 On 23/06/2021 Spot Bond			7.51500	104.95566	7.51500	104.93451				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			8.19500	111.56841	8.19500	111.54380				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.44744				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			7.43500	109.17915	7.43500	109.15749				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			8.37500	101.09952	8.37500	101.07673				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>	
SBS31 On 12/06/2027 Spot Bond			8.46500	108.93397	8.46500	108.90930				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			8.44500	110.43591	8.44500	110.41082				0.00	0	3,500,000,000
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
SBS38 On 29/01/2025 Spot Bond			8.12000	104.42320	8.12000	104.40037				0.00	0	11,040,000,000
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,040,000,000</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>11,040,000,000</b>
SBS39 On 29/01/2030 Spot Bond			9.07500	104.67662	9.07500	104.65111				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS4 On 16/11/2021 Spot Bond			7.20500	104.48824	7.20500	104.46792				0.00	0	580,000,000
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	100.59302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS40</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			7.31000	109.21052	7.31000	109.18898				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			8.16500	114.03847	8.16500	114.01340				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			8.39500	116.52788	8.39500	116.50156				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	100.67717				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			7.32000	108.93312	7.32000	108.91161				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.95761				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.29173				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			7.31500	104.32656	7.31500	104.30597				0.00	0	300,000,00
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBS51 On 31/01/2024 Spot Bond			8.84000	8.84000	8.84000	103.56023				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	104.24354				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	103.77217				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS54 On 12/06/2020 Spot Bond					0.00000	101.79126				0.00	0	
<b>Total SBS54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS54</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.81795				0.00	0	
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	
SBS56 On 12/06/2022 Spot Bond			7.20000	105.35520	7.20000	105.33484				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	103.45749				0.00	5,010,000,000	3,340,000,000
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>5,010,000,000</b>	<b>3,340,000,000</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>5,010,000,000</b>	<b>3,340,000,000</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	104.97366				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS59 On 09/10/2020 Spot Bond					0.00000	101.18325				0.00	0	
<b>Total SBS59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS59</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.61146				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.92462				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.13019				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	101.30905				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	100.04075				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.21009				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS66</b>										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.04794				0.00	0	4,000,000,00
<b>Total SBS67 SPOT</b>										0.00	0	4,000,000,00
<b>Total For SBS67</b>										0.00	0	4,000,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	99.92019				0.00	0	
<b>Total SBS68 SPOT</b>										0.00	0	
<b>Total For SBS68</b>										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.86758				0.00	0	
<b>Total SBS69 SPOT</b>										0.00	0	
<b>Total For SBS69</b>										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.77000	295.38750	3.77000	295.34838				0.00	0	40,000,00
<b>Total SBSI11 SPOT</b>										0.00	0	40,000,00
<b>Total For SBSI11</b>										0.00	0	40,000,00
SBSI14 On 07/12/2033 Spot Bond			4.82500	4.82500	4.82500	202.91032				0.00	0	
<b>Total SBSI14 SPOT</b>										0.00	0	
<b>Total For SBSI14</b>										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	107.05782				0.00	0	
<b>Total SBT101 SPOT</b>										0.00	0	
<b>Total For SBT101</b>										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	107.80968				0.00	0	
<b>Total SBT102 SPOT</b>										0.00	0	
<b>Total For SBT102</b>										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.56096				0.00	0	
<b>Total SBT103 SPOT</b>										0.00	0	
<b>Total For SBT103</b>										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	104.21620				0.00	0	
<b>Total SBT201 SPOT</b>										0.00	0	
<b>Total For SBT201</b>										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.94775				0.00	0	
<b>Total SBT202 SPOT</b>										0.00	0	
<b>Total For SBT202</b>										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.65500	107.73144	8.65500	107.70650				0.00	0	
<b>Total SBT203 SPOT</b>										0.00	0	
<b>Total For SBT203</b>										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.90135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 31/01/2025 Spot Bond					0.00000	100.48104				0.00	0	80,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	101.37180				0.00	0	
<b>Total SGI004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI004</b>										<b>0.00</b>	<b>0</b>	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.38368				0.00	0	
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.02701				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	103.20100	10.00000	103.17400				0.00	0	
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.23087				0.00	0	
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.04413				0.00	0	
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.02720				0.00	0	
<b>Total SLRA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA3</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.04290				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.37823				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.04550				0.00	0	
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.04553				0.00	0	
<b>Total SLRB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB3</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.04590				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.04323				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.05050				0.00	0	
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.04785				0.00	0	
<b>Total SLRC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC3</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.04918				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	98.92890				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	101.98980				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			8.30500	113.60112	8.30500	113.57586				0.00	0	1,550,000,00
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,00</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,00</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	102.73564				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.15077				0.00	0	22,000,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,000,000,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SOLB01</b>										0.00	0	22,000,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.29493				0.00	0	
<b>Total SPDA10 SPOT</b>										0.00	0	
<b>Total For SPDA10</b>										0.00	0	
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.12986				0.00	0	
<b>Total SPDA11 SPOT</b>										0.00	0	
<b>Total For SPDA11</b>										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.90786				0.00	0	
<b>Total SPDA12 SPOT</b>										0.00	0	
<b>Total For SPDA12</b>										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.95873				0.00	0	
<b>Total SPDA13 SPOT</b>										0.00	0	
<b>Total For SPDA13</b>										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.95395				0.00	0	
<b>Total SPDA8 SPOT</b>										0.00	0	
<b>Total For SPDA8</b>										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.33525				0.00	0	
<b>Total SPG004 SPOT</b>										0.00	0	
<b>Total For SPG004</b>										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.52479				0.00	0	
<b>Total SPG005 SPOT</b>										0.00	0	
<b>Total For SPG005</b>										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.59945				0.00	0	
<b>Total SPG006 SPOT</b>										0.00	0	
<b>Total For SPG006</b>										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.48555				0.00	0	
<b>Total SPG007 SPOT</b>										0.00	0	
<b>Total For SPG007</b>										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.90212				0.00	0	
<b>Total SPG008 SPOT</b>										0.00	0	
<b>Total For SPG008</b>										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.96431				0.00	0	
<b>Total SPG009 SPOT</b>										0.00	0	
<b>Total For SPG009</b>										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.51064				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPGC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC01</b>										<b>0.00</b>	<b>0</b>	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS039U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS039U</b>										<b>0.00</b>	<b>0</b>	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS044U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS044U</b>										<b>0.00</b>	<b>0</b>	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS046U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS046U</b>										<b>0.00</b>	<b>0</b>	
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS051U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS051U</b>										<b>0.00</b>	<b>0</b>	
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SS052U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SS052U</b>										<b>0.00</b>	<b>0</b>	
SSA06 On 16/04/2020 Spot Bond			7.04500	102.91759	7.04500	102.89794				0.00	0	
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	
SSN00 On 31/03/2021 Spot Bond			7.27000	102.08224	7.27000	102.06232				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			7.27000	102.08224	7.27000	102.06232				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			4.86500	4.86500	4.86500	128.09334				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			9.44500	106.94782	9.44500	106.92087				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			10.94500	74.94213	10.94500	74.92007				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02: On 07/12/2023 Spot Bond					0.00000	102.00262				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 17/03/2020 Spot Bond					0.00000	101.55107				0.00	0	
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN033</b>										<b>0.00</b>	<b>0</b>	
SSN03: On 02/06/2020 Spot Bond					0.00000	101.91620				0.00	0	
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	
SSN03: On 17/11/2020 Spot Bond					0.00000	100.04410				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	99.71479				0.00	0	
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.61700				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>	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.91562				0.00	6,020,000,000	3,010,000,000
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>6,020,000,000</b>	<b>3,010,000,000</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>6,020,000,000</b>	<b>3,010,000,000</b>
SSN04: On 13/10/2023 Spot Bond			8.00500	109.02263	8.00500	108.99924				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 31/01/2038 Spot Bond			4.69000	103.39648	4.69000	103.38016				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.66606				0.00	0	40,000,000
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
SSN04: On 30/04/2027 Spot Bond					0.00000	100.46035				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.96970				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For SSN047</b>									<b>0.00</b>	<b>0</b>	
SSN05 On 08/12/2023 Spot Bond			3.90000	3.90000	3.90000	294.04966			0.00	0	
<b>Total SSN050 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>									<b>0.00</b>	<b>0</b>	
SSN05 On 26/09/2020 Spot Bond					0.00000	101.19242			0.00	0	
<b>Total SSN051 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN051</b>									<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2020 Spot Bond					0.00000	100.59368			0.00	0	
<b>Total SSN052 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN052</b>									<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2020 Spot Bond			5.75200	104.39619	5.75200	104.38002			0.00	0	5,000,000,00
<b>Total SSN053 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For SSN053</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
SSN05 On 26/10/2022 Spot Bond					0.00000	100.53166			0.00	0	
<b>Total SSN054 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>									<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.36724			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	100.98146			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			4.90000	4.90000	4.90000	172.20983			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			4.25000	4.25000	4.25000	131.77605			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			4.79000	4.79000	4.79000	101.96710			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN063 On 31/03/2029 Spot Bond			4.50000	4.50000	4.50000	95.01157				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>	
SSN064 On 31/03/2028 Spot Bond			4.86000	4.86000	4.86000	172.69471				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>	
SSN065 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN066</b>										<b>0.00</b>	<b>0</b>	
SSN066 On 28/05/2023 Spot Bond					0.00000	99.80107				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>	
SSN068 On 28/05/2023 Spot Bond					0.00000	99.80372				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>	
SSN069 On 28/02/2022 Spot Bond					0.00000	99.81016				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN070 On 15/06/2023 Spot Bond					0.00000	101.55792				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>	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.53352				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>	
SSN074 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>	
SSN075 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>	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.50879				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07 On 13/07/2023 Spot Bond					0.00000	100.92867				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	99.38600				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	100.42257				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	99.82026				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	101.74662				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	100.32715				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			4.75000	4.75000	4.75000	204.51641				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 10/04/2020 Spot Bond					0.00000	100.87583				0.00	0	
<b>Total SSN087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN087</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN088 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN088</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 21/12/2026 Spot Bond					0.00000	100.05521				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN090</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN091 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN091</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN092</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.41667				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 08/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN094</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.96500	103.65117	8.96500	103.62633				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	99.95593				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			7.15000	101.56400	7.15000	101.54462				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	99.95340				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			7.25000	101.45684	7.25000	101.43721				0.00	0	
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	
T13A19 On 21/08/2020 Spot Bond					0.00000	99.95657				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			7.20000	101.20642	7.20000	101.18696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total T13A20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T13A20</b>										<b>0.00</b>	<b>0</b>	
T13A21 On 21/08/2020 Spot Bond					0.00000	100.05321				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	99.95694				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	103.21996	8.55000	103.19622				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	99.96048				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	99.96159				0.00	0	
<b>Total T15OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T15OM4</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2020 Spot Bond					0.00000	99.96173				0.00	0	
<b>Total T16OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM1</b>										<b>0.00</b>	<b>0</b>	
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.41170				0.00	0	
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 28/10/2021 Spot Bond					0.00000	100.49520				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>	
TFS144 On 20/03/2020 Spot Bond					0.00000	101.40976				0.00	0	
<b>Total TFS144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS144</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.41594				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS147 On 12/10/2020 Spot Bond					0.00000	101.00224				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.63113				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.40905				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	101.72418				0.00	0	
<b>Total TFS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS151</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 06/07/2021 Spot Bond					0.00000	101.13987				0.00	0	
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.27184				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.71446				0.00	2,000,000,000	2,000,000,000
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For TFS155</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.90696				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.03958				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.35219				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	101.35793				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>	
TFS16C On 25/04/2020 Spot Bond					0.00000	100.51426				0.00	0	
<b>Total TFS160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS160</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	99.84335				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.84008				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.53771				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	100.59886				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.03045				0.00	0	
<b>Total TH13A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A3</b>										<b>0.00</b>	<b>0</b>	
TH13A4 On 21/08/2020 Spot Bond			7.35000	100.93029	7.35000	100.91049				0.00	0	
<b>Total TH13A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A4</b>										<b>0.00</b>	<b>0</b>	
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.25556				0.00	0	
<b>Total TH13A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A7</b>										<b>0.00</b>	<b>0</b>	
TH13A8 On 21/08/2020 Spot Bond			7.24000	101.13371	7.24000	101.11416				0.00	0	
<b>Total TH13A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13A8</b>										<b>0.00</b>	<b>0</b>	
TH13B1 On 21/08/2020 Spot Bond					0.00000	99.95470				0.00	0	
<b>Total TH13B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	
TH13B2 On 21/08/2020 Spot Bond					0.00000	99.95464				0.00	0	
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	
TH13B3 On 21/08/2020 Spot Bond					0.00000	99.95310				0.00	0	
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	
TH13B4 On 21/08/2020 Spot Bond					0.00000	99.95149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH13B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13B4</b>										<b>0.00</b>	<b>0</b>	
TH13B4 On 21/08/2020 Spot Bond					0.00000	99.95486				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>	
TH13B5 On 21/08/2020 Spot Bond					0.00000	99.95097				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>	
TH13C1 On 21/08/2020 Spot Bond					0.00000	99.95054				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>	
TH13C2 On 21/08/2020 Spot Bond					0.00000	99.95043				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>	
TH13C3 On 21/08/2020 Spot Bond					0.00000	99.94937				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>	
TH13C4 On 21/08/2020 Spot Bond					0.00000	99.94804				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>	
TH13C5 On 21/08/2020 Spot Bond					0.00000	99.93349				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>	
TH13D1 On 21/08/2020 Spot Bond					0.00000	99.93349				0.00	0	
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	
TH13D2 On 21/08/2020 Spot Bond					0.00000	99.93191				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>	
TH13D3 On 21/08/2020 Spot Bond					0.00000	99.93270				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>	
TH13D4 On 21/08/2020 Spot Bond					0.00000	99.93243				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A On 21/11/2021 Spot Bond					0.00000	99.95617				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			7.00000	107.52326	7.00000	107.50294				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	101.03435				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond			7.16000	105.85988	7.16000	105.83942				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	99.95285				0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	100.27840				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	99.95514				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	100.75604				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	100.92110				0.00	0	
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C On 21/11/2021 Spot Bond					0.00000	99.95187				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	99.93384				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	101.97481				0.00	0	
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	
TH14D On 21/11/2021 Spot Bond					0.00000	101.51782				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	99.98048				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	99.95755				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	102.39861				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2020 Spot Bond					0.00000	100.13479				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	99.81079				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	99.95929				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	99.95885				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	99.95636				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	99.95679				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.57189				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	99.95382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.44243				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	99.95512				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	101.70422				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	100.52953				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	99.94364				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	99.95964				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>	60,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	99.95862				0.00	0	60,000,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	99.97741	8.49000	99.95482				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.95732				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	99.95564				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	99.94403				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL20 On 24/02/2020 Spot Bond			6.99000	6.99000	6.99000	99.87051				0.00	0	
<b>Total TL20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL20</b>										<b>0.00</b>	<b>0</b>	
TL20/R: On 22/02/2020 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	103.20100	10.00000	103.17400				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	101.75571				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	101.78590				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			7.69500	107.21491	7.69500	107.19267				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			8.30500	109.13770	8.30500	109.11331				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	100.84517				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	101.64957				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			9.02500	104.03001	9.02500	104.00493				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	100.60450				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	101.62903				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.66967				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.20239				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>	
TLC08 On 27/03/2020 Spot Bond					0.00000	101.17004				0.00	0	
<b>Total TLC08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TLC08</b>										<b>0.00</b>	<b>0</b>	
TLC09 On 17/09/2020 Spot Bond					0.00000	101.36856				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			7.30000	106.24812	7.30000	106.22719			62,780,000,000.00		8,600,000	9,925,500,00
<b>Total TN20 SPOT</b>									<b>62,780,000,000.00</b>		<b>8,600,000</b>	<b>9,925,500,00</b>
<b>Total For TN20</b>									<b>62,780,000,000.00</b>		<b>8,600,000</b>	<b>9,925,500,00</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	71.17237	100.00000	71.01398			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>	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	
<b>Total TN20U SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For TN20U</b>									<b>0.00</b>		<b>0</b>	
TN21U On 13/05/2021 Spot Bond			100.00000	45.27617	100.00000	45.17542			0.00		0	
<b>Total TN21U SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For TN21U</b>									<b>0.00</b>		<b>0</b>	
TN23 On 06/11/2023 Spot Bond			7.96500	112.07083	7.96500	112.04678			43,807,500,000.00		5,500,000	14,191,859,90
<b>Total TN23 SPOT</b>									<b>43,807,500,000.00</b>		<b>5,500,000</b>	<b>14,191,859,90</b>
<b>Total For TN23</b>									<b>43,807,500,000.00</b>		<b>5,500,000</b>	<b>14,191,859,90</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	18.08425	100.00000	18.04400			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			9.38500	100.51075	9.38500	100.48543			0.00		0	25,998,000,20
<b>Total TN25 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>25,998,000,20</b>
<b>Total For TN25</b>									<b>0.00</b>		<b>0</b>	<b>25,998,000,20</b>



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	10.56980	100.00000	10.54627				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			9.55500	98.84675	9.55500	98.82141				0.00	0	3,700,000,00
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,700,000,00</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>3,700,000,00</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.24408	100.00000	11.21907				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			10.44000	104.19793	10.44000	104.16897				0.00	0	4,800,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,800,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>4,800,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	121.50372	8.00000	121.47769				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			11.61500	97.18352	11.61500	97.15354				0.00	0	3,500,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.90810	10.75000	103.87837				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	103.20100	10.00000	103.17400				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			7.31000	103.74471	7.31000	103.72425				0.00	0	
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	
TRA2A On 14/12/2020 Spot Bond			7.50000	103.45940	7.50000	103.43859				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>	
TRA2Ai On 14/12/2020 Spot Bond			7.30000	7.30000	7.30000	103.61634				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	101.65557				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	101.69913				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	103.05614				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	101.95162				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	102.40375				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	102.40375				0.00	0	
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.02089				0.00	0	
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.02400				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			7.71500	105.59301	7.71500	105.57105				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.02021				0.00	0	
<b>Total TRA3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A6</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.02291				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.04355				0.00	0	

Contract Details	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	100.04071				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 13/04/2020 Spot Bond					0.00000	100.82557				0.00	0	
<b>Total TRA4A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A1</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.88464				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.91244				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			8.00500	106.38979	8.00500	107.46730				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	100.82555				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	100.88464				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	100.91244				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	102.92240	8.62000	103.01923				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.01726				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.01726				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ11U</b>										<b>0.00</b>	<b>0</b>	
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ12U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ12U</b>										<b>0.00</b>	<b>0</b>	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ13U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ13U</b>										<b>0.00</b>	<b>0</b>	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TRQ14U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRQ14U</b>										<b>0.00</b>	<b>0</b>	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG01U</b>										<b>0.00</b>	<b>0</b>	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG02U</b>										<b>0.00</b>	<b>0</b>	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG03U</b>										<b>0.00</b>	<b>0</b>	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG04U</b>										<b>0.00</b>	<b>0</b>	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG05U</b>										<b>0.00</b>	<b>0</b>	
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TSG07U</b>										<b>0.00</b>	<b>0</b>	
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSG08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSG08U</b>										<b>0.00</b>	<b>0</b>	
TSP22E On 19/03/2020 Spot Bond					0.00000	98.82293				0.00	0	
<b>Total TSP228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP228</b>										<b>0.00</b>	<b>0</b>	
TSP23C On 09/04/2020 Spot Bond					0.00000	98.94336				0.00	0	
<b>Total TSP230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP230</b>										<b>0.00</b>	<b>0</b>	
TSP23Z On 07/05/2020 Spot Bond					0.00000	98.34980				0.00	0	
<b>Total TSP232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP232</b>										<b>0.00</b>	<b>0</b>	
TSP23G On 09/07/2020 Spot Bond					0.00000	97.13120				0.00	0	
<b>Total TSP233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP233</b>										<b>0.00</b>	<b>0</b>	
TSP23E On 13/08/2020 Spot Bond					0.00000	100.24334				0.00	0	
<b>Total TSP235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP235</b>										<b>0.00</b>	<b>0</b>	
TSP23F On 12/03/2020 Spot Bond					0.00000	99.56351				0.00	0	
<b>Total TSP236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP236</b>										<b>0.00</b>	<b>0</b>	
TSP237 On 09/04/2020 Spot Bond					0.00000	99.00480				0.00	0	
<b>Total TSP237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP237</b>										<b>0.00</b>	<b>0</b>	
TSP23F On 08/10/2020 Spot Bond					0.00000	95.34534				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>	
TSP23E On 14/05/2020 Spot Bond					0.00000	98.30417				0.00	0	
<b>Total TSP239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP239</b>										<b>0.00</b>	<b>0</b>	
TSP24C On 12/11/2020 Spot Bond					0.00000	94.58473				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>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.46115				0.00	0	

Contract Details	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	100.55184				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	101.53594				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	100.67519				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>	
TWC32 On 24/02/2020 Spot Bond					0.00000	101.69301				0.00	0	
<b>Total TWC321 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC321</b>										<b>0.00</b>	<b>0</b>	
TWC32 On 28/02/2020 Spot Bond					0.00000	101.63281				0.00	0	
<b>Total TWC322 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC322</b>										<b>0.00</b>	<b>0</b>	
TWC32 On 04/03/2020 Spot Bond					0.00000	101.53747				0.00	0	
<b>Total TWC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC323</b>										<b>0.00</b>	<b>0</b>	
TWC32 On 06/04/2020 Spot Bond					0.00000	100.85529				0.00	0	
<b>Total TWC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC324</b>										<b>0.00</b>	<b>0</b>	
TWC32 On 09/04/2020 Spot Bond					0.00000	100.79562				0.00	0	
<b>Total TWC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC325</b>										<b>0.00</b>	<b>0</b>	
TWC32 On 20/04/2020 Spot Bond					0.00000	100.57962				0.00	0	
<b>Total TWC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC326</b>										<b>0.00</b>	<b>0</b>	
TWC32 On 24/04/2020 Spot Bond					0.00000	100.44286				0.00	0	
<b>Total TWC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC327</b>										<b>0.00</b>	<b>0</b>	
TWC32 On 29/04/2020 Spot Bond					0.00000	100.40487				0.00	0	
<b>Total TWC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC328</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC32 On 13/05/2020 Spot Bond					0.00000	100.11536				0.00	0	
<b>Total TWC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC329</b>										<b>0.00</b>	<b>0</b>	
UG21 On 02/03/2021 Spot Bond			7.48000	102.81953	7.48000	108.13585				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			9.84500	111.64396	9.84500	111.61450				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>	
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>	
VKE07 On 08/06/2020 Spot Bond					0.00000	101.68842				0.00	0	
<b>Total VKE07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE07</b>										<b>0.00</b>	<b>0</b>	
VKE09 On 08/07/2020 Spot Bond					0.00000	101.19649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE09</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.03084				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	100.69256				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	100.70238				0.00	0	
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.25824				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	99.98156				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.10806				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.11069				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>	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB03U</b>										<b>0.00</b>	<b>0</b>	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB04U</b>										<b>0.00</b>	<b>0</b>	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB05U</b>										<b>0.00</b>	<b>0</b>	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB06U</b>										<b>0.00</b>	<b>0</b>	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB07U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB07U</b>										<b>0.00</b>	<b>0</b>	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB08U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB08U</b>										<b>0.00</b>	<b>0</b>	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB09U SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For VPB09U</b>										<b>0.00</b>	<b>0</b>	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB10U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB10U</b>										<b>0.00</b>	<b>0</b>	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VPB11U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VPB11U</b>										<b>0.00</b>	<b>0</b>	
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR857U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR857U</b>										<b>0.00</b>	<b>0</b>	
VR861L On 09/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR861U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR861U</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>	
VR863L On 06/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR863U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR863U</b>										<b>0.00</b>	<b>0</b>	
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR864U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR864U</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>	
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total VR866U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VR866U</b>										<b>0.00</b>	<b>0</b>	
WHL01 On 10/10/2020 Spot Bond					0.00000	101.26190				0.00	0	
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.48920				0.00	0	500,000.00

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 WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	102.20241				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL03U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03U</b>										<b>0.00</b>	<b>0</b>	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL04U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL04U</b>										<b>0.00</b>	<b>0</b>	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL05U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL05U</b>										<b>0.00</b>	<b>0</b>	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WHL06U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL06U</b>										<b>0.00</b>	<b>0</b>	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total WRS2U SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WRS2U</b>										<b>0.00</b>	<b>0</b>	
WSP4 On 28/05/2020 Spot Bond			6.24000	102.77806	6.24000	102.76079				0.00	0	
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	
WSP5 On 28/05/2021 Spot Bond			6.52500	105.02756	6.52500	105.00904				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	43.36390	100.00000	43.26741				0.00	0	
<b>Total WSP5/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5/R203</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.01e+017</b>	<b>857,500,351,361</b>	<b>119,796,286,84</b>
<b>Total for SPOT :</b>										<b>1.01e+017</b>	<b>857,500,351,361</b>	<b>119,796,286,84</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>									1.01e+017	857,500,354,740	119,797,206,00
<b>Total Options</b>									5 704 421.87	4,053	375,47
<b>Grand Total:</b>									1.01e+017	857,500,358,793	119,797,581,47