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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/08/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ES33 On 07/11/2019 Bond Future			10.92481	77.01653	10.97357	76.73506			0.00	0
ES33 On 06/02/2020 Bond Future			11.04534	78.40272	11.09598	78.11578			0.00	0
ES33 On 07/05/2020 Bond Future			11.16124	76.05851	11.21368	75.76660			0.00	0
Total ES33 Future									0.00	0
Total For ES33									0.00	0
ES42 On 07/11/2019 Bond Future			11.26421	77.96404	11.31288	77.64523			0.00	0
ES42 On 06/02/2020 Bond Future			11.37940	79.36728	11.42988	79.04236			0.00	0
ES42 On 07/05/2020 Bond Future			11.49497	76.57031	11.54725	76.23978			0.00	0
Total ES42 Future									0.00	0
Total For ES42									0.00	0
I2025 On 07/11/2019 Bond Future			137.57809	137.57809	137.70911	137.70911			0.00	0
I2025 On 06/02/2020 Bond Future			138.61372	138.61372	138.74622	138.74622			0.00	0

**Open
Interest**

350

0

0

350

350

4,919

0

0

4,919

4,919

1,451

0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
I2025	On	07/05/2020	Bond Future			141.20925	141.20925	141.34475	141.34475			0.00	0
Total I2025 Future												0.00	0
Total For I2025												0.00	0
I2029	On	07/11/2019	Bond Future			102.28655	102.28655	102.36802	102.36802			0.00	0
I2029	On	06/02/2020	Bond Future			104.15243	104.15243	104.23468	104.23468			0.00	0
I2029	On	07/05/2020	Bond Future			104.98995	104.98995	105.07422	105.07422			0.00	0
Total I2029 Future												0.00	0
Total For I2029												0.00	0
I2033	On	07/11/2019	Bond Future			103.09815	103.09815	102.97165	102.97165			0.00	0
I2033	On	06/02/2020	Bond Future			104.97891	104.97891	104.84938	104.84938			0.00	0
I2033	On	07/05/2020	Bond Future			105.74876	105.74876	105.61739	105.61739			0.00	0
Total I2033 Future												0.00	0
Total For I2033												0.00	0
I2038	On	07/11/2019	Bond Future			121.41682	121.41682	121.23260	121.23260			0.00	0
I2038	On	06/02/2020	Bond Future			121.97350	121.97350	121.78512	121.78512			0.00	0
I2038	On	07/05/2020	Bond Future			124.25731	124.25731	124.06594	124.06594			0.00	0
Total I2038 Future												0.00	0
Total For I2038												0.00	0
I2046	On	07/11/2019	Bond Future			112.66168	112.66168	112.65368	112.65368			0.00	0
I2046	On	06/02/2020	Bond Future			114.71677	114.71677	114.70791	114.70791			0.00	0
I2046	On	07/05/2020	Bond Future			115.11638	115.11638	115.10786	115.10786			0.00	0
Total I2046 Future												0.00	0
Total For I2046												0.00	0
I2050	On	07/11/2019	Bond Future			117.22909	117.22909	117.22092	117.22092			0.00	0
I2050	On	06/02/2020	Bond Future			117.53184	117.53184	117.52268	117.52268			0.00	0
I2050	On	07/05/2020	Bond Future			119.73263	119.73263	119.72386	119.72386			0.00	0
Total I2050 Future												0.00	0
Total For I2050												0.00	0
R186	On	07/11/2019	Bond Future			8.24950	116.03502	8.29337	115.78548		5.93	11,603,502.00	100
R186	On	06/02/2020	Bond Future			8.29666	112.81948	8.34285	112.56488		6.32	0.00	0
R186	On	07/05/2020	Bond Future			8.33722	114.90593	8.38571	114.64716		6.07	0.00	0
Total R186 Future												11,603,502.00	100
R186	On	07/11/2019	Bond Future	8.23	Call			1,025.57000	1,025.57	1,135,590	5.79	0.00	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,809.18000	3,809.18	4,024,250	6.31	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R186	On	07/11/2019	Bond Future	8.94	Put			212.64000	0.21264	178,170	6.31	0.00	0
R186	On	07/11/2019	Bond Future	8.20	Call			947.05000	0.94705	1,051,430	5.77	0.00	0
R186	On	07/11/2019	Bond Future	8.20	Put			1,479.02000	1.47902	1,333,860	5.77	0.00	0
R186	On	07/11/2019	Bond Future	8.95	Call			3,857.44000	3.85744	4,073,350	6.32	0.00	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,831.94000	2.83194	3,025,260	6.10	0.00	0
R186	On	07/11/2019	Bond Future	8.73	Put			386.84000	0.38684	330,620	6.10	0.00	0
R186	On	07/11/2019	Bond Future	8.23	Put			1,386.26000	1.38626	1,246,740	5.79	0.00	0
R186	On	07/11/2019	Bond Future	8.95	Put			206.47000	0.20647	172,840	6.32	0.00	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,905.96000	3.90596	4,122,680	6.33	0.00	0
R186	On	07/11/2019	Bond Future	8.96	Put			200.58000	0.20058	167,760	6.33	0.00	0
R186	On	07/11/2019	Bond Future	8.25	Put			1,326.76000	1.32676	1,191,000	5.80	0.00	0
R186	On	07/11/2019	Bond Future	8.25	Call			1,080.07000	1.08007	1,193,850	5.80	0.00	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,593.90000	2.59390	2,746,350	6.38	0.00	0
R186	On	06/02/2020	Bond Future	8.57	Put			1,352.65000	1.35265	1,250,500	6.38	0.00	0
R186	On	06/02/2020	Bond Future	9.00	Put			728.72000	0.72872	665,960	6.84	0.00	0
R186	On	06/02/2020	Bond Future	8.50	Call			2,356.33000	2.35633	2,501,050	6.32	0.00	0
R186	On	06/02/2020	Bond Future	8.50	Put			1,495.69000	1.49569	1,385,810	6.32	0.00	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,559.17000	2.55917	2,710,540	6.37	0.00	0
R186	On	06/02/2020	Bond Future	8.56	Put			1,372.19000	1.37219	1,268,960	6.37	0.00	0
R186	On	06/02/2020	Bond Future	8.11	Put			2,536.44000	2.53644	2,380,070	6.01	0.00	0
R186	On	06/02/2020	Bond Future	8.11	Call			1,245.34000	1.24534	1,343,570	6.01	0.00	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,524.94000	2.52494	2,675,210	6.36	0.00	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,392.26000	1.39226	1,287,930	6.36	0.00	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,271.37000	4.27137	4,463,210	6.84	0.00	0
R186	On	07/05/2020	Bond Future	8.08	Put			3,090.47000	3.09047	2,930,940	5.64	0.00	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,470.39000	1.47039	1,570,660	5.65	0.00	0
R186	On	07/05/2020	Bond Future	7.60	Put			4,817.14000	4.81714	4,608,970	5.07	0.00	0
R186	On	07/05/2020	Bond Future	8.09	Put			3,060.55000	3.06055	2,902,050	5.65	0.00	0
R186	On	07/05/2020	Bond Future	7.60	Call			527.30000	0.52730	577,900	5.07	0.00	0
R186	On	07/05/2020	Bond Future	8.28	Put			2,535.59000	2.53559	2,396,330	5.85	0.00	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,970.47000	1.97047	2,089,980	5.85	0.00	0
R186	On	07/05/2020	Bond Future	8.08	Call			1,446.02000	1.44602	1,545,260	5.64	0.00	0
R186	On	07/05/2020	Bond Future	8.93	Call			4,163.42000	4.16342	4,338,660	6.57	0.00	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,311.06000	1.31106	1,227,530	6.57	0.00	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,421.88000	1.42188	1,520,080	5.63	0.00	0
R186	On	07/05/2020	Bond Future	8.07	Put			3,120.64000	3.12064	2,960,070	5.63	0.00	0
Total R186 Option												0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For R186									11,603,502.00	100
R197 On 07/11/2019 Bond Future			308.63851	308.63851	308.27178	308.27178			11,728,263.38	38
R197 On 06/02/2020 Bond Future			306.61021	306.61021	306.23505	306.23505			0.00	0
R197 On 07/05/2020 Bond Future			312.35148	312.35148	311.97064	311.97064			0.00	0
Total R197 Future									11,728,263.38	38
Total For R197									11,728,263.38	38
R202 On 07/11/2019 Bond Future			234.20969	234.20969	234.19388	234.19388			0.00	0
R202 On 06/02/2020 Bond Future			234.41440	234.41440	234.39688	234.39688			0.00	0
R202 On 07/05/2020 Bond Future			238.80376	238.80376	238.78679	238.78679			0.00	0
Total R202 Future									0.00	0
Total For R202									0.00	0
R2023 On 07/11/2019 Bond Future			7.25267	102.98226	7.29843	102.84897		2.69	205,964.52	2
R2023 On 06/02/2020 Bond Future			7.25536	104.83589	7.30567	104.69950		2.76	0.00	0
R2023 On 07/05/2020 Bond Future			7.22571	102.84136	7.28074	102.70297		2.76	0.00	0
Total R2023 Future									205,964.52	2
R2023 On 07/11/2019 Bond Future	7.98	Put			57.93000	0.05793	46,000	3.17	0.00	0
R2023 On 07/11/2019 Bond Future	7.99	Call			2,044.62000	2.04462	2,166,300	3.18	0.00	0
R2023 On 07/11/2019 Bond Future	7.99	Put			56.24000	0.05624	44,630	3.18	0.00	0
R2023 On 07/11/2019 Bond Future	8.00	Call			2,071.45000	2.07145	2,193,430	3.19	0.00	0
R2023 On 07/11/2019 Bond Future	8.00	Put			54.67000	0.05467	43,360	3.19	0.00	0
R2023 On 07/11/2019 Bond Future	7.98	Call			2,017.91000	2.01791	2,139,270	3.17	0.00	0
R2023 On 06/02/2020 Bond Future	7.52	Call			1,097.89000	1.09789	1,182,140	2.77	0.00	0
R2023 On 06/02/2020 Bond Future	7.52	Put			519.39000	0.51939	467,250	2.77	0.00	0
R2023 On 06/02/2020 Bond Future	7.53	Call			1,116.59000	1.11659	1,201,510	2.78	0.00	0
R2023 On 06/02/2020 Bond Future	7.53	Put			511.20000	0.51120	459,730	2.78	0.00	0
R2023 On 06/02/2020 Bond Future	7.54	Call			1,135.15000	1.13515	1,220,730	2.79	0.00	0
R2023 On 06/02/2020 Bond Future	7.54	Put			502.87000	0.50287	452,060	2.79	0.00	0
R2023 On 07/05/2020 Bond Future	6.91	Put			1,346.08000	1.34608	1,252,530	2.30	0.00	0
R2023 On 07/05/2020 Bond Future	6.89	Call			386.70000	0.38670	430,070	2.28	0.00	0
R2023 On 07/05/2020 Bond Future	6.89	Put			1,374.47000	1.37447	1,279,450	2.28	0.00	0
R2023 On 07/05/2020 Bond Future	6.90	Call			397.85000	0.39785	441,950	2.29	0.00	0
R2023 On 07/05/2020 Bond Future	6.90	Put			1,360.20000	1.36020	1,265,910	2.29	0.00	0
R2023 On 07/05/2020 Bond Future	6.91	Call			409.16000	0.40916	454,000	2.30	0.00	0
Total R2023 Option									0.00	0
Total For R2023									205,964.52	2

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2030	On	07/11/2019	Bond Future			8.96366	95.87734	9.01196	95.57257		8.64	287,632.02	3
R2030	On	06/02/2020	Bond Future			9.02429	93.59438	9.07455	93.28353		9.14	0.00	0
R2030	On	07/05/2020	Bond Future			9.08294	95.32531	9.13507	95.00920		9.09	0.00	0
Total R2030 Future												287,632.02	3
R2030	On	07/11/2019	Bond Future	9.47	Put			485.19000	0.48519	414,780	8.88	0.00	0
R2030	On	07/11/2019	Bond Future	9.76	Call			4,787.40000	4.78740	5,054,060	9.32	0.00	0
R2030	On	07/11/2019	Bond Future	9.76	Put			230.49000	0.23049	192,380	9.32	0.00	0
R2030	On	07/11/2019	Bond Future	9.70	Call			4,471.96000	4.47196	4,733,240	9.22	0.00	0
R2030	On	07/11/2019	Bond Future	9.70	Put			269.52000	0.26952	226,030	9.22	0.00	0
R2030	On	07/11/2019	Bond Future	8.60	Put			3,075.40000	3.07540	2,836,160	7.91	0.00	0
R2030	On	07/11/2019	Bond Future	8.60	Call			433.23000	0.43323	498,760	7.91	0.00	0
R2030	On	07/11/2019	Bond Future	9.10	Put			1,186.09000	1.18609	1,049,760	8.50	0.00	0
R2030	On	07/11/2019	Bond Future	9.10	Call			1,738.27000	1.73827	1,906,710	8.50	0.00	0
R2030	On	07/11/2019	Bond Future	9.85	Call			5,267.91000	5.26791	5,541,450	9.47	0.00	0
R2030	On	07/11/2019	Bond Future	9.85	Put			182.82000	0.18282	151,590	9.47	0.00	0
R2030	On	07/11/2019	Bond Future	8.57	Put			3,226.35000	3.22635	2,981,870	7.87	0.00	0
R2030	On	07/11/2019	Bond Future	8.57	Call			387.95000	0.38795	448,240	7.87	0.00	0
R2030	On	07/11/2019	Bond Future	9.12	Put			1,134.15000	1.13415	1,001,930	8.52	0.00	0
R2030	On	07/11/2019	Bond Future	9.12	Call			1,811.16000	1.81116	1,983,710	8.52	0.00	0
R2030	On	07/11/2019	Bond Future	8.40	Put			4,160.53000	4.16053	3,891,350	7.74	0.00	0
R2030	On	07/11/2019	Bond Future	8.40	Call			200.10000	0.20010	235,690	7.74	0.00	0
R2030	On	07/11/2019	Bond Future	8.95	Call			1,239.20000	1.23920	1,375,930	8.35	0.00	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,407.38000	3.40738	3,644,580	8.90	0.00	0
R2030	On	07/11/2019	Bond Future	9.49	Put			460.49000	0.46049	392,920	8.90	0.00	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,311.28000	3.31128	3,545,640	8.88	0.00	0
R2030	On	07/11/2019	Bond Future	8.95	Put			1,630.41000	1.63041	1,462,370	8.35	0.00	0
R2030	On	07/11/2019	Bond Future	9.35	Call			2,754.53000	2.75453	2,970,230	8.75	0.00	0
R2030	On	07/11/2019	Bond Future	9.35	Put			657.76000	0.65776	568,690	8.75	0.00	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,359.27000	3.35927	3,595,060	8.89	0.00	0
R2030	On	07/11/2019	Bond Future	9.48	Put			472.76000	0.47276	403,780	8.89	0.00	0
R2030	On	06/02/2020	Bond Future	8.40	Call			596.97000	0.59697	661,070	8.12	0.00	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,488.77000	2.48877	2,654,690	9.04	0.00	0
R2030	On	06/02/2020	Bond Future	9.15	Put			2,024.67000	2.02467	1,879,740	9.04	0.00	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,523.29000	2.52329	2,690,540	9.05	0.00	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,997.91000	1.99791	1,854,310	9.05	0.00	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,454.48000	2.45448	2,619,070	9.03	0.00	0
R2030	On	06/02/2020	Bond Future	9.14	Put			2,051.72000	2.05172	1,905,460	9.03	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2030	On	06/02/2020	Bond Future	9.00	Put			2,461.21000	2.46121	2,295,880	8.89	0.00	0
R2030	On	06/02/2020	Bond Future	9.00	Call			1,999.64000	1.99964	2,145,160	8.89	0.00	0
R2030	On	06/02/2020	Bond Future	8.40	Put			4,885.21000	4.88521	4,638,460	8.12	0.00	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,808.23000	1.80823	1,929,930	8.55	0.00	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,927.15000	3.92715	3,732,740	8.55	0.00	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,834.76000	1.83476	1,957,590	8.56	0.00	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,891.39000	3.89139	3,698,110	8.56	0.00	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,781.92000	1.78192	1,902,480	8.54	0.00	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,963.18000	3.96318	3,767,630	8.54	0.00	0
Total R2030 Option												0.00	0
Total For R2030												287,632.02	3
R2032	On	07/11/2019	Bond Future			9.34577	93.01127	9.39914	92.64686		10.05	93,011.27	1
R2032	On	06/02/2020	Bond Future			9.41422	94.68539	9.46957	94.31386		10.11	0.00	0
R2032	On	07/05/2020	Bond Future			9.47914	92.27622	9.53641	91.89824		10.72	0.00	0
Total R2032 Future												93,011.27	1
R2032	On	07/11/2019	Bond Future	9.72	Put			827.65000	0.82765	714,660	10.34	0.00	0
R2032	On	07/11/2019	Bond Future	9.70	Call			2,883.28000	2.88328	3,130,790	10.31	0.00	0
R2032	On	07/11/2019	Bond Future	9.70	Put			865.88000	0.86588	748,980	10.31	0.00	0
R2032	On	07/11/2019	Bond Future	9.71	Call			2,929.91000	2.92991	3,179,380	10.33	0.00	0
R2032	On	07/11/2019	Bond Future	9.71	Put			846.52000	0.84652	731,580	10.33	0.00	0
R2032	On	07/11/2019	Bond Future	9.72	Call			2,976.97000	2.97697	3,228,390	10.34	0.00	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,302.59000	2.30259	2,479,020	10.01	0.00	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,769.91000	2.76991	2,574,810	10.01	0.00	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,236.15000	2.23615	2,409,430	9.99	0.00	0
R2032	On	06/02/2020	Bond Future	9.38	Put			2,838.42000	2.83842	2,640,170	9.99	0.00	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,269.37000	2.26937	2,444,230	10.00	0.00	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,804.13000	2.80413	2,607,460	10.00	0.00	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,465.66000	4.46566	4,235,180	10.08	0.00	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,106.82000	2.10682	2,255,620	10.09	0.00	0
R2032	On	07/05/2020	Bond Future	9.19	Put			4,426.31000	4.42631	4,197,130	10.09	0.00	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,049.72000	2.04972	2,195,920	10.07	0.00	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,505.59000	4.50559	4,273,810	10.07	0.00	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,078.02000	2.07802	2,225,520	10.08	0.00	0
Total R2032 Option												0.00	0
Total For R2032												93,011.27	1
R2035	On	07/11/2019	Bond Future			9.65602	95.58743	9.69895	95.26409		10.98	20,168,947.73	211

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2035	On	06/02/2020	Bond Future			9.73273	97.30792	9.77722	96.97819		11.02	0.00	0
R2035	On	07/05/2020	Bond Future			9.79975	94.60329	9.84566	94.26792		11.79	0.00	0
R2035	On	06/08/2020	Bond Future			9.86775	96.36317	9.92000	9.92000			0.00	0
Total R2035 Future												20,168,947.73	211
R2035	On	07/11/2019	Bond Future	8.92	Put			6,259.21000	6.25921	5,957,030	9.45	0.00	0
R2035	On	07/11/2019	Bond Future	8.92	Call			128.59000	0.12859	149,750	9.45	0.00	0
R2035	On	07/11/2019	Bond Future	9.52	Put			2,583.31000	2.58331	2,379,030	10.66	0.00	0
R2035	On	07/11/2019	Bond Future	9.52	Call			1,224.61000	1.22461	1,343,670	10.66	0.00	0
R2035	On	07/11/2019	Bond Future	10.21	Call			4,361.74000	4.36174	4,608,520	11.77	0.00	0
R2035	On	07/11/2019	Bond Future	9.88	Put			1,287.59000	1.28759	1,157,220	11.17	0.00	0
R2035	On	07/11/2019	Bond Future	9.89	Call			2,680.12000	2.68012	2,875,000	11.18	0.00	0
R2035	On	07/11/2019	Bond Future	9.89	Put			1,260.86000	1.26086	1,132,400	11.18	0.00	0
R2035	On	07/11/2019	Bond Future	9.87	Call			2,586.80000	2.58680	2,777,850	11.15	0.00	0
R2035	On	07/11/2019	Bond Future	10.21	Put			635.45000	0.63545	558,890	11.77	0.00	0
R2035	On	07/11/2019	Bond Future	9.87	Put			1,314.62000	1.31462	1,182,330	11.15	0.00	0
R2035	On	07/11/2019	Bond Future	9.88	Call			2,633.35000	2.63335	2,826,320	11.17	0.00	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,136.01000	2.13601	2,275,140	10.52	0.00	0
R2035	On	06/02/2020	Bond Future	9.60	Put			3,459.66000	3.45966	3,269,060	10.52	0.00	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,170.69000	2.17069	2,311,250	10.54	0.00	0
R2035	On	06/02/2020	Bond Future	9.61	Put			3,418.92000	3.41892	3,229,750	10.54	0.00	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,101.63000	2.10163	2,239,330	10.51	0.00	0
R2035	On	06/02/2020	Bond Future	9.59	Put			3,500.79000	3.50079	3,308,760	10.51	0.00	0
R2035	On	07/05/2020	Bond Future	9.49	Put			5,053.78000	5.05378	4,848,920	11.23	0.00	0
R2035	On	07/05/2020	Bond Future	9.47	Put			5,142.39000	5.14239	4,935,290	11.20	0.00	0
R2035	On	07/05/2020	Bond Future	10.75	Call			7,799.50000	7.79950	8,048,760	12.83	0.00	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,539.95000	1.53995	1,453,840	12.83	0.00	0
R2035	On	07/05/2020	Bond Future	9.48	Call			2,377.10000	2.37710	2,506,490	11.21	0.00	0
R2035	On	07/05/2020	Bond Future	9.48	Put			5,098.08000	5.09808	4,892,100	11.21	0.00	0
R2035	On	07/05/2020	Bond Future	9.49	Call			2,408.75000	2.40875	2,539,260	11.23	0.00	0
R2035	On	07/05/2020	Bond Future	9.11	Put			6,953.11000	6.95311	6,706,300	10.70	0.00	0
R2035	On	07/05/2020	Bond Future	9.11	Call			1,359.14000	1.35914	1,447,700	10.70	0.00	0
R2035	On	07/05/2020	Bond Future	9.75	Put			3,997.51000	3.99751	3,821,330	11.53	0.00	0
R2035	On	07/05/2020	Bond Future	9.75	Call			3,296.71000	3.29671	3,455,900	11.53	0.00	0
R2035	On	07/05/2020	Bond Future	9.47	Call			2,345.37000	2.34537	2,473,640	11.20	0.00	0
R2035	On	06/08/2020	Bond Future	9.93	Call			0.00000	0.00000	447,590		0.00	0
R2035	On	06/08/2020	Bond Future	9.93	Put			0.00000	0.00000	0,000		0.00	0
R2035	On	06/08/2020	Bond Future	9.91	Call			0.00000	0.00000	304,130		0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2035 On 06/08/2020 Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0
R2035 On 06/08/2020 Bond Future	9.00	Put			0.00000	0.00000	6,581,930		0.00	0
R2035 On 06/08/2020 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	14,957
R2035 On 06/08/2020 Bond Future	9.92	Call			0.00000	0.00000	375,900		0.00	0
R2035 On 06/08/2020 Bond Future	9.92	Put			0.00000	0.00000	0,000		0.00	0
Total R2035 Option									0.00	14,957
Total For R2035									20,168,947.73	15,168
R2037 On 07/11/2019 Bond Future			9.77236	91.87598	9.81520	91.55151		11.60	92,059,731.96	1,002
R2037 On 06/02/2020 Bond Future			9.84412	89.27039	9.88843	88.93957		12.22	0.00	0
R2037 On 07/05/2020 Bond Future			9.91416	90.92138	9.95984	90.58496		12.48	0.00	0
Total R2037 Future									92,059,731.96	1,002
R2037 On 07/11/2019 Bond Future	9.96	Call			2,465.17000	2,465.17	2,652,190	11.54	0.00	0
R2037 On 07/11/2019 Bond Future	9.96	Put			1,381.55000	1,381.55	1,244,100	11.54	0.00	0
R2037 On 07/11/2019 Bond Future	9.97	Call			2,510.83000	2,510.83	2,699,820	11.56	0.00	0
R2037 On 07/11/2019 Bond Future	9.97	Put			1,353.11000	1,353.11	1,217,630	11.56	0.00	0
R2037 On 07/11/2019 Bond Future	9.95	Call			2,419.90000	2,419.90	2,604,940	11.53	0.00	0
R2037 On 07/11/2019 Bond Future	9.95	Put			1,410.47000	1,410.47	1,271,040	11.53	0.00	0
R2037 On 06/02/2020 Bond Future	9.66	Put			3,769.57000	3,769.57	3,571,960	11.76	0.00	0
R2037 On 06/02/2020 Bond Future	9.67	Call			2,077.43000	2,077.43	2,212,060	11.78	0.00	0
R2037 On 06/02/2020 Bond Future	9.67	Put			3,726.39000	3,726.39	3,530,200	11.78	0.00	0
R2037 On 06/02/2020 Bond Future	9.68	Call			2,111.37000	2,111.37	2,247,410	11.79	0.00	0
R2037 On 06/02/2020 Bond Future	9.68	Put			3,683.84000	3,683.84	3,489,060	11.79	0.00	0
R2037 On 06/02/2020 Bond Future	9.66	Call			2,044.02000	2,044.02	2,177,230	11.76	0.00	0
R2037 On 07/05/2020 Bond Future	9.59	Call			2,455.86000	2,455.86	2,586,150	12.01	0.00	0
R2037 On 07/05/2020 Bond Future	9.59	Put			5,235.93000	5,235.93	5,029,800	12.01	0.00	0
R2037 On 07/05/2020 Bond Future	9.60	Call			2,487.67000	2,487.67	2,619,060	12.02	0.00	0
R2037 On 07/05/2020 Bond Future	9.60	Put			5,190.86000	5,190.86	4,985,830	12.02	0.00	0
R2037 On 07/05/2020 Bond Future	9.61	Call			2,519.70000	2,519.70	2,652,190	12.03	0.00	0
R2037 On 07/05/2020 Bond Future	9.61	Put			5,146.10000	5,146.10	4,942,170	12.03	0.00	0
Total R2037 Option									0.00	0
Total For R2037									92,059,731.96	1,002
R2040 On 07/11/2019 Bond Future			9.89287	94.77264	9.94079	94.38388		12.04	189,545.28	2
R2040 On 06/02/2020 Bond Future			9.96525	91.96874	10.01480	91.57232		12.71	0.00	0
R2040 On 07/05/2020 Bond Future			10.03589	93.66966	10.08695	93.26649		13.00	0.00	0
Total R2040 Future									189,545.28	2
R2040 On 07/11/2019 Bond Future	9.80	Call			1,464.56000	1,464.56	1,619,890	11.73	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2040	On	07/11/2019	Bond Future	9.30	Put			5,689.25000	5.68925	5,345,150	10.57	0.00	0
R2040	On	07/11/2019	Bond Future	9.30	Call			267.18000	0.26718	311,840	10.57	0.00	0
R2040	On	07/11/2019	Bond Future	10.04	Put			1,655.88000	1.65588	1,481,990	12.10	0.00	0
R2040	On	07/11/2019	Bond Future	10.05	Call			2,499.34000	2.49934	2,716,590	12.12	0.00	0
R2040	On	07/11/2019	Bond Future	10.05	Put			1,623.03000	1.62303	1,451,520	12.12	0.00	0
R2040	On	07/11/2019	Bond Future	10.03	Call			2,406.09000	2.40609	2,618,570	12.09	0.00	0
R2040	On	07/11/2019	Bond Future	10.03	Put			1,689.26000	1.68926	1,512,980	12.09	0.00	0
R2040	On	07/11/2019	Bond Future	9.80	Put			2,614.22000	2.61422	2,380,790	11.73	0.00	0
R2040	On	07/11/2019	Bond Future	10.04	Call			2,452.51000	2.45251	2,667,380	12.10	0.00	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,012.67000	2.01267	2,167,200	11.97	0.00	0
R2040	On	06/02/2020	Bond Future	9.75	Put			4,163.26000	4.16326	3,921,370	11.97	0.00	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,047.55000	2.04755	2,203,810	11.99	0.00	0
R2040	On	06/02/2020	Bond Future	9.76	Put			4,115.48000	4.11548	3,875,320	11.99	0.00	0
R2040	On	06/02/2020	Bond Future	9.74	Call			1,977.64000	1.97764	2,130,430	11.95	0.00	0
R2040	On	06/02/2020	Bond Future	9.74	Put			4,211.01000	4.21101	3,967,380	11.95	0.00	0
R2040	On	06/02/2020	Bond Future	9.00	Put			9,065.20000	9.06520	8,712,840	10.99	0.00	0
R2040	On	06/02/2020	Bond Future	9.00	Call			371.13000	0.37113	415,190	10.99	0.00	0
R2040	On	06/02/2020	Bond Future	8.40	Put			14,519.44000	14.51944	14,132,450	10.99	0.00	0
R2040	On	06/02/2020	Bond Future	8.40	Call			63.31000	0.06331	72,740	10.99	0.00	0
R2040	On	07/05/2020	Bond Future	9.74	Put			5,457.96000	5.45796	5,214,890	12.37	0.00	0
R2040	On	07/05/2020	Bond Future	9.75	Call			2,696.45000	2.69645	2,857,900	12.38	0.00	0
R2040	On	07/05/2020	Bond Future	9.75	Put			5,410.19000	5.41019	5,168,470	12.38	0.00	0
R2040	On	07/05/2020	Bond Future	9.73	Call			2,626.95000	2.62695	2,785,710	12.35	0.00	0
R2040	On	07/05/2020	Bond Future	9.73	Put			5,505.77000	5.50577	5,261,360	12.35	0.00	0
R2040	On	07/05/2020	Bond Future	9.74	Call			2,661.74000	2.66174	2,821,840	12.37	0.00	0
Total R2040 Option												0.00	0
Total For R2040												189,545.28	2
R2044	On	07/11/2019	Bond Future			9.94106	91.60866	9.98889	91.21431		12.67	7,328,692.80	80
R2044	On	06/02/2020	Bond Future			10.01110	88.87299	10.06049	88.47110		13.38	0.00	0
R2044	On	07/05/2020	Bond Future			10.07934	90.51665	10.13021	90.10779		13.68	0.00	0
Total R2044 Future												7,328,692.80	80
R2044	On	07/11/2019	Bond Future	9.74	Put			3,225.25000	3.22525	2,961,600	12.24	0.00	0
R2044	On	07/11/2019	Bond Future	9.74	Call			1,140.73000	1.14073	1,271,430	12.24	0.00	0
R2044	On	07/11/2019	Bond Future	10.52	Call			4,885.27000	4.88527	5,189,190	13.71	0.00	0
R2044	On	07/11/2019	Bond Future	10.07	Put			1,758.50000	1.75850	1,577,630	12.79	0.00	0
R2044	On	07/11/2019	Bond Future	10.05	Call			2,328.66000	2.32866	2,537,270	12.75	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2044	On	07/11/2019	Bond Future	10.52	Put			695.97000	0.69597	605,540	13.71	0.00	0
R2044	On	07/11/2019	Bond Future	10.05	Put			1,829.04000	1.82904	1,643,300	12.75	0.00	0
R2044	On	07/11/2019	Bond Future	9.19	Put			7,121.18000	7.12118	6,751,580	10.91	0.00	0
R2044	On	07/11/2019	Bond Future	9.19	Call			131.24000	0.13124	155,990	10.91	0.00	0
R2044	On	07/11/2019	Bond Future	10.06	Call			2,374.35000	2.37435	2,585,400	12.77	0.00	0
R2044	On	07/11/2019	Bond Future	10.06	Put			1,793.42000	1.79342	1,610,120	12.77	0.00	0
R2044	On	07/11/2019	Bond Future	10.07	Call			2,420.62000	2.42062	2,634,100	12.79	0.00	0
R2044	On	06/02/2020	Bond Future	9.09	Put			8,908.47000	8.90847	8,555,190	11.56	0.00	0
R2044	On	06/02/2020	Bond Future	9.09	Call			416.86000	0.41686	465,470	11.56	0.00	0
R2044	On	06/02/2020	Bond Future	9.74	Put			4,536.55000	4.53655	4,282,050	12.58	0.00	0
R2044	On	06/02/2020	Bond Future	9.74	Call			1,873.29000	1.87329	2,020,680	12.58	0.00	0
R2044	On	06/02/2020	Bond Future	10.78	Put			1,227.41000	1.22741	1,127,910	14.30	0.00	0
R2044	On	06/02/2020	Bond Future	9.77	Call			1,975.81000	1.97581	2,128,450	12.64	0.00	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,384.13000	4.38413	4,134,880	12.64	0.00	0
R2044	On	06/02/2020	Bond Future	9.78	Call			2,010.33000	2.01033	2,164,730	12.65	0.00	0
R2044	On	06/02/2020	Bond Future	9.78	Put			4,333.93000	4.33393	4,086,440	12.65	0.00	0
R2044	On	06/02/2020	Bond Future	9.76	Call			1,941.61000	1.94161	2,092,510	12.62	0.00	0
R2044	On	06/02/2020	Bond Future	9.76	Put			4,434.78000	4.43478	4,183,790	12.62	0.00	0
R2044	On	06/02/2020	Bond Future	10.78	Call			6,751.58000	6.75158	7,053,970	14.30	0.00	0
R2044	On	07/05/2020	Bond Future	9.80	Call			2,785.22000	2.78522	2,950,370	13.11	0.00	0
R2044	On	07/05/2020	Bond Future	9.80	Put			5,496.87000	5.49687	5,253,160	13.11	0.00	0
R2044	On	07/05/2020	Bond Future	9.81	Call			2,820.81000	2.82081	2,987,310	13.12	0.00	0
R2044	On	07/05/2020	Bond Future	9.81	Put			5,448.31000	5.44831	5,205,950	13.12	0.00	0
R2044	On	07/05/2020	Bond Future	9.79	Call			2,750.15000	2.75015	2,913,950	13.10	0.00	0
R2044	On	07/05/2020	Bond Future	9.79	Put			5,546.08000	5.54608	5,301,020	13.10	0.00	0
R2044	On	07/05/2020	Bond Future	9.26	Put			8,654.45000	8.65445	8,338,290	12.24	0.00	0
R2044	On	07/05/2020	Bond Future	9.26	Call			1,198.89000	1.19889	1,291,590	12.24	0.00	0
R2044	On	07/05/2020	Bond Future	9.91	Put			4,981.00000	4.98100	4,752,140	13.26	0.00	0
R2044	On	07/05/2020	Bond Future	9.91	Call			3,187.96000	3.18796	3,367,960	13.26	0.00	0
R2044	On	07/05/2020	Bond Future	11.02	Call			8,440.69000	8.44069	8,743,370	14.92	0.00	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,774.34000	1.77434	1,668,160	14.92	0.00	0
R2044	On	07/05/2020	Bond Future	9.33	Put			8,181.08000	8.18108	7,873,870	12.36	0.00	0
R2044	On	07/05/2020	Bond Future	9.33	Call			1,363.26000	1.36326	1,464,910	12.36	0.00	0
R2044	On	07/05/2020	Bond Future	9.98	Put			4,674.44000	4.67444	4,454,920	13.35	0.00	0
R2044	On	07/05/2020	Bond Future	9.98	Call			3,457.94000	3.45794	3,647,280	13.35	0.00	0
R2044	On	07/05/2020	Bond Future	11.09	Call			8,824.84000	8.82484	9,132,830	15.07	0.00	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,670.62000	1.67062	1,569,750	15.07	0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total R2044 Option									0.00	0
Total For R2044									7,328,692.80	80
R2048 On 07/11/2019 Bond Future			9.92696	90.64712	9.98497	90.15553		13.05	0.00	0
R2048 On 06/02/2020 Bond Future			9.99832	92.27875	10.05825	91.77767		13.13	0.00	0
R2048 On 07/05/2020 Bond Future			10.06100	89.54455	10.12268	89.03474		14.11	0.00	0
R2048 On 06/08/2020 Bond Future			10.12430	91.21028	10.19000	10.19000			0.00	0
Total R2048 Future									0.00	0
R2048 On 07/11/2019 Bond Future	10.02	Call			2,251.38000	2,251.38	2,508,600	13.08	0.00	0
R2048 On 07/11/2019 Bond Future	10.02	Put			1,956.81000	1,956.81	1,722,440	13.08	0.00	0
R2048 On 07/11/2019 Bond Future	10.03	Call			2,297.30000	2,297.30	2,557,610	13.10	0.00	0
R2048 On 07/11/2019 Bond Future	10.03	Put			1,918.96000	1,918.96	1,687,680	13.10	0.00	0
R2048 On 07/11/2019 Bond Future	10.01	Call			2,206.07000	2,206.07	2,460,170	13.07	0.00	0
R2048 On 07/11/2019 Bond Future	10.01	Put			1,995.42000	1,995.42	1,757,930	13.07	0.00	0
R2048 On 06/02/2020 Bond Future	9.71	Call			1,798.43000	1,798.43	1,978,270	12.28	0.00	0
R2048 On 06/02/2020 Bond Future	9.71	Put			4,781.29000	4,781.29	4,460,050	12.28	0.00	0
R2048 On 06/02/2020 Bond Future	9.72	Call			1,832.65000	1,832.65	2,014,710	12.30	0.00	0
R2048 On 06/02/2020 Bond Future	9.72	Put			4,727.41000	4,727.41	4,408,390	12.30	0.00	0
R2048 On 06/02/2020 Bond Future	9.70	Call			1,764.33000	1,764.33	1,941,940	12.26	0.00	0
R2048 On 06/02/2020 Bond Future	9.70	Put			4,835.43000	4,835.43	4,511,960	12.26	0.00	0
R2048 On 07/05/2020 Bond Future	9.78	Call			2,779.40000	2,779.40	2,985,590	13.48	0.00	0
R2048 On 07/05/2020 Bond Future	9.78	Put			5,678.71000	5,678.71	5,375,090	13.48	0.00	0
R2048 On 07/05/2020 Bond Future	9.79	Call			2,815.77000	2,815.77	3,023,690	13.50	0.00	0
R2048 On 07/05/2020 Bond Future	9.79	Put			5,628.11000	5,628.11	5,326,220	13.50	0.00	0
R2048 On 07/05/2020 Bond Future	9.77	Call			2,743.56000	2,743.56	2,948,030	13.47	0.00	0
R2048 On 07/05/2020 Bond Future	9.77	Put			5,729.97000	5,729.97	5,424,630	13.47	0.00	0
R2048 On 06/08/2020 Bond Future	10.20	Call			0.00000	0.00000	617,680		0.00	0
R2048 On 06/08/2020 Bond Future	10.20	Put			0.00000	0.00000	0,000		0.00	0
R2048 On 06/08/2020 Bond Future	10.18	Call			0.00000	0.00000	455,230		0.00	0
R2048 On 06/08/2020 Bond Future	10.18	Put			0.00000	0.00000	0,000		0.00	0
R2048 On 06/08/2020 Bond Future	9.25	Put			0.00000	0.00000	7,724,210		0.00	0
R2048 On 06/08/2020 Bond Future	9.25	Call			0.00000	0.00000	0,000		0.00	14,297
R2048 On 06/08/2020 Bond Future	10.19	Call			0.00000	0.00000	536,520		0.00	0
R2048 On 06/08/2020 Bond Future	10.19	Put			0.00000	0.00000	0,000		0.00	0
Total R2048 Option									0.00	14,297
Total For R2048									0.00	14,297
R207 On 07/11/2019 Bond Future			6.39391	102.47611	6.43538	102.46875		0.06	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total R207 Future												0.00	0
R207	On	07/11/2019	Bond Future	2.08	Put			779.69000	0.77969	772,330	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.06	Call			0.00000	0.00000	0,000	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.06	Put			783.30000	0.78330	775,940	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.00000	0.00000	0,000	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.07	Put			781.49000	0.78149	774,130	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.00000	0.00000	0,000	0.11	0.00	0
Total R207 Option												0.00	0
Total For R207												0.00	0
R208	On	07/11/2019	Bond Future			6.48862	101.12376	6.49385	101.11692		0.80	0.00	0
R208	On	06/02/2020	Bond Future			6.30209	102.94387	6.30906	102.93632		0.70	0.00	0
R208	On	07/05/2020	Bond Future			5.95255	101.44374	5.96097	101.43654		0.60	0.00	0
Total R208 Future												0.00	0
R208	On	07/11/2019	Bond Future	6.84	Call			491.29000	0.49129	496,240	1.03	0.00	0
R208	On	07/11/2019	Bond Future	6.84	Put			40.41000	0.04041	38,520	1.03	0.00	0
R208	On	07/11/2019	Bond Future	6.82	Call			468.04000	0.46804	472,900	1.01	0.00	0
R208	On	07/11/2019	Bond Future	6.82	Put			43.13000	0.04313	41,150	1.01	0.00	0
R208	On	07/11/2019	Bond Future	6.83	Call			479.70000	0.47970	484,600	1.02	0.00	0
R208	On	07/11/2019	Bond Future	6.83	Put			41.80000	0.04180	39,860	1.02	0.00	0
R208	On	06/02/2020	Bond Future	6.13	Put			281.76000	0.28176	276,210	0.61	0.00	0
R208	On	06/02/2020	Bond Future	6.14	Call			91.79000	0.09179	93,860	0.61	0.00	0
R208	On	06/02/2020	Bond Future	6.14	Put			275.18000	0.27518	269,700	0.61	0.00	0
R208	On	06/02/2020	Bond Future	6.12	Call			83.59000	0.08359	85,520	0.60	0.00	0
R208	On	06/02/2020	Bond Future	6.12	Put			288.71000	0.28871	283,090	0.60	0.00	0
R208	On	06/02/2020	Bond Future	6.13	Call			87.51000	0.08751	89,510	0.61	0.00	0
R208	On	07/05/2020	Bond Future	4.81	Call			1.43000	0.00143	1,480	0.50	0.00	0
R208	On	07/05/2020	Bond Future	4.81	Put			994.24000	0.99424	987,090	0.50	0.00	0
R208	On	07/05/2020	Bond Future	4.82	Call			1.51000	0.00151	1,570	0.50	0.00	0
R208	On	07/05/2020	Bond Future	4.82	Put			985.63000	0.98563	978,490	0.50	0.00	0
R208	On	07/05/2020	Bond Future	4.80	Call			1.34000	0.00134	1,390	0.50	0.00	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,002.85000	1.00285	995,700	0.50	0.00	0
Total R208 Option												0.00	0
Total For R208												0.00	0
R209	On	07/11/2019	Bond Future			9.64303	73.05646	9.69085	72.74843		12.40	65,020,249.40	890
R209	On	06/02/2020	Bond Future			9.70791	74.37141	9.75725	74.05742		12.63	0.00	0
R209	On	07/05/2020	Bond Future			9.76962	72.59507	9.82041	72.27563		13.28	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total R209 Future												65,020,249.40	890
R209	On	07/11/2019	Bond Future	9.81	Call			2,020.93000	2.02093	2,195,040	12.49	0.00	0
R209	On	07/11/2019	Bond Future	9.81	Put			1,261.66000	1.26166	1,127,740	12.49	0.00	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,058.63000	2.05863	2,234,610	12.51	0.00	0
R209	On	07/11/2019	Bond Future	9.82	Put			1,236.17000	1.23617	1,104,120	12.51	0.00	0
R209	On	07/11/2019	Bond Future	9.80	Call			1,983.44000	1.98344	2,155,670	12.48	0.00	0
R209	On	07/11/2019	Bond Future	8.92	Call			136.75000	0.13675	160,680	11.05	803.40	5
R209	On	07/11/2019	Bond Future	9.33	Put			3,014.65000	3.01465	2,787,620	11.74	0.00	0
R209	On	07/11/2019	Bond Future	9.33	Call			642.40000	0.64240	723,400	11.74	3,617.00	5
R209	On	07/11/2019	Bond Future	9.80	Put			1,287.44000	1.28744	1,151,640	12.48	0.00	0
R209	On	07/11/2019	Bond Future	9.77	Call			1,873.10000	1.87310	2,039,630	12.43	0.00	0
R209	On	07/11/2019	Bond Future	9.77	Put			1,367.42000	1.36742	1,225,920	12.43	6,129.60	5
R209	On	07/11/2019	Bond Future	9.50	Put			2,274.44000	2.27444	2,079,740	12.05	0.00	0
R209	On	07/11/2019	Bond Future	9.50	Call			1,033.63000	1.03363	1,146,960	12.05	0.00	0
R209	On	07/11/2019	Bond Future	8.92	Put			5,343.20000	5.34320	5,059,100	11.05	0.00	0
R209	On	06/02/2020	Bond Future	9.50	Call			1,636.47000	1.63647	1,759,990	11.86	0.00	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,295.55000	3.29555	3,105,080	11.86	0.00	0
R209	On	06/02/2020	Bond Future	9.51	Call			1,664.46000	1.66446	1,789,340	11.88	0.00	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,258.02000	3.25802	3,068,910	11.88	0.00	0
R209	On	06/02/2020	Bond Future	9.52	Call			1,692.70000	1.69270	1,818,940	11.89	0.00	0
R209	On	06/02/2020	Bond Future	9.52	Put			3,220.83000	3.22083	3,033,080	11.89	0.00	0
R209	On	07/05/2020	Bond Future	9.45	Call			1,990.95000	1.99095	2,114,690	12.39	0.00	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,368.42000	4.36842	4,172,720	12.39	0.00	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,018.99000	2.01899	2,143,820	12.41	0.00	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,330.80000	4.33080	4,136,190	12.41	0.00	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,047.22000	2.04722	2,173,150	12.42	0.00	0
R209	On	07/05/2020	Bond Future	9.47	Put			4,293.45000	4.29345	4,099,940	12.42	0.00	0
Total R209 Option												10,550.00	15
Total For R209												65,030,799.40	905
R210	On	07/11/2019	Bond Future			189.75858	189.75858	190.18042	190.18042			0.00	0
R210	On	06/02/2020	Bond Future			193.21997	193.21997	193.64839	193.64839			0.00	0
R210	On	07/05/2020	Bond Future			194.18765	194.18765	194.62478	194.62478			0.00	0
Total R210 Future												0.00	0
Total For R210												0.00	0
R212	On	07/11/2019	Bond Future			162.74102	162.74102	162.73346	162.73346			0.00	0
R212	On	06/02/2020	Bond Future			163.46376	163.46376	163.45498	163.45498			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R212	On	07/05/2020	Bond Future			166.52458	166.52458	166.51636	166.51636			0.00	0
Total R212 Future												0.00	0
Total For R212												0.00	0
R213	On	07/11/2019	Bond Future			9.19454	86.16891	9.25297	85.80668		9.70	0.00	0
R213	On	06/02/2020	Bond Future			9.26282	87.71994	9.32347	87.35061		9.88	0.00	0
R213	On	07/05/2020	Bond Future			9.32094	85.78952	9.38366	85.41383		10.24	0.00	0
Total R213 Future												0.00	0
R213	On	07/11/2019	Bond Future	9.60	Call			2,771.19000	2.77119	3,030,270	9.82	0.00	0
R213	On	07/11/2019	Bond Future	9.60	Put			661.75000	0.66175	558,600	9.82	0.00	0
R213	On	07/11/2019	Bond Future	9.58	Call			2,684.24000	2.68424	2,939,450	9.79	0.00	0
R213	On	07/11/2019	Bond Future	9.58	Put			694.45000	0.69445	587,430	9.79	0.00	0
R213	On	07/11/2019	Bond Future	9.59	Call			2,727.52000	2.72752	2,984,680	9.80	0.00	0
R213	On	07/11/2019	Bond Future	9.59	Put			677.87000	0.67787	572,800	9.80	0.00	0
R213	On	06/02/2020	Bond Future	9.27	Put			2,417.87000	2.41787	2,227,410	9.62	0.00	0
R213	On	06/02/2020	Bond Future	9.28	Call			2,123.40000	2.12340	2,303,850	9.63	0.00	0
R213	On	06/02/2020	Bond Future	9.28	Put			2,387.89000	2.38789	2,199,010	9.63	0.00	0
R213	On	06/02/2020	Bond Future	9.26	Call			2,061.60000	2.06160	2,238,870	9.61	0.00	0
R213	On	06/02/2020	Bond Future	9.26	Put			2,448.15000	2.44815	2,256,090	9.61	0.00	0
R213	On	06/02/2020	Bond Future	9.27	Call			2,092.38000	2.09238	2,271,250	9.62	0.00	0
R213	On	07/05/2020	Bond Future	9.00	Put			4,075.51000	4.07551	3,842,400	9.54	0.00	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,768.37000	1.76837	1,912,290	9.55	0.00	0
R213	On	07/05/2020	Bond Future	9.01	Put			4,039.65000	4.03965	3,807,880	9.55	0.00	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,794.61000	1.79461	1,939,860	9.57	0.00	0
R213	On	07/05/2020	Bond Future	9.02	Put			4,004.06000	4.00406	3,773,620	9.57	0.00	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,742.34000	1.74234	1,884,920	9.54	0.00	0
Total R213 Option												0.00	0
Total For R213												0.00	0
R214	On	07/11/2019	Bond Future			9.88632	71.42584	9.93402	71.10783		13.44	71,425.84	1
R214	On	06/02/2020	Bond Future			9.95678	72.71147	10.00602	72.38722		13.63	0.00	0
R214	On	07/05/2020	Bond Future			10.01862	70.75731	10.06924	70.42746		14.47	0.00	0
Total R214 Future												71,425.84	1
R214	On	07/11/2019	Bond Future	10.01	Call			1,963.61000	1.96361	2,134,430	13.46	0.00	0
R214	On	07/11/2019	Bond Future	10.01	Put			1,461.79000	1.46179	1,314,600	13.46	0.00	0
R214	On	07/11/2019	Bond Future	10.02	Call			2,001.04000	2.00104	2,173,790	13.47	0.00	0
R214	On	07/11/2019	Bond Future	10.02	Put			1,433.60000	1.43360	1,288,340	13.47	0.00	0
R214	On	07/11/2019	Bond Future	10.00	Call			1,926.53000	1.92653	2,095,410	13.44	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R214	On	07/11/2019	Bond Future	10.00	Put			1,490.42000	1.49042	1,341,290	13.44	0.00	0
R214	On	06/02/2020	Bond Future	9.71	Call			1,628.57000	1.62857	1,751,520	12.73	0.00	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,614.54000	3.61454	3,413,240	12.73	0.00	0
R214	On	06/02/2020	Bond Future	9.72	Call			1,657.08000	1.65708	1,781,430	12.75	0.00	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,574.51000	3.57451	3,374,610	12.75	0.00	0
R214	On	06/02/2020	Bond Future	9.73	Call			1,686.05000	1.68605	1,811,790	12.77	0.00	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,535.04000	3.53504	3,336,530	12.77	0.00	0
R214	On	07/05/2020	Bond Future	9.76	Call			2,336.77000	2.33677	2,472,710	13.70	0.00	0
R214	On	07/05/2020	Bond Future	9.76	Put			4,391.18000	4.39118	4,197,270	13.70	0.00	0
R214	On	07/05/2020	Bond Future	9.77	Call			2,366.54000	2.36654	2,503,570	13.71	0.00	0
R214	On	07/05/2020	Bond Future	9.77	Put			4,353.02000	4.35302	4,160,200	13.71	0.00	0
R214	On	07/05/2020	Bond Future	9.75	Call			2,307.19000	2.30719	2,442,040	13.68	0.00	0
R214	On	07/05/2020	Bond Future	9.75	Put			4,429.63000	4.42963	4,234,630	13.68	0.00	0
Total R214 Option												0.00	0
Total For R214												71,425.84	1
Total for Bond												208,767,516.20	31,599
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total E170 Future												0.00	0
Total For E170												0.00	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES23 Future												0.00	0
Total For ES23												0.00	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES23A Future												0.00	0
Total For ES23A												0.00	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES26 Future												0.00	0
Total For ES26												0.00	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES26A Future												0.00	0
Total For ES26A												0.00	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES33 Future												0.00	0
Total For ES33												0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES33A Future									0.00	0
Total For ES33A									0.00	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES42 Future									0.00	0
Total For ES42									0.00	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total I2025 Future									0.00	0
Total For I2025									0.00	0
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
Total I2033 Future									0.00	0
Total For I2033									0.00	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total I2038 Future									0.00	0
Total For I2038									0.00	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total I2046 Future									0.00	0
Total For I2046									0.00	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total I2050 Future									0.00	0
Total For I2050									0.00	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R186 Future									0.00	0
Total For R186									0.00	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R186/R207 Future									0.00	0
Total For R186/R207									0.00	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R186/R208 Future									0.00	0
Total For R186/R208									0.00	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R197 Future									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For R197										0.00	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R202 Future										0.00	0
Total For R202										0.00	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R2023 Future										0.00	0
Total For R2023										0.00	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R2030 Future										0.00	0
Total For R2030										0.00	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R2032 Future										0.00	0
Total For R2032										0.00	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R2035 Future										0.00	0
Total For R2035										0.00	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R2037 Future										0.00	0
Total For R2037										0.00	0
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
Total R2040 Future										0.00	0
Total For R2040										0.00	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R2044 Future										0.00	0
Total For R2044										0.00	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R2048 Future										0.00	0
Total For R2048										0.00	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R207 Future										0.00	0
Total For R207										0.00	0
R207/R On 15/01/2020 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
Total R207/R203 Future										0.00	0
Total For R207/R203										0.00	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R208 Future										0.00	0
Total For R208										0.00	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R208/R204 Future										0.00	0
Total For R208/R204										0.00	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R208/R207 Future										0.00	0
Total For R208/R207										0.00	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0
Total R209 Future										0.00	0
Total For R209										0.00	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R209/R186 Future										0.00	0
Total For R209/R186										0.00	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R209/R204 Future										0.00	0
Total For R209/R204										0.00	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R209/R208 Future										0.00	0
Total For R209/R208										0.00	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R210 Future										0.00	0
Total For R210										0.00	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R212 Future										0.00	0
Total For R212										0.00	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R213 Future										0.00	0
Total For R213										0.00	0
R213/R On 28/02/2031 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
Total R213/R186 Future										0.00	0
Total For R213/R186										0.00	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R214 Future										0.00	0
Total For R214										0.00	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
Total R214/R209 Future										0.00	0
Total For R214/R209										0.00	0
Total for Price Contribution										0.00	0
GOVI On 07/11/2019 GOVI			686.36700	686.36700	684.01400	684.01400				0.00	0
GOVI On 06/02/2020 GOVI			698.72200	698.72200	696.32100	696.32100				0.00	0
GOVI On 07/05/2020 GOVI			711.64100	711.64100	709.19900	709.19900				0.00	0
Total GOVI Future										0.00	0
GOVI On 07/11/2019 GOVI	672.91	Call			111,040.00000	11.10400	134,570,000			0.00	0
GOVI On 07/11/2019 GOVI	672.91	Put			0.00000	0.00000	0,000			0.00	0
GOVI On 07/11/2019 GOVI	672.92	Call			110,940.00000	11.09400	134,470,000			0.00	0
GOVI On 07/11/2019 GOVI	672.92	Put			0.00000	0.00000	0,000			0.00	0
GOVI On 07/11/2019 GOVI	672.90	Call			111,140.00000	11.11400	134,670,000			0.00	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000			0.00	0
GOVI On 06/02/2020 GOVI	703.14	Call			0.00000	0.00000	0,000			0.00	0
GOVI On 06/02/2020 GOVI	703.14	Put			68,190.00000	6.81900	44,180,000			0.00	0
GOVI On 06/02/2020 GOVI	703.15	Call			0.00000	0.00000	0,000			0.00	0
GOVI On 06/02/2020 GOVI	703.15	Put			68,290.00000	6.82900	44,280,000			0.00	0
GOVI On 06/02/2020 GOVI	703.13	Call			0.00000	0.00000	0,000			0.00	0
GOVI On 06/02/2020 GOVI	703.13	Put			68,090.00000	6.80900	44,080,000			0.00	0
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			107,910.00000	10.79100	83,490,000			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			108,010.00000	10.80100	83,590,000			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			107,810.00000	10.78100	83,390,000			0.00	0
Total GOVI Option										0.00	0
Total For GOVI										0.00	0
Total for GOVI										0.00	0
AL37 On 07/11/2019 Index Future			667.84300	667.84300	666.90000	666.90000				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
AL37 On 06/02/2020 Index Future			679.86500	679.86500	678.90000	678.90000			0.00	0
AL37 On 07/05/2020 Index Future			692.43500	692.43500	691.45500	691.45500			0.00	0
Total AL37 Future									0.00	0
Total For AL37									0.00	0
AL7T On 07/11/2019 Index Future			775.56300	775.56300	773.38900	773.38900			0.00	0
AL7T On 06/02/2020 Index Future			789.52300	789.52300	787.30400	787.30400			0.00	0
AL7T On 07/05/2020 Index Future			804.12100	804.12100	801.86400	801.86400			0.00	0
Total AL7T Future									0.00	0
Total For AL7T									0.00	0
ALBI On 07/11/2019 Index Future			693.42900	693.42900	691.12200	691.12200			0.00	0
ALBI On 06/02/2020 Index Future			705.91100	705.91100	703.55700	703.55700			0.00	0
ALBI On 07/05/2020 Index Future			718.96300	718.96300	716.56800	716.56800			0.00	0
Total ALBI Future									0.00	0
Total For ALBI									0.00	0
IGOV On 07/11/2019 Index Future			263.30200	263.30200	263.27900	263.27900			0.00	0
IGOV On 06/02/2020 Index Future			268.10500	268.10500	268.07900	268.07900			0.00	0
IGOV On 07/05/2020 Index Future			273.12500	273.12500	273.10000	273.10000			0.00	0
Total IGOV Future									0.00	0
Total For IGOV									0.00	0
Total for Index									0.00	0
JIBAR F On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0
Total Jibar Future									0.00	0
Total For JIBAR FUTURE									0.00	0
Total for Jibar									0.00	0
5Y STN On 21/12/2021 Interest Rate Swap			95.08000	95.08000	95.15000	95.15000			0.00	0
Total 5Y STND Future									0.00	0
Total For 5Y STND									0.00	0
Total for Interest Rate Swap									0.00	0
Total for Derivatives :									208,767,516.20	31,599
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.54112			0.00	0
Total AA06 SPOT									0.00	0
Total For AA06									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AA06/JIBAR SPOT									0.00	0
Total For AA06/JIBAR									0.00	0
AA07 On 15/04/2021 Spot Bond			8.18000	105.49126	8.18000	105.46816			74,205,688,000.00	9,071,600
Total AA07 SPOT									74,205,688,000.00	9,071,600
Total For AA07									74,205,688,000.00	9,071,600
AB01/R On 24/11/2020 Spot Bond			10.00000	108.95700	10.00000	108.92900			0.00	0
Total AB01/R186 SPOT									0.00	0
Total For AB01/R186									0.00	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB014U SPOT									0.00	0
Total For AB014U									0.00	0
AB015L On 19/11/2019 Spot Bond			10.84000	102.94116	10.84000	102.91131			0.00	0
Total AB015U SPOT									0.00	0
Total For AB015U									0.00	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB016U SPOT									0.00	0
Total For AB016U									0.00	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB017U SPOT									0.00	0
Total For AB017U									0.00	0
AB018L On 04/09/2020 Spot Bond			11.37000	99.84527	11.37000	99.81527			0.00	0
Total AB018U SPOT									0.00	0
Total For AB018U									0.00	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB019U SPOT									0.00	0
Total For AB019U									0.00	0
AB020L On 03/09/2022 Spot Bond			11.81000	99.87536	11.81000	99.84422			0.00	0
Total AB020U SPOT									0.00	0
Total For AB020U									0.00	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB021U SPOT									0.00	0
Total For AB021U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB023U SPOT									0.00	0
Total For AB023U									0.00	0
AB024L On 05/05/2021 Spot Bond			100.00000	38.47100	100.00000	38.38633			0.00	0
Total AB024U SPOT									0.00	0
Total For AB024U									0.00	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB025U SPOT									0.00	0
Total For AB025U									0.00	0
AB026L On 20/08/2021 Spot Bond			100.00000	29.82409	100.00000	29.75845			0.00	0
Total AB026U SPOT									0.00	0
Total For AB026U									0.00	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB028U SPOT									0.00	0
Total For AB028U									0.00	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB029U SPOT									0.00	0
Total For AB029U									0.00	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB030U SPOT									0.00	0
Total For AB030U									0.00	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB031U SPOT									0.00	0
Total For AB031U									0.00	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB032U SPOT									0.00	0
Total For AB032U									0.00	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB033U SPOT									0.00	0
Total For AB033U									0.00	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB034U SPOT									0.00	0
Total For AB034U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABC12: On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total ABC1234/R2022 SPOT									0.00	0
Total For ABC1234/R2022									0.00	0
ABCPI3: On 07/12/2023 Spot Bond			4.83000	4.83000	4.83000	282.28572			0.00	0
Total ABCPI3 SPOT									0.00	0
Total For ABCPI3									0.00	0
ABF19L: On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ABF19U SPOT									0.00	0
Total For ABF19U									0.00	0
ABFN08: On 17/03/2020 Spot Bond					0.00000	102.30817			0.00	0
Total ABFN08 SPOT									0.00	0
Total For ABFN08									0.00	0
ABFN09: On 17/03/2026 Spot Bond					0.00000	101.89499			0.00	0
Total ABFN09 SPOT									0.00	0
Total For ABFN09									0.00	0
ABFN10: On 28/10/2019 Spot Bond					0.00000	100.73078			0.00	0
Total ABFN10 SPOT									0.00	0
Total For ABFN10									0.00	0
ABFN13: On 14/05/2020 Spot Bond					0.00000	100.76529			0.00	0
Total ABFN13 SPOT									0.00	0
Total For ABFN13									0.00	0
ABFN14: On 14/05/2022 Spot Bond					0.00000	101.69395			0.00	0
Total ABFN14 SPOT									0.00	0
Total For ABFN14									0.00	0
ABFN15: On 11/11/2020 Spot Bond					0.00000	101.01287			0.00	0
Total ABFN15 SPOT									0.00	0
Total For ABFN15									0.00	0
ABFN16: On 11/11/2022 Spot Bond					0.00000	101.81176			0.00	0
Total ABFN16 SPOT									0.00	0
Total For ABFN16									0.00	0
ABFN18: On 26/09/2023 Spot Bond					0.00000	103.40807			0.00	0
Total ABFN18 SPOT									0.00	0
Total For ABFN18									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
ABFN21 On 30/05/2020 Spot Bond					0.00000	100.28636				0.00	0
Total ABFN20 SPOT										0.00	0
Total For ABFN20										0.00	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.05915				0.00	0
Total ABFN21 SPOT										0.00	0
Total For ABFN21										0.00	0
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.13409				0.00	1,000,000,000
Total ABFN22 SPOT										0.00	1,000,000,000
Total For ABFN22										0.00	1,000,000,000
ABFN2 On 25/05/2027 Spot Bond					0.00000	102.37144				0.00	0
Total ABFN23 SPOT										0.00	0
Total For ABFN23										0.00	0
ABFN2 On 17/10/2020 Spot Bond					0.00000	101.17568				0.00	0
Total ABFN24 SPOT										0.00	0
Total For ABFN24										0.00	0
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.04985				0.00	0
Total ABFN25 SPOT										0.00	0
Total For ABFN25										0.00	0
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.08188				0.00	0
Total ABFN26 SPOT										0.00	0
Total For ABFN26										0.00	0
ABFN2 On 29/08/2021 Spot Bond					0.00000	99.99989				0.00	0
Total ABFN27 SPOT										0.00	0
Total For ABFN27										0.00	0
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.16980				0.00	0
Total ABFN28 SPOT										0.00	0
Total For ABFN28										0.00	0
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.46995				0.00	0
Total ABFN29 SPOT										0.00	0
Total For ABFN29										0.00	0
ABFN3 On 29/08/2028 Spot Bond					0.00000	100.30908				0.00	0
Total ABFN30 SPOT										0.00	0
Total For ABFN30										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.31132				0.00	0
Total ABFN31 SPOT										0.00	0
Total For ABFN31										0.00	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.49822				0.00	0
Total ABFN32 SPOT										0.00	0
Total For ABFN32										0.00	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.63931				0.00	0
Total ABFN33 SPOT										0.00	0
Total For ABFN33										0.00	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.69264				0.00	0
Total ABFN34 SPOT										0.00	0
Total For ABFN34										0.00	0
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.50432				0.00	0
Total ABFN35 SPOT										0.00	0
Total For ABFN35										0.00	0
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.70908				0.00	0
Total ABFN36 SPOT										0.00	0
Total For ABFN36										0.00	0
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.52431				0.00	0
Total ABFN37 SPOT										0.00	0
Total For ABFN37										0.00	0
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.82474				0.00	0
Total ABFN38 SPOT										0.00	0
Total For ABFN38										0.00	0
ABK10 On 14/02/2020 Spot Bond					0.00000	100.96473				0.00	0
Total ABK10 SPOT										0.00	0
Total For ABK10										0.00	0
ABK12 On 20/05/2022 Spot Bond					0.00000	100.27089				0.00	0
Total ABK12 SPOT										0.00	0
Total For ABK12										0.00	0
ABK6 On 05/06/2020 Spot Bond					0.00000	99.83024				0.00	0
Total ABK6 SPOT										0.00	0
Total For ABK6										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABK8 On 03/06/2021 Spot Bond					0.00000	99.29952			0.00	0
Total ABK8 SPOT									0.00	0
Total For ABK8									0.00	0
ABK9 On 18/11/2019 Spot Bond					0.00000	100.24345			0.00	0
Total ABK9 SPOT									0.00	0
Total For ABK9									0.00	0
ABKI02 On 05/06/2020 Spot Bond			6.20000	6.20000	6.20000	149.59949			0.00	0
Total ABKI02 SPOT									0.00	0
Total For ABKI02									0.00	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	67.45159	100.00000	67.29648			0.00	0
Total ABKI02/R212 SPOT									0.00	0
Total For ABKI02/R212									0.00	0
ABKI03 On 13/10/2021 Spot Bond			6.50000	6.50000	6.50000	132.74227			0.00	0
Total ABKI03 SPOT									0.00	0
Total For ABKI03									0.00	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	25.92223	100.00000	25.86262			0.00	0
Total ABKI03/R212 SPOT									0.00	0
Total For ABKI03/R212									0.00	0
ABKI04 On 13/03/2024 Spot Bond			7.98000	7.98000	7.98000	128.13949			0.00	0
Total ABKI04 SPOT									0.00	0
Total For ABKI04									0.00	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.83047	100.00000	12.80112			0.00	0
Total ABKI04/I2025 SPOT									0.00	0
Total For ABKI04/I2025									0.00	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	94.74072			0.00	0
Total ABKS1 SPOT									0.00	0
Total For ABKS1									0.00	0
ABN05 On 18/04/2021 Spot Bond			4.14000	204.07234	4.14000	204.03186			0.00	0
Total ABN05 SPOT									0.00	0
Total For ABN05									0.00	0
ABN61 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	129.35272			0.00	0
Total ABN61 SPOT									0.00	0
Total For ABN61									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABN62 On 31/03/2028 Spot Bond			4.35000	4.35000	4.35000	175.65303			0.00	0
Total ABN62 SPOT									0.00	0
Total For ABN62									0.00	0
ABN63 On 07/12/2033 Spot Bond			4.10000	4.10000	4.10000	216.02084			0.00	0
Total ABN63 SPOT									0.00	0
Total For ABN63									0.00	0
ABN67 On 28/02/2023 Spot Bond			8.89500	8.89500	8.89500	96.57424			0.00	0
Total ABN67 SPOT									0.00	0
Total For ABN67									0.00	0
ABN79 On 21/12/2026 Spot Bond			9.65500	9.65500	9.65500	106.31010			0.00	0
Total ABN79 SPOT									0.00	0
Total For ABN79									0.00	0
ABN80 On 31/03/2021 Spot Bond			7.55500	7.55500	7.55500	101.59246			0.00	0
Total ABN80 SPOT									0.00	0
Total For ABN80									0.00	0
ABN87 On 21/12/2026 Spot Bond			10.20000	10.20000	10.20000	103.46897			0.00	0
Total ABN87 SPOT									0.00	0
Total For ABN87									0.00	0
ABS11 On 09/04/2021 Spot Bond			7.58000	106.42336	7.58000	106.40174		9,528,978,696,000.00	1,257,121,200	
Total ABS11 SPOT								9,528,978,696,000.00	1,257,121,200	
Total For ABS11								9,528,978,696,000.00	1,257,121,200	
ABS12 On 14/05/2020 Spot Bond			7.73000	103.72900	7.73000	103.70763		654,029,116,000.00	84,609,200	
Total ABS12 SPOT								654,029,116,000.00	84,609,200	
Total For ABS12								654,029,116,000.00	84,609,200	
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.73250	9.20000	102.70739		0.00	0	
Total ABS12/R207 SPOT								0.00	0	
Total For ABS12/R207								0.00	0	
ABS13 On 14/05/2022 Spot Bond			8.26000	106.18579	8.26000	106.16244		4,877,447,400,000.00	590,490,000	
Total ABS13 SPOT								4,877,447,400,000.00	590,490,000	
Total For ABS13								4,877,447,400,000.00	590,490,000	
ABS14 On 11/11/2020 Spot Bond			7.39000	104.93760	7.39000	104.91691		0.00	0	
Total ABS14 SPOT								0.00	0	
Total For ABS14								0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABS15 On 11/11/2022 Spot Bond			8.21500	107.20514	8.21500	107.18169			0.00	0
Total ABS15 SPOT									0.00	0
Total For ABS15									0.00	0
ABS16 On 11/11/2025 Spot Bond			8.94000	109.91901	8.94000	109.89289			0.00	0
Total ABS16 SPOT									0.00	0
Total For ABS16									0.00	0
ABS17 On 11/11/2027 Spot Bond			9.00000	112.51911	9.00000	112.49219		27,000,000,000,000.00	3,000,000,000	1
Total ABS17 SPOT								27,000,000,000,000.00	3,000,000,000	1,
Total For ABS17								27,000,000,000,000.00	3,000,000,000	1,
ABS18 On 26/09/2023 Spot Bond			8.25500	109.57546	8.25500	109.55137			0.00	0
Total ABS18 SPOT									0.00	0
Total For ABS18									0.00	0
ABS6 On 01/06/2020 Spot Bond			7.71500	102.34581	7.71500	102.32464		677,312,194,000.00	87,791,600	
Total ABS6 SPOT								677,312,194,000.00	87,791,600	
Total For ABS6								677,312,194,000.00	87,791,600	
ABS7 On 11/09/2026 Spot Bond			8.85000	103.84951	8.85000	103.82508		94,964,854,200,000.00	10,730,492,000	5
Total ABS7 SPOT								94,964,854,200,000.00	10,730,492,000	5,
Total For ABS7								94,964,854,200,000.00	10,730,492,000	5,
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.15977	100.00000	13.13081			0.00	0
Total ABS7/R186 SPOT									0.00	0
Total For ABS7/R186									0.00	0
ABS12 On 07/12/2023 Spot Bond			3.68000	3.68000	3.68000	294.73820			0.00	0
Total ABS12 SPOT									0.00	0
Total For ABS12									0.00	0
ABS14 On 31/01/2022 Spot Bond			3.20000	158.54623	3.20000	158.51885			0.00	0
Total ABS14 SPOT									0.00	0
Total For ABS14									0.00	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ABT01U SPOT									0.00	0
Total For ABT01U									0.00	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ABT02U SPOT									0.00	0
Total For ABT02U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ABT03U SPOT									0.00	0
Total For ABT03U									0.00	0
ABX01 On 10/07/2024 Spot Bond			11.10000	11.10000	11.10000	100.83000			0.00	0
Total ABX01 SPOT									0.00	0
Total For ABX01									0.00	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ACIF1U SPOT									0.00	0
Total For ACIF1U									0.00	0
ACL08L On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total ACL089/JIBAR SPOT									0.00	0
Total For ACL089/JIBAR									0.00	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.87748			0.00	0
Total ACL097 SPOT									0.00	0
Total For ACL097									0.00	0
ACL09L On 20/12/2025 Spot Bond					0.00000	101.83938			0.00	0
Total ACL098 SPOT									0.00	0
Total For ACL098									0.00	0
ACL10L On 20/12/2019 Spot Bond			7.88000	7.88000	7.88000	102.54029			0.00	0
Total ACL104 SPOT									0.00	0
Total For ACL104									0.00	0
ACL127 On 20/09/2021 Spot Bond					0.00000	252.46499			0.00	0
Total ACL127 SPOT									0.00	0
Total For ACL127									0.00	0
ACL12L On 20/09/2021 Spot Bond					0.00000	252.56577			0.00	0
Total ACL128 SPOT									0.00	0
Total For ACL128									0.00	0
ACL12L On 20/09/2021 Spot Bond					0.00000	101.79197			0.00	0
Total ACL129 SPOT									0.00	0
Total For ACL129									0.00	0
ACL14L On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total ACL142/JIBAR SPOT									0.00	0
Total For ACL142/JIBAR									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ACL14 _€ On 20/12/2021 Spot Bond					0.00000	101.79771			0.00	0
Total ACL145 SPOT									0.00	0
Total For ACL145									0.00	0
ACL18 _€ On 20/09/2022 Spot Bond					0.00000	101.78244			0.00	0
Total ACL185 SPOT									0.00	0
Total For ACL185									0.00	0
ACL187 On 20/09/2020 Spot Bond					0.00000	102.22895			0.00	0
Total ACL187 SPOT									0.00	0
Total For ACL187									0.00	0
ACL18 _€ On 20/09/2020 Spot Bond					0.00000	101.82999			0.00	0
Total ACL188 SPOT									0.00	0
Total For ACL188									0.00	0
ACL19 _€ On 20/09/2022 Spot Bond					0.00000	101.83581			0.00	0
Total ACL193 SPOT									0.00	0
Total For ACL193									0.00	0
ACL19 _€ On 20/09/2022 Spot Bond					0.00000	101.83581			0.00	0
Total ACL194 SPOT									0.00	0
Total For ACL194									0.00	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.86824			0.00	0
Total ACL201 SPOT									0.00	0
Total For ACL201									0.00	0
ACL20 _€ On 20/12/2022 Spot Bond					0.00000	101.86824			0.00	0
Total ACL202 SPOT									0.00	0
Total For ACL202									0.00	0
ACL20 _€ On 30/01/2023 Spot Bond					0.00000	169.83340			0.00	0
Total ACL203 SPOT									0.00	0
Total For ACL203									0.00	0
ACL20 _€ On 14/02/2023 Spot Bond					0.00000	171.51446			0.00	0
Total ACL204 SPOT									0.00	0
Total For ACL204									0.00	0
ACL21 _€ On 20/09/2020 Spot Bond					0.00000	98.92213			0.00	0
Total ACL214 SPOT									0.00	0
Total For ACL214									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ACL217 On 20/12/2023 Spot Bond					0.00000	101.77484			0.00	0
Total ACL217 SPOT									0.00	0
Total For ACL217									0.00	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.42839			0.00	0
Total ACL218 SPOT									0.00	0
Total For ACL218									0.00	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.84345			0.00	0
Total ACL220 SPOT									0.00	0
Total For ACL220									0.00	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.76718			0.00	0
Total ACL221 SPOT									0.00	0
Total For ACL221									0.00	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.73859			0.00	0
Total ACL222 SPOT									0.00	0
Total For ACL222									0.00	0
AECI01 On 11/09/2021 Spot Bond					0.00000	102.53465			0.00	0
Total AECI01 SPOT									0.00	0
Total For AECI01									0.00	0
AECI02 On 11/09/2023 Spot Bond					0.00000	103.80943			0.00	0
Total AECI02 SPOT									0.00	0
Total For AECI02									0.00	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.18769			0.00	0
Total AECI03 SPOT									0.00	0
Total For AECI03									0.00	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.18876			0.00	0
Total AECI04 SPOT									0.00	0
Total For AECI04									0.00	0
AGL01 On 29/11/2023 Spot Bond					0.00000	99.99976			0.00	0
Total AGL01 SPOT									0.00	0
Total For AGL01									0.00	0
AGL02 On 11/04/2024 Spot Bond					0.00000	103.18277			0.00	0
Total AGL02 SPOT									0.00	0
Total For AGL02									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
AGT01 On 10/10/2023 Spot Bond					0.00000	104.11105			0.00	0
Total AGT01 SPOT									0.00	0
Total For AGT01									0.00	0
AGT02 On 28/11/2024 Spot Bond					0.00000	100.81772			0.00	0
Total AGT02 SPOT									0.00	0
Total For AGT02									0.00	0
AHF2A On 18/07/2021 Spot Bond					0.00000	101.02437			0.00	0
Total AHF2A3 SPOT									0.00	0
Total For AHF2A3									0.00	0
AHF2B On 18/07/2021 Spot Bond					0.00000	100.74727			0.00	0
Total AHF2B3 SPOT									0.00	0
Total For AHF2B3									0.00	0
AHF2C On 18/07/2021 Spot Bond					0.00000	100.85181			0.00	0
Total AHF2C3 SPOT									0.00	0
Total For AHF2C3									0.00	0
AHF3A On 18/04/2022 Spot Bond					0.00000	101.00738			0.00	0
Total AHF3A5 SPOT									0.00	0
Total For AHF3A5									0.00	0
AHF3A On 18/04/2022 Spot Bond					0.00000	101.00170			0.00	0
Total AHF3A6 SPOT									0.00	0
Total For AHF3A6									0.00	0
AHF3B On 18/04/2022 Spot Bond					0.00000	101.06417			0.00	0
Total AHF3B4 SPOT									0.00	0
Total For AHF3B4									0.00	0
AHF3B On 18/04/2022 Spot Bond					0.00000	101.12660			0.00	0
Total AHF3B5 SPOT									0.00	0
Total For AHF3B5									0.00	0
AHF3C On 18/04/2022 Spot Bond					0.00000	101.33057			0.00	0
Total AHF3C4 SPOT									0.00	0
Total For AHF3C4									0.00	0
AHF3C On 18/04/2022 Spot Bond					0.00000	101.39279			0.00	0
Total AHF3C5 SPOT									0.00	0
Total For AHF3C5									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
AHF5A On 21/08/2021 Spot Bond					0.00000	100.73355			0.00	0
Total AHF5A1 SPOT									0.00	0
Total For AHF5A1									0.00	0
AHF5A On 21/08/2023 Spot Bond					0.00000	100.19181			0.00	0
Total AHF5A2 SPOT									0.00	0
Total For AHF5A2									0.00	0
AHF5A On 21/08/2023 Spot Bond			9.08500	102.78115	9.08500	102.75633			0.00	0
Total AHF5A3 SPOT									0.00	0
Total For AHF5A3									0.00	0
AHF5B On 21/08/2023 Spot Bond					0.00000	100.19823			0.00	0
Total AHF5B1 SPOT									0.00	0
Total For AHF5B1									0.00	0
AHF5C On 21/08/2023 Spot Bond					0.00000	100.20678			0.00	0
Total AHF5C1 SPOT									0.00	0
Total For AHF5C1									0.00	0
AHF5D On 21/08/2023 Spot Bond					0.00000	100.26636			0.00	0
Total AHF5D1 SPOT									0.00	0
Total For AHF5D1									0.00	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AHL01U SPOT									0.00	0
Total For AHL01U									0.00	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AHL1AU SPOT									0.00	0
Total For AHL1AU									0.00	0
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AHL1BU SPOT									0.00	0
Total For AHL1BU									0.00	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AHY2U SPOT									0.00	0
Total For AHY2U									0.00	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AIG2U SPOT									0.00	0
Total For AIG2U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
AIR02 On 30/04/2023 Spot Bond			9.00000	112.07963	9.00000	112.05268			90,283,143,600,000.00	10,031,460,400	10
Total AIR02 SPOT									10,283,143,600,000.00	10,031,460,400	10
Total For AIR02									10,283,143,600,000.00	10,031,460,400	10
AIR04 On 29/05/2024 Spot Bond			8.58500	104.86213	8.58500	104.83818			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AIR04U SPOT									0.00	0	
Total For AIR04U									0.00	0	
AIR05 On 29/05/2030 Spot Bond			10.75500	97.75155	10.75500	97.72372			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			4.35000	180.27748	4.35000	180.24070			87,000,000,000.00	20,000,000	
Total AIRL01 SPOT									87,000,000,000.00	20,000,000	
Total For AIRL01									87,000,000,000.00	20,000,000	
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total APF01U SPOT									0.00	0	
Total For APF01U									0.00	0	
APF02 On 26/09/2019 Spot Bond					0.00000	101.73241			0.00	0	
Total APF02 SPOT									0.00	0	
Total For APF02									0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.97135			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	100.01559			0.00	0	
Total APF05 SPOT									0.00	0	
Total For APF05									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.59244			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.64959			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
APF08 On 24/07/2021 Spot Bond					0.00000	100.86886			0.00	0
Total APF08 SPOT									0.00	0
Total For APF08									0.00	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.89138			0.00	0
Total APF09 SPOT									0.00	0
Total For APF09									0.00	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS133U SPOT									0.00	0
Total For AS133U									0.00	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS139U SPOT									0.00	0
Total For AS139U									0.00	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS167U SPOT									0.00	0
Total For AS167U									0.00	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS168U SPOT									0.00	0
Total For AS168U									0.00	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS221U SPOT									0.00	0
Total For AS221U									0.00	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS224U SPOT									0.00	0
Total For AS224U									0.00	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS248U SPOT									0.00	0
Total For AS248U									0.00	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS249U SPOT									0.00	0
Total For AS249U									0.00	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS266U SPOT									0.00	0
Total For AS266U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS288U SPOT									0.00	0
Total For AS288U									0.00	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS294U SPOT									0.00	0
Total For AS294U									0.00	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS334U SPOT									0.00	0
Total For AS334U									0.00	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS343U SPOT									0.00	0
Total For AS343U									0.00	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS345U SPOT									0.00	0
Total For AS345U									0.00	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS347U SPOT									0.00	0
Total For AS347U									0.00	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS349U SPOT									0.00	0
Total For AS349U									0.00	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS350U SPOT									0.00	0
Total For AS350U									0.00	0
ASN02L On 07/12/2033 Spot Bond			4.35000	234.07674	4.35000	234.02901			0.00	0
Total ASN022 SPOT									0.00	0
Total For ASN022									0.00	0
ASN03L On 10/11/2019 Spot Bond					0.00000	100.40955			0.00	0
Total ASN036 SPOT									0.00	0
Total For ASN036									0.00	0
ASN03L On 07/12/2033 Spot Bond			4.36500	209.90694	4.36500	209.86404			0.00	0
Total ASN037 SPOT									0.00	0
Total For ASN037									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000			0.00	0
Total ASN041 SPOT									0.00	0
Total For ASN041									0.00	0
ASN05: On 22/04/2020 Spot Bond					0.00000	100.96088			0.00	0
Total ASN058 SPOT									0.00	0
Total For ASN058									0.00	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.77511			0.00	0
Total ASN059 SPOT									0.00	0
Total For ASN059									0.00	0
ASN06: On 30/04/2020 Spot Bond					0.00000	100.73557			0.00	0
Total ASN061 SPOT									0.00	0
Total For ASN061									0.00	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0
Total ASN064 SPOT									0.00	0
Total For ASN064									0.00	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.53104			0.00	0
Total ASN069 SPOT									0.00	0
Total For ASN069									0.00	0
ASN07: On 20/06/2020 Spot Bond					0.00000	102.00331			0.00	2,666,700
Total ASN078 SPOT									0.00	2,666,700
Total For ASN078									0.00	2,666,700
ASN08: On 20/09/2020 Spot Bond					0.00000	101.71563			0.00	0
Total ASN080 SPOT									0.00	0
Total For ASN080									0.00	0
ASN08: On 20/06/2020 Spot Bond					0.00000	102.55285			0.00	0
Total ASN083 SPOT									0.00	0
Total For ASN083									0.00	0
ASN08: On 03/09/2020 Spot Bond					0.00000	99.87215			0.00	0
Total ASN084 SPOT									0.00	0
Total For ASN084									0.00	0
ASN08: On 01/10/2020 Spot Bond					0.00000	123.93834			0.00	0
Total ASN087 SPOT									0.00	0
Total For ASN087									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN09 On 16/10/2020 Spot Bond					0.00000	100.00000			0.00	0
Total ASN091 SPOT									0.00	0
Total For ASN091									0.00	0
ASN09 On 21/10/2020 Spot Bond					0.00000	100.94054			0.00	0
Total ASN092 SPOT									0.00	0
Total For ASN092									0.00	0
ASN09 On 10/11/2020 Spot Bond					0.00000	100.42148			0.00	0
Total ASN096 SPOT									0.00	0
Total For ASN096									0.00	0
ASN09 On 20/12/2020 Spot Bond					0.00000	90.07408			0.00	0
Total ASN099 SPOT									0.00	0
Total For ASN099									0.00	0
ASN111 On 02/12/2020 Spot Bond					0.00000	99.90749			0.00	0
Total ASN111 SPOT									0.00	0
Total For ASN111									0.00	0
ASN11 On 07/03/2021 Spot Bond					0.00000	99.74719			0.00	0
Total ASN113 SPOT									0.00	0
Total For ASN113									0.00	0
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0
Total ASN115 SPOT									0.00	0
Total For ASN115									0.00	0
ASN12 On 20/12/2020 Spot Bond					0.00000	102.24899			0.00	0
Total ASN121 SPOT									0.00	0
Total For ASN121									0.00	0
ASN13 On 20/12/2020 Spot Bond					0.00000	102.22996			0.00	0
Total ASN134 SPOT									0.00	0
Total For ASN134									0.00	0
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN135 SPOT									0.00	0
Total For ASN135									0.00	0
ASN13 On 31/01/2022 Spot Bond			3.93000	155.89551	3.93000	155.86554			0.00	0
Total ASN137 SPOT									0.00	0
Total For ASN137									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN14(On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN140 SPOT									0.00	0
Total For ASN140									0.00	0
ASN14(On 20/06/2020 Spot Bond					0.00000	102.90724			0.00	0
Total ASN143 SPOT									0.00	0
Total For ASN143									0.00	0
ASN14(On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN144 SPOT									0.00	0
Total For ASN144									0.00	0
ASN14(On 20/06/2021 Spot Bond					0.00000	86.01519			0.00	0
Total ASN145 SPOT									0.00	0
Total For ASN145									0.00	0
ASN14(On 04/05/2021 Spot Bond					0.00000	100.59140			0.00	0
Total ASN146 SPOT									0.00	0
Total For ASN146									0.00	0
ASN14(On 04/05/2021 Spot Bond					0.00000	100.60719			0.00	0
Total ASN147 SPOT									0.00	0
Total For ASN147									0.00	0
ASN14(On 31/01/2022 Spot Bond			3.97500	155.73390	3.97500	155.70377			0.00	0
Total ASN149 SPOT									0.00	0
Total For ASN149									0.00	0
ASN15(On 31/05/2021 Spot Bond					0.00000	52.67218			0.00	0
Total ASN150 SPOT									0.00	0
Total For ASN150									0.00	0
ASN15(On 02/06/2021 Spot Bond					0.00000	99.90539			0.00	0
Total ASN152 SPOT									0.00	0
Total For ASN152									0.00	0
ASN15(On 31/03/2028 Spot Bond			4.94000	168.18537	4.94000	168.14842			0.00	0
Total ASN154 SPOT									0.00	0
Total For ASN154									0.00	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN156 SPOT									0.00	0
Total For ASN156									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0
Total ASN157 SPOT										0.00	0
Total For ASN157										0.00	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0
Total ASN159 SPOT										0.00	0
Total For ASN159										0.00	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.53012				0.00	0
Total ASN160 SPOT										0.00	0
Total For ASN160										0.00	0
ASN16: On 19/08/2021 Spot Bond					0.00000	100.24727				0.00	0
Total ASN161 SPOT										0.00	0
Total For ASN161										0.00	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0
Total ASN163 SPOT										0.00	0
Total For ASN163										0.00	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0
Total ASN164 SPOT										0.00	0
Total For ASN164										0.00	0
ASN16: On 20/06/2021 Spot Bond					0.00000	102.59855				0.00	0
Total ASN165 SPOT										0.00	0
Total For ASN165										0.00	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0
Total ASN172 SPOT										0.00	0
Total For ASN172										0.00	0
ASN17: On 02/12/2019 Spot Bond					0.00000	99.91187				0.00	0
Total ASN174 SPOT										0.00	0
Total For ASN174										0.00	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0
Total ASN176 SPOT										0.00	0
Total For ASN176										0.00	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0
Total ASN177 SPOT										0.00	0
Total For ASN177										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN18 On 20/06/2022 Spot Bond					0.00000	101.96741			0.00	0
Total ASN181 SPOT									0.00	0
Total For ASN181									0.00	0
ASN19 On 12/06/2020 Spot Bond					0.00000	101.87832			0.00	0
Total ASN190 SPOT									0.00	0
Total For ASN190									0.00	0
ASN19 On 30/06/2022 Spot Bond					0.00000	101.52492			0.00	0
Total ASN194 SPOT									0.00	0
Total For ASN194									0.00	0
ASN19 On 31/01/2038 Spot Bond			4.69000	101.41986	4.69000	101.39833			0.00	0
Total ASN195 SPOT									0.00	0
Total For ASN195									0.00	0
ASN19 On 20/06/2022 Spot Bond					0.00000	101.67762			0.00	0
Total ASN196 SPOT									0.00	0
Total For ASN196									0.00	0
ASN20 On 20/06/2022 Spot Bond					0.00000	101.69326			0.00	0
Total ASN203 SPOT									0.00	0
Total For ASN203									0.00	0
ASN20 On 20/06/2022 Spot Bond					0.00000	101.80157			0.00	0
Total ASN204 SPOT									0.00	0
Total For ASN204									0.00	0
ASN20 On 24/08/2021 Spot Bond					0.00000	100.02840			0.00	0
Total ASN208 SPOT									0.00	0
Total For ASN208									0.00	0
ASN20 On 24/08/2025 Spot Bond					0.00000	100.03579			0.00	0
Total ASN209 SPOT									0.00	0
Total For ASN209									0.00	0
ASN21 On 28/08/2020 Spot Bond					0.00000	100.02144			0.00	0
Total ASN210 SPOT									0.00	0
Total For ASN210									0.00	0
ASN21 On 29/08/2022 Spot Bond					0.00000	99.99985			0.00	0
Total ASN214 SPOT									0.00	0
Total For ASN214									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN24: On 09/03/2020 Spot Bond					0.00000	99.86127			0.00	0
Total ASN243 SPOT									0.00	0
Total For ASN243									0.00	0
ASN25: On 29/05/2021 Spot Bond					0.00000	99.99983			0.00	0
Total ASN255 SPOT									0.00	0
Total For ASN255									0.00	0
ASN26: On 20/06/2023 Spot Bond					0.00000	101.96359			0.00	0
Total ASN264 SPOT									0.00	0
Total For ASN264									0.00	0
ASN27: On 20/06/2023 Spot Bond					0.00000	101.68715			0.00	0
Total ASN274 SPOT									0.00	0
Total For ASN274									0.00	0
ASN27: On 15/08/2023 Spot Bond					0.00000	100.34330			0.00	0
Total ASN278 SPOT									0.00	0
Total For ASN278									0.00	0
ASN27: On 20/08/2048 Spot Bond					0.00000	100.22553			0.00	0
Total ASN279 SPOT									0.00	0
Total For ASN279									0.00	0
ASN28: On 21/08/2023 Spot Bond					0.00000	100.19780			0.00	0
Total ASN280 SPOT									0.00	0
Total For ASN280									0.00	0
ASN28: On 13/09/2025 Spot Bond					0.00000	101.97849			0.00	0
Total ASN286 SPOT									0.00	0
Total For ASN286									0.00	0
ASN29: On 26/09/2023 Spot Bond					0.00000	101.63539			0.00	0
Total ASN291 SPOT									0.00	0
Total For ASN291									0.00	0
ASN30: On 20/12/2023 Spot Bond					0.00000	101.76340			0.00	0
Total ASN300 SPOT									0.00	0
Total For ASN300									0.00	0
ASN31: On 20/12/2023 Spot Bond					0.00000	102.07783			0.00	0
Total ASN310 SPOT									0.00	0
Total For ASN310									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN314 On 17/01/2020 Spot Bond					0.00000	103.03168			0.00	0
Total ASN314 SPOT									0.00	0
Total For ASN314									0.00	0
ASN315 On 20/01/2021 Spot Bond					0.00000	101.98181			0.00	0
Total ASN315 SPOT									0.00	0
Total For ASN315									0.00	0
ASN316 On 30/04/2020 Spot Bond					0.00000	100.74285			0.00	0 14
Total ASN316 SPOT									0.00	0 14,;
Total For ASN316									0.00	0 14,;
ASN317 On 30/03/2020 Spot Bond					0.00000	101.40685			0.00	0
Total ASN317 SPOT									0.00	0
Total For ASN317									0.00	0
ASN318 On 31/03/2029 Spot Bond			4.32500	4.32500	4.32500	94.25886			0.00	0
Total ASN318 SPOT									0.00	0
Total For ASN318									0.00	0
ASN319 On 28/02/2033 Spot Bond			4.51500	4.51500	4.51500	90.39386			0.00	0
Total ASN319 SPOT									0.00	0
Total For ASN319									0.00	0
ASN327 On 20/06/2024 Spot Bond					0.00000	101.70387			0.00	0
Total ASN327 SPOT									0.00	0
Total For ASN327									0.00	0
ASN328 On 20/06/2024 Spot Bond					0.00000	101.85486			0.00	0
Total ASN328 SPOT									0.00	0
Total For ASN328									0.00	0
ASN333 On 09/05/2024 Spot Bond					0.00000	100.42619			0.00	0
Total ASN333 SPOT									0.00	0
Total For ASN333									0.00	0
ASN335 On 20/06/2024 Spot Bond					0.00000	101.71188			0.00	0
Total ASN335 SPOT									0.00	0
Total For ASN335									0.00	0
ASN337 On 31/01/2038 Spot Bond			4.45000	104.90425	4.45000	104.88264			0.00	0
Total ASN337 SPOT									0.00	0
Total For ASN337									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN34 On 20/06/2024 Spot Bond					0.00000	101.78242			0.00	0
Total ASN341 SPOT									0.00	0
Total For ASN341									0.00	0
ASN34 On 12/02/2021 Spot Bond					0.00000	100.39331			0.00	0
Total ASN342 SPOT									0.00	0
Total For ASN342									0.00	0
ASN34 On 12/02/2021 Spot Bond					0.00000	100.39331			0.00	0
Total ASN344 SPOT									0.00	0
Total For ASN344									0.00	0
ASN34 On 20/06/2024 Spot Bond					0.00000	101.34634			0.00	0
Total ASN346 SPOT									0.00	0
Total For ASN346									0.00	0
ASN35 On 20/06/2024 Spot Bond					0.00000	101.46453			0.00	0
Total ASN351 SPOT									0.00	0
Total For ASN351									0.00	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.92971			0.00	0
Total ASN354 SPOT									0.00	0
Total For ASN354									0.00	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.35152			0.00	0
Total ASN358 SPOT									0.00	0
Total For ASN358									0.00	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ASN75U SPOT									0.00	0
Total For ASN75U									0.00	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.44658			0.00	0
Total BAW18 SPOT									0.00	0
Total For BAW18									0.00	0
BAW19 On 05/12/2020 Spot Bond			7.81500	104.28727	7.81500	104.26543		15,630,000,000,000.00	2,000,000,000	1
Total BAW19 SPOT								15,630,000,000,000.00	2,000,000,000	1
Total For BAW19								15,630,000,000,000.00	2,000,000,000	1
BAW21 On 24/03/2022 Spot Bond			7.83000	107.35464	7.83000	107.33224		0.00	0	0
Total BAW21 SPOT								0.00	0	0
Total For BAW21								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
BAW21 On 24/03/2022 Spot Bond			9.30000	103.99238	9.30000	103.96670			0.00	0
Total BAW21/R208 SPOT									0.00	0
Total For BAW21/R208									0.00	0
BAW22 On 07/12/2022 Spot Bond					0.00000	100.74223			0.00	0
Total BAW22 SPOT									0.00	0
Total For BAW22									0.00	0
BAW24 On 30/09/2019 Spot Bond					0.00000	101.65334			0.00	0
Total BAW24 SPOT									0.00	0
Total For BAW24									0.00	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.04251			0.00	0
Total BAW25 SPOT									0.00	0
Total For BAW25									0.00	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAW26U SPOT									0.00	0
Total For BAW26U									0.00	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAW27U SPOT									0.00	0
Total For BAW27U									0.00	0
BAW28 On 06/06/2022 Spot Bond					0.00000	100.92071			0.00	105,300,000
Total BAW28 SPOT									0.00	105,300,000
Total For BAW28									0.00	105,300,000
BAW29 On 22/02/2023 Spot Bond					0.00000	100.16786			0.00	0
Total BAW29 SPOT									0.00	0
Total For BAW29									0.00	0
BAW30 On 05/12/2021 Spot Bond					0.00000	99.85096			0.00	0
Total BAW30 SPOT									0.00	0
Total For BAW30									0.00	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	102.04656			0.00	0
Total BAYA54 SPOT									0.00	0
Total For BAYA54									0.00	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.51700			0.00	0
Total BAYA57 SPOT									0.00	0
Total For BAYA57									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
BAYA58 On 30/06/2020 Spot Bond					0.00000	103.17248				0.00	0
Total BAYA58 SPOT										0.00	0
Total For BAYA58										0.00	0
BAYA60 On 30/06/2020 Spot Bond			11.18000	11.18000	11.18000	102.93449				0.00	0
Total BAYA60 SPOT										0.00	0
Total For BAYA60										0.00	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.98121				0.00	0
Total BAYA61 SPOT										0.00	0
Total For BAYA61										0.00	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.86910				0.00	0
Total BAYA62 SPOT										0.00	0
Total For BAYA62										0.00	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.71306				0.00	0
Total BAYA63 SPOT										0.00	0
Total For BAYA63										0.00	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.88509				0.00	0
Total BAYA64 SPOT										0.00	0
Total For BAYA64										0.00	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.62304				0.00	0
Total BAYA65 SPOT										0.00	0
Total For BAYA65										0.00	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.86920				0.00	0
Total BAYA66 SPOT										0.00	0
Total For BAYA66										0.00	0
BAYA67 On 31/03/2023 Spot Bond			10.98500	10.98500	10.98500	102.35500				0.00	0
Total BAYA67 SPOT										0.00	0
Total For BAYA67										0.00	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.76522				0.00	0
Total BAYA69 SPOT										0.00	0
Total For BAYA69										0.00	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.76522				0.00	0
Total BAYA70 SPOT										0.00	0
Total For BAYA70										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.76522			0.00	0
Total BAYA71 SPOT									0.00	0
Total For BAYA71									0.00	0
BAYA72 On 31/03/2026 Spot Bond			11.71000	11.71000	11.71000	107.11115			0.00	0
Total BAYA72 SPOT									0.00	0
Total For BAYA72									0.00	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.22700			0.00	0
Total BAYA73 SPOT									0.00	0
Total For BAYA73									0.00	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	102.19832			0.00	0
Total BAYA74 SPOT									0.00	0
Total For BAYA74									0.00	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.99653			0.00	0
Total BAYA75 SPOT									0.00	0
Total For BAYA75									0.00	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.99753			0.00	0
Total BAYA76 SPOT									0.00	0
Total For BAYA76									0.00	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	102.36454			0.00	0
Total BAYB07 SPOT									0.00	0
Total For BAYB07									0.00	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	105.47694			0.00	0
Total BAYB08 SPOT									0.00	0
Total For BAYB08									0.00	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	102.44443			0.00	0
Total BAYB11 SPOT									0.00	0
Total For BAYB11									0.00	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	102.12508			0.00	0
Total BAYB12 SPOT									0.00	0
Total For BAYB12									0.00	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.16416			0.00	0
Total BAYB13 SPOT									0.00	0
Total For BAYB13									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.16416			0.00	0
Total BAYB14 SPOT									0.00	0
Total For BAYB14									0.00	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.16416			0.00	0
Total BAYB15 SPOT									0.00	0
Total For BAYB15									0.00	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAYD1U SPOT									0.00	0
Total For BAYD1U									0.00	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAYD2U SPOT									0.00	0
Total For BAYD2U									0.00	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAYD3U SPOT									0.00	0
Total For BAYD3U									0.00	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAYD4U SPOT									0.00	0
Total For BAYD4U									0.00	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAYD5U SPOT									0.00	0
Total For BAYD5U									0.00	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAYD6U SPOT									0.00	0
Total For BAYD6U									0.00	0
BC125 On 30/11/2019 Spot Bond					0.00000	99.97955			0.00	0
Total BC125 SPOT									0.00	0
Total For BC125									0.00	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.38950			0.00	0
Total BCJ15 SPOT									0.00	0
Total For BCJ15									0.00	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	99.76768			0.00	0
Total BCJ16 SPOT									0.00	0
Total For BCJ16									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BCJ17 On 23/09/2019 Spot Bond					0.00000	101.50359			0.00	0
Total BCJ17 SPOT									0.00	0
Total For BCJ17									0.00	0
BD0302 On 18/04/2028 Spot Bond			8.65500	8.65500	8.65500	99.72576			0.00	0
Total BD0302 SPOT									0.00	0
Total For BD0302									0.00	0
BD302U On 18/04/2028 Spot Bond			100.00000	11.01056	100.00000	10.98619			0.00	0
Total BD302U SPOT									0.00	0
Total For BD302U									0.00	0
BDX211 On 05/08/2033 Spot Bond					0.00000	100.59990			0.00	0
Total BDX211 SPOT									0.00	0
Total For BDX211									0.00	0
BDX31 On 05/03/2023 Spot Bond					0.00000	99.84050			0.00	0
Total BDX31 SPOT									0.00	0
Total For BDX31									0.00	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BG1A7U SPOT									0.00	0
Total For BG1A7U									0.00	0
BGL01 On 19/11/2019 Spot Bond					0.00000	100.75692			0.00	0
Total BGL01 SPOT									0.00	0
Total For BGL01									0.00	0
BGL02 On 19/11/2019 Spot Bond			8.54000	103.45681	8.54000	103.43306			0.00	0
Total BGL02 SPOT									0.00	0
Total For BGL02									0.00	0
BGL03 On 05/02/2020 Spot Bond					0.00000	101.65164			0.00	0
Total BGL03 SPOT									0.00	0
Total For BGL03									0.00	0
BGL04 On 05/02/2020 Spot Bond			7.98500	101.49462	7.98500	101.47316			0.00	0
Total BGL04 SPOT									0.00	0
Total For BGL04									0.00	0
BGL05 On 04/09/2020 Spot Bond			9.68000	101.43975	9.68000	101.41369			0.00	0
Total BGL05 SPOT									0.00	0
Total For BGL05									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BGL06 On 04/09/2020 Spot Bond					0.00000	101.77430			0.00	0
Total BGL06 SPOT									0.00	0
Total For BGL06									0.00	0
BGL07 On 03/09/2022 Spot Bond			9.58500	105.57688	9.58500	105.55002			0.00	0
Total BGL07 SPOT									0.00	0
Total For BGL07									0.00	0
BGL08 On 03/09/2022 Spot Bond					0.00000	99.86378			0.00	0
Total BGL08 SPOT									0.00	0
Total For BGL08									0.00	0
BGL09 On 29/09/2020 Spot Bond			9.38000	106.78530	9.38000	106.75871			0.00	0
Total BGL09 SPOT									0.00	0
Total For BGL09									0.00	0
BGL10 On 05/05/2021 Spot Bond					0.00000	100.72279			0.00	0
Total BGL10 SPOT									0.00	0
Total For BGL10									0.00	0
BGL11 On 05/05/2021 Spot Bond			10.16000	107.34679	10.16000	107.31789			0.00	0
Total BGL11 SPOT									0.00	0
Total For BGL11									0.00	0
BGL12 On 20/08/2021 Spot Bond					0.00000	104.33322			0.00	0
Total BGL12 SPOT									0.00	0
Total For BGL12									0.00	0
BGL13 On 20/08/2021 Spot Bond			8.58500	105.92859	8.58500	105.90440			0.00	0
Total BGL13 SPOT									0.00	0
Total For BGL13									0.00	0
BGL14 On 03/11/2021 Spot Bond					0.00000	105.17182			0.00	0
Total BGL14 SPOT									0.00	0
Total For BGL14									0.00	0
BGL15 On 17/03/2022 Spot Bond					0.00000	105.03962			0.00	0
Total BGL15 SPOT									0.00	0
Total For BGL15									0.00	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.03160			0.00	0
Total BGL16 SPOT									0.00	0
Total For BGL16									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BGL17 On 14/08/2024 Spot Bond					0.00000	103.16623			0.00	0
Total BGL17 SPOT									0.00	0
Total For BGL17									0.00	0
BGL18 On 30/09/2022 Spot Bond					0.00000	104.84285			0.00	0
Total BGL18 SPOT									0.00	0
Total For BGL18									0.00	0
BGL19 On 29/09/2024 Spot Bond					0.00000	105.21599			0.00	0
Total BGL19 SPOT									0.00	0
Total For BGL19									0.00	0
BGT01 On 12/09/2022 Spot Bond					0.00000	109.78010			0.00	0 1
Total BGT01 SPOT									0.00	0 1,1
Total For BGT01									0.00	0 1,1
BID07 On 30/06/2020 Spot Bond					0.00000	101.74230			0.00	0
Total BID07 SPOT									0.00	0
Total For BID07									0.00	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.45277			0.00	0
Total BID08 SPOT									0.00	0
Total For BID08									0.00	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.43726			0.00	0
Total BID09 SPOT									0.00	0
Total For BID09									0.00	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.32260			0.00	0
Total BID10 SPOT									0.00	0
Total For BID10									0.00	0
BID11 On 15/11/2023 Spot Bond			8.32500	107.21795	8.32500	107.19419			0.00	0
Total BID11 SPOT									0.00	0
Total For BID11									0.00	0
BID12 On 14/06/2022 Spot Bond					0.00000	101.79036			0.00	0
Total BID12 SPOT									0.00	0
Total For BID12									0.00	0
BID13 On 14/06/2024 Spot Bond					0.00000	101.77164			0.00	0
Total BID13 SPOT									0.00	0
Total For BID13									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.76968			0.00	0
Total BNPP01 SPOT									0.00	0
Total For BNPP01									0.00	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.28545			0.00	0
Total BNPP02 SPOT									0.00	0
Total For BNPP02									0.00	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.21089			0.00	0
Total BNPP04 SPOT									0.00	0
Total For BNPP04									0.00	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.59351			0.00	0
Total BPPF02 SPOT									0.00	0
Total For BPPF02									0.00	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	102.03725			0.00	0
Total BPPF04 SPOT									0.00	0
Total For BPPF04									0.00	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.53059			0.00	0
Total BPPF08 SPOT									0.00	0
Total For BPPF08									0.00	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.01005			0.00	0
Total BPPF11 SPOT									0.00	0
Total For BPPF11									0.00	0
BPPF1 On 09/10/2019 Spot Bond					0.00000	101.13409			0.00	0
Total BPPF12 SPOT									0.00	0
Total For BPPF12									0.00	0
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.52697			0.00	0
Total BPPF13 SPOT									0.00	0
Total For BPPF13									0.00	0
BPPF1 On 22/03/2020 Spot Bond					0.00000	101.46764			0.00	0
Total BPPF15 SPOT									0.00	0
Total For BPPF15									0.00	0
BPPF1 On 23/07/2020 Spot Bond					0.00000	100.83197			0.00	0
Total BPPF16 SPOT									0.00	0
Total For BPPF16									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BPPF17 On 23/01/2020 Spot Bond					0.00000	100.75678			0.00	0
Total BPPF17 SPOT									0.00	0
Total For BPPF17									0.00	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BS2A1U SPOT									0.00	0
Total For BS2A1U									0.00	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BS2A2U SPOT									0.00	0
Total For BS2A2U									0.00	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BS2B1U SPOT									0.00	0
Total For BS2B1U									0.00	0
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BS2C1U SPOT									0.00	0
Total For BS2C1U									0.00	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.60933			0.00	0
Total BWZ20A SPOT									0.00	0
Total For BWZ20A									0.00	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.59198			0.00	0
Total BWZ21B SPOT									0.00	0
Total For BWZ21B									0.00	0
BWZJ19 On 10/11/2019 Spot Bond					0.00000	100.51350			0.00	0
Total BWZJ19 SPOT									0.00	0
Total For BWZJ19									0.00	0
BWZJ21 On 10/11/2021 Spot Bond					0.00000	100.43520			0.00	0
Total BWZJ21 SPOT									0.00	0
Total For BWZJ21									0.00	0
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BWZJ23 SPOT									0.00	0
Total For BWZJ23									0.00	0
BX161U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BX161U SPOT									0.00	0
Total For BX161U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BX162U SPOT									0.00	0
Total For BX162U									0.00	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BX163U SPOT									0.00	0
Total For BX163U									0.00	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BX164U SPOT									0.00	0
Total For BX164U									0.00	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BYA68U SPOT									0.00	0
Total For BYA68U									0.00	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BYB10U SPOT									0.00	0
Total For BYB10U									0.00	0
CBL20 On 14/12/2019 Spot Bond					0.00000	103.39421			0.00	0
Total CBL20 SPOT									0.00	0
Total For CBL20									0.00	0
CBL22 On 06/05/2020 Spot Bond			7.90000	103.05260	7.90000	103.03090			0.00	0
Total CBL22 SPOT									0.00	0
Total For CBL22									0.00	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.21569			0.00	0
Total CBL24 SPOT									0.00	0
Total For CBL24									0.00	0
CBL26 On 06/05/2021 Spot Bond			7.90500	108.44141	7.90500	108.41856			0.00	0
Total CBL26 SPOT									0.00	0
Total For CBL26									0.00	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.10017			0.00	0
Total CBL27 SPOT									0.00	0
Total For CBL27									0.00	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.18822			0.00	0
Total CBL28 SPOT									0.00	0
Total For CBL28									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CBL29 On 30/04/2024 Spot Bond					0.00000	100.69501			0.00	0
Total CBL29 SPOT									0.00	0
Total For CBL29									0.00	0
CCT01 On 23/06/2023 Spot Bond			9.62500	111.52049	9.62500	111.49185			0.00	0
Total CCT01 SPOT									0.00	0
Total For CCT01									0.00	0
CCT02 On 12/06/2024 Spot Bond			9.40000	110.85408	9.40000	110.82626		12,423,412,240,000.00	1,321,639,600	0
Total CCT02 SPOT								12,423,412,240,000.00	1,321,639,600	0
Total For CCT02								12,423,412,240,000.00	1,321,639,600	0
CCT03 On 15/03/2025 Spot Bond			9.63000	111.53955	9.63000	111.51104		86,334,032,412,000.00	8,965,112,400	3
Total CCT03 SPOT								16,334,032,412,000.00	8,965,112,400	3
Total For CCT03								16,334,032,412,000.00	8,965,112,400	3
CCT04 On 17/07/2027 Spot Bond			9.69000	9.69000	9.69000	103.77106		14,911,772,394,000.00	1,538,882,600	0
Total CCT04 SPOT								14,911,772,394,000.00	1,538,882,600	0
Total For CCT04								14,911,772,394,000.00	1,538,882,600	0
CGR14 On 25/11/2020 Spot Bond			10.00000	109.39540	10.00000	109.36690		0.00	0	0
Total CGR14/JIBAR SPOT								0.00	0	0
Total For CGR14/JIBAR								0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	102.59036		0.00	0	0
Total CGR21 SPOT								0.00	0	0
Total For CGR21								0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.08100		0.00	0	0
Total CGR24 SPOT								0.00	0	0
Total For CGR24								0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	100.16210		0.00	0	0
Total CGR27 SPOT								0.00	0	0
Total For CGR27								0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.44838		0.00	0	0
Total CGR29 SPOT								0.00	0	0
Total For CGR29								0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.13558		0.00	0	0
Total CGR32 SPOT								0.00	0	0
Total For CGR32								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
CGR33 On 22/09/2020 Spot Bond					0.00000	101.99761				0.00	0
Total CGR33 SPOT										0.00	0
Total For CGR33										0.00	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.48141				0.00	0
Total CGR38 SPOT										0.00	0
Total For CGR38										0.00	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total CGR39U SPOT										0.00	0
Total For CGR39U										0.00	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total CGR40U SPOT										0.00	0
Total For CGR40U										0.00	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.97662				0.00	0
Total CGR41 SPOT										0.00	0
Total For CGR41										0.00	0
CGR42 On 03/08/2023 Spot Bond					0.00000	100.75573				0.00	0
Total CGR42 SPOT										0.00	0
Total For CGR42										0.00	0
CGR43 On 08/02/2022 Spot Bond					0.00000	100.62804				0.00	0
Total CGR43 SPOT										0.00	0
Total For CGR43										0.00	0
CGR44 On 05/04/2022 Spot Bond					0.00000	101.68055				0.00	0
Total CGR44 SPOT										0.00	0
Total For CGR44										0.00	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total CL567U SPOT										0.00	0
Total For CL567U										0.00	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total CL568U SPOT										0.00	0
Total For CL568U										0.00	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total CL569U SPOT										0.00	0
Total For CL569U										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CL570U SPOT									0.00	0
Total For CL570U									0.00	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CL571U SPOT									0.00	0
Total For CL571U									0.00	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLA1U SPOT									0.00	0
Total For CLA1U									0.00	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLA2U SPOT									0.00	0
Total For CLA2U									0.00	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLA3U SPOT									0.00	0
Total For CLA3U									0.00	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLB1U SPOT									0.00	0
Total For CLB1U									0.00	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLC1U SPOT									0.00	0
Total For CLC1U									0.00	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.59383			0.00	0
Total CLN184 SPOT									0.00	0
Total For CLN184									0.00	0
CLN193 On 29/08/2021 Spot Bond			3.14000	151.89980	3.14000	151.79808			0.00	0
Total CLN193 SPOT									0.00	0
Total For CLN193									0.00	0
CLN198 On 13/09/2021 Spot Bond			3.90000	3.90000	3.90000	151.26230			0.00	0
Total CLN198 SPOT									0.00	0
Total For CLN198									0.00	0
CLN230 On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total CLN230/JIBAR SPOT									0.00	0
Total For CLN230/JIBAR									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN23 On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total CLN231/JIBAR SPOT									0.00	0
Total For CLN231/JIBAR									0.00	0
CLN29 On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total CLN292/JIBAR SPOT									0.00	0
Total For CLN292/JIBAR									0.00	0
CLN31 On 14/11/2022 Spot Bond					0.00000	100.40075			0.00	0
Total CLN313 SPOT									0.00	0
Total For CLN313									0.00	0
CLN31 On 14/11/2022 Spot Bond			10.17500	101.07000	10.17500	101.04276			0.00	0
Total CLN314 SPOT									0.00	0
Total For CLN314									0.00	0
CLN31 On 20/03/2023 Spot Bond			10.69500	102.62057	10.69500	102.59153			0.00	0
Total CLN315 SPOT									0.00	0
Total For CLN315									0.00	0
CLN31 On 20/03/2023 Spot Bond					0.00000	101.96750			0.00	0
Total CLN317 SPOT									0.00	0
Total For CLN317									0.00	0
CLN31 On 14/11/2022 Spot Bond					0.00000	100.39272			0.00	0
Total CLN318 SPOT									0.00	0
Total For CLN318									0.00	0
CLN32 On 20/06/2023 Spot Bond					0.00000	101.96359			0.00	0
Total CLN327 SPOT									0.00	0
Total For CLN327									0.00	0
CLN34 On 20/12/2023 Spot Bond					0.00000	102.09688			0.00	0
Total CLN343 SPOT									0.00	0
Total For CLN343									0.00	0
CLN34 On 20/12/2023 Spot Bond					0.00000	101.22969			0.00	0
Total CLN345 SPOT									0.00	0
Total For CLN345									0.00	0
CLN36 On 20/03/2024 Spot Bond			9.35500	109.01334	9.35500	108.98626			0.00	0
Total CLN362 SPOT									0.00	0
Total For CLN362									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN364 On 06/08/2023 Spot Bond					0.00000	100.66792			0.00	0
Total CLN364 SPOT									0.00	0
Total For CLN364									0.00	0
CLN365 On 20/03/2024 Spot Bond			11.49500	110.88672	11.49500	110.85305			0.00	0
Total CLN365 SPOT									0.00	0
Total For CLN365									0.00	0
CLN366 On 06/08/2023 Spot Bond					0.00000	100.69256			0.00	0
Total CLN366 SPOT									0.00	0
Total For CLN366									0.00	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.87569			0.00	0
Total CLN370 SPOT									0.00	0
Total For CLN370									0.00	0
CLN371 On 20/03/2024 Spot Bond					0.00000	109.98387			0.00	0
Total CLN371 SPOT									0.00	0
Total For CLN371									0.00	0
CLN376 On 20/03/2021 Spot Bond			8.18000	106.80505	8.18000	106.78179			0.00	0
Total CLN376 SPOT									0.00	0
Total For CLN376									0.00	0
CLN379 On 20/03/2024 Spot Bond			10.98000	103.14851	10.98000	103.11856			0.00	0
Total CLN379 SPOT									0.00	0
Total For CLN379									0.00	0
CLN380 On 20/09/2024 Spot Bond			11.00000	104.85730	11.00000	104.82679			0.00	0
Total CLN380 SPOT									0.00	0
Total For CLN380									0.00	0
CLN382 On 20/03/2021 Spot Bond					0.00000	101.94424			0.00	0
Total CLN382 SPOT									0.00	0
Total For CLN382									0.00	0
CLN384 On 20/09/2024 Spot Bond			11.28500	108.14526	11.28500	108.11301			0.00	0
Total CLN384 SPOT									0.00	0
Total For CLN384									0.00	0
CLN385 On 20/09/2024 Spot Bond					0.00000	102.11193			0.00	0
Total CLN385 SPOT									0.00	0
Total For CLN385									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN386 On 20/03/2021 Spot Bond					0.00000	101.75371			0.00	0
Total CLN386 SPOT									0.00	0
Total For CLN386									0.00	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.92590			0.00	0
Total CLN387 SPOT									0.00	0
Total For CLN387									0.00	0
CLN388 On 20/09/2019 Spot Bond					0.00000	101.85884			0.00	0
Total CLN388 SPOT									0.00	0
Total For CLN388									0.00	0
CLN393 On 20/12/2019 Spot Bond					0.00000	101.69621			0.00	0
Total CLN393 SPOT									0.00	0
Total For CLN393									0.00	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.76337			0.00	0
Total CLN394 SPOT									0.00	0
Total For CLN394									0.00	0
CLN396 On 20/03/2020 Spot Bond					0.00000	102.03184			0.00	0
Total CLN396 SPOT									0.00	0
Total For CLN396									0.00	0
CLN397 On 20/06/2020 Spot Bond					0.00000	102.51674			0.00	0
Total CLN397 SPOT									0.00	0
Total For CLN397									0.00	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.37986			0.00	0
Total CLN398 SPOT									0.00	0
Total For CLN398									0.00	0
CLN399 On 14/11/2022 Spot Bond					0.00000	100.37785			0.00	0
Total CLN399 SPOT									0.00	0
Total For CLN399									0.00	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.76326			0.00	0
Total CLN400 SPOT									0.00	0
Total For CLN400									0.00	0
CLN406 On 20/06/2020 Spot Bond					0.00000	99.42735			0.00	0
Total CLN406 SPOT									0.00	0
Total For CLN406									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN407 On 20/06/2020 Spot Bond					0.00000	101.77279			0.00	0
Total CLN407 SPOT									0.00	0
Total For CLN407									0.00	0
CLN409 On 18/07/2020 Spot Bond					0.00000	102.79565			0.00	0
Total CLN409 SPOT									0.00	0
Total For CLN409									0.00	0
CLN410 On 20/09/2020 Spot Bond					0.00000	103.51279			0.00	0
Total CLN410 SPOT									0.00	0
Total For CLN410									0.00	0
CLN411 On 20/09/2020 Spot Bond					0.00000	102.25479			0.00	0
Total CLN411 SPOT									0.00	0
Total For CLN411									0.00	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.91789			0.00	0
Total CLN412 SPOT									0.00	0
Total For CLN412									0.00	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.64713			0.00	0
Total CLN413 SPOT									0.00	0
Total For CLN413									0.00	0
CLN415 On 20/09/2020 Spot Bond					0.00000	102.02049			0.00	0
Total CLN415 SPOT									0.00	0
Total For CLN415									0.00	0
CLN416 On 18/07/2020 Spot Bond					0.00000	101.31324			0.00	0
Total CLN416 SPOT									0.00	0
Total For CLN416									0.00	0
CLN418 On 23/09/2020 Spot Bond					0.00000	101.90768			0.00	0
Total CLN418 SPOT									0.00	0
Total For CLN418									0.00	0
CLN419 On 20/12/2020 Spot Bond					0.00000	102.11575			0.00	0
Total CLN419 SPOT									0.00	0
Total For CLN419									0.00	0
CLN420 On 20/12/2020 Spot Bond					0.00000	105.35465			0.00	0
Total CLN420 SPOT									0.00	0
Total For CLN420									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
CLN42 On 26/01/2021 Spot Bond					0.00000	101.14881				0.00	0
Total CLN421 SPOT										0.00	0
Total For CLN421										0.00	0
CLN42 On 20/12/2020 Spot Bond					0.00000	109.50100				0.00	0
Total CLN422 SPOT										0.00	0
Total For CLN422										0.00	0
CLN42 On 20/12/2020 Spot Bond					0.00000	108.34400				0.00	0
Total CLN423 SPOT										0.00	0
Total For CLN423										0.00	0
CLN42 On 20/12/2020 Spot Bond					0.00000	109.80300				0.00	0
Total CLN424 SPOT										0.00	0
Total For CLN424										0.00	0
CLN42 On 20/12/2020 Spot Bond					0.00000	103.26576				0.00	0
Total CLN425 SPOT										0.00	0
Total For CLN425										0.00	0
CLN42 On 20/12/2020 Spot Bond					0.00000	107.09000				0.00	0
Total CLN426 SPOT										0.00	0
Total For CLN426										0.00	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.51531				0.00	0
Total CLN429 SPOT										0.00	0
Total For CLN429										0.00	0
CLN43 On 20/12/2020 Spot Bond					0.00000	144.44000				0.00	0
Total CLN430 SPOT										0.00	0
Total For CLN430										0.00	0
CLN43 On 20/12/2020 Spot Bond					0.00000	110.59600				0.00	0
Total CLN431 SPOT										0.00	0
Total For CLN431										0.00	0
CLN43 On 20/12/2020 Spot Bond					0.00000	111.31800				0.00	0
Total CLN432 SPOT										0.00	0
Total For CLN432										0.00	0
CLN43 On 20/12/2020 Spot Bond					0.00000	111.84900				0.00	0
Total CLN433 SPOT										0.00	0
Total For CLN433										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN434 On 20/12/2020 Spot Bond					0.00000	145.25000			0.00	0
Total CLN434 SPOT									0.00	0
Total For CLN434									0.00	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.93482			0.00	0
Total CLN436 SPOT									0.00	0
Total For CLN436									0.00	0
CLN437 On 20/12/2020 Spot Bond					0.00000	101.84908			0.00	0
Total CLN437 SPOT									0.00	0
Total For CLN437									0.00	0
CLN439 On 03/02/2021 Spot Bond					0.00000	101.63108			0.00	0
Total CLN439 SPOT									0.00	0
Total For CLN439									0.00	0
CLN440 On 20/03/2021 Spot Bond					0.00000	146.54000			0.00	0
Total CLN440 SPOT									0.00	0
Total For CLN440									0.00	0
CLN445 On 24/05/2021 Spot Bond			8.08000	108.17824	8.08000	108.15496			0.00	0
Total CLN445 SPOT									0.00	0
Total For CLN445									0.00	0
CLN452 On 31/01/2022 Spot Bond			4.20000	154.92893	4.20000	154.89803			0.00	0
Total CLN452 SPOT									0.00	0
Total For CLN452									0.00	0
CLN453 On 31/01/2025 Spot Bond			6.43000	115.63283	6.43000	115.60296			0.00	0
Total CLN453 SPOT									0.00	0
Total For CLN453									0.00	0
CLN454 On 31/01/2025 Spot Bond			6.67000	114.26711	6.67000	114.23687			0.00	0
Total CLN454 SPOT									0.00	0
Total For CLN454									0.00	0
CLN456 On 20/12/2021 Spot Bond					0.00000	102.17686			0.00	0
Total CLN456 SPOT									0.00	0
Total For CLN456									0.00	0
CLN457 On 17/11/2021 Spot Bond					0.00000	100.25479			0.00	0
Total CLN457 SPOT									0.00	0
Total For CLN457									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN45: On 29/11/2021 Spot Bond					0.00000	100.70996			0.00	0
Total CLN458 SPOT									0.00	0
Total For CLN458									0.00	0
CLN46: On 29/11/2021 Spot Bond					0.00000	99.99979			0.00	0
Total CLN460 SPOT									0.00	0
Total For CLN460									0.00	0
CLN46: On 15/02/2022 Spot Bond					0.00000	103.14484			0.00	0
Total CLN461 SPOT									0.00	0
Total For CLN461									0.00	0
CLN46: On 16/02/2022 Spot Bond			9.35000	104.07454	9.35000	104.04869			0.00	0
Total CLN462 SPOT									0.00	0
Total For CLN462									0.00	0
CLN46: On 13/03/2022 Spot Bond			9.10500	106.72335	9.10500	106.69753			0.00	0
Total CLN464 SPOT									0.00	0
Total For CLN464									0.00	0
CLN46: On 14/03/2020 Spot Bond					0.00000	101.84419			0.00	0
Total CLN465 SPOT									0.00	0
Total For CLN465									0.00	0
CLN46: On 27/03/2020 Spot Bond					0.00000	101.50649			0.00	0
Total CLN467 SPOT									0.00	0
Total For CLN467									0.00	0
CLN46: On 28/03/2020 Spot Bond					0.00000	101.53327			0.00	0
Total CLN468 SPOT									0.00	0
Total For CLN468									0.00	0
CLN46: On 28/03/2022 Spot Bond					0.00000	102.63514			0.00	0
Total CLN469 SPOT									0.00	0
Total For CLN469									0.00	0
CLN47: On 19/11/2022 Spot Bond					0.00000	100.27578			0.00	0
Total CLN472 SPOT									0.00	0
Total For CLN472									0.00	0
CLN47: On 23/06/2021 Spot Bond					0.00000	99.64940			0.00	0
Total CLN475 SPOT									0.00	0
Total For CLN475									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN476 On 20/09/2020 Spot Bond					0.00000	101.95383			0.00	0
Total CLN476 SPOT									0.00	0
Total For CLN476									0.00	0
CLN477 On 29/11/2021 Spot Bond			100.00000	26.16118	100.00000	26.10359			0.00	0
Total CLN477 SPOT									0.00	0
Total For CLN477									0.00	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLN480 SPOT									0.00	0
Total For CLN480									0.00	0
CLN481 On 07/06/2022 Spot Bond					0.00000	99.65084			0.00	0
Total CLN481 SPOT									0.00	0
Total For CLN481									0.00	0
CLN482 On 20/05/2021 Spot Bond					0.00000	100.30203			0.00	0
Total CLN482 SPOT									0.00	0
Total For CLN482									0.00	0
CLN483 On 20/05/2021 Spot Bond					0.00000	101.82997			0.00	0
Total CLN483 SPOT									0.00	0
Total For CLN483									0.00	0
CLN484 On 02/12/2021 Spot Bond					0.00000	101.33992			0.00	0
Total CLN484 SPOT									0.00	0
Total For CLN484									0.00	0
CLN485 On 02/12/2021 Spot Bond			8.28000	105.11315	8.28000	105.08985			0.00	0
Total CLN485 SPOT									0.00	0
Total For CLN485									0.00	0
CLN486 On 20/06/2022 Spot Bond					0.00000	102.32332			0.00	0
Total CLN486 SPOT									0.00	0
Total For CLN486									0.00	0
CLN487 On 07/12/2021 Spot Bond			11.78500	104.51706	11.78500	104.79555			0.00	0
Total CLN487 SPOT									0.00	0
Total For CLN487									0.00	0
CLN488 On 28/07/2022 Spot Bond			8.58500	102.23464	8.58500	102.21129			0.00	0
Total CLN488 SPOT									0.00	0
Total For CLN488									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN48(On 28/03/2020 Spot Bond					0.00000	101.71506			0.00	0
Total CLN489 SPOT									0.00	0
Total For CLN489									0.00	0
CLN49(On 28/03/2022 Spot Bond					0.00000	102.62741			0.00	0
Total CLN490 SPOT									0.00	0
Total For CLN490									0.00	0
CLN49(On 30/09/2019 Spot Bond					0.00000	101.59709			0.00	0
Total CLN492 SPOT									0.00	0
Total For CLN492									0.00	0
CLN49(On 20/06/2022 Spot Bond					0.00000	101.95216			0.00	0
Total CLN493 SPOT									0.00	0
Total For CLN493									0.00	0
CLN49(On 07/06/2022 Spot Bond			10.78000	105.18224	10.78000	105.28454			0.00	0
Total CLN494 SPOT									0.00	0
Total For CLN494									0.00	0
CLN49(On 29/08/2020 Spot Bond					0.00000	99.99975			0.00	0
Total CLN495 SPOT									0.00	0
Total For CLN495									0.00	0
CLN49(On 04/09/2024 Spot Bond			8.98500	104.16976	8.98500	104.14489			0.00	0
Total CLN496 SPOT									0.00	0
Total For CLN496									0.00	0
CLN49(On 04/09/2024 Spot Bond					0.00000	101.32940			0.00	0
Total CLN497 SPOT									0.00	0
Total For CLN497									0.00	0
CLN49(On 08/06/2022 Spot Bond					0.00000	102.05840			0.00	0
Total CLN498 SPOT									0.00	0
Total For CLN498									0.00	0
CLN49(On 20/05/2021 Spot Bond					0.00000	100.22522			0.00	0
Total CLN499 SPOT									0.00	0
Total For CLN499									0.00	0
CLN50(On 10/10/2020 Spot Bond					0.00000	101.23215			0.00	0
Total CLN500 SPOT									0.00	0
Total For CLN500									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
CLN507 On 11/10/2022 Spot Bond					0.00000	101.28618				0.00	0
Total CLN501 SPOT										0.00	0
Total For CLN501										0.00	0
CLN502 On 11/10/2024 Spot Bond					0.00000	101.33250				0.00	0
Total CLN502 SPOT										0.00	0
Total For CLN502										0.00	0
CLN504 On 11/10/2024 Spot Bond					0.00000	101.33250				0.00	0
Total CLN504 SPOT										0.00	0
Total For CLN504										0.00	0
CLN505 On 24/10/2020 Spot Bond					0.00000	100.85423				0.00	0
Total CLN505 SPOT										0.00	0
Total For CLN505										0.00	0
CLN507 On 20/12/2022 Spot Bond					0.00000	102.39413				0.00	0
Total CLN507 SPOT										0.00	0
Total For CLN507										0.00	0
CLN508 On 24/02/2020 Spot Bond					0.00000	100.02465				0.00	0
Total CLN508 SPOT										0.00	0
Total For CLN508										0.00	0
CLN510 On 11/10/2020 Spot Bond					0.00000	101.26619				0.00	0
Total CLN510 SPOT										0.00	0
Total For CLN510										0.00	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.65059				0.00	0
Total CLN511 SPOT										0.00	0
Total For CLN511										0.00	0
CLN516 On 15/09/2022 Spot Bond			9.96000	103.02698	9.96000	104.50968				0.00	0
Total CLN516 SPOT										0.00	0
Total For CLN516										0.00	0
CLN517 On 30/10/2022 Spot Bond			10.01000	102.21226	10.01000	103.28186				0.00	0
Total CLN517 SPOT										0.00	0
Total For CLN517										0.00	0
CLN518 On 25/11/2022 Spot Bond					0.00000	100.02080				0.00	0
Total CLN518 SPOT										0.00	0
Total For CLN518										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN519 On 30/06/2022 Spot Bond			9.60000	102.65964	9.60000	103.10485			0.00	0
Total CLN519 SPOT									0.00	0
Total For CLN519									0.00	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.95279			0.00	0
Total CLN520 SPOT									0.00	0
Total For CLN520									0.00	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.71964			0.00	0
Total CLN521 SPOT									0.00	0
Total For CLN521									0.00	0
CLN522 On 27/02/2023 Spot Bond					0.00000	100.04446			0.00	0
Total CLN522 SPOT									0.00	0
Total For CLN522									0.00	0
CLN523 On 13/05/2021 Spot Bond					0.00000	100.39641			0.00	0
Total CLN523 SPOT									0.00	0
Total For CLN523									0.00	0
CLN524 On 09/09/2022 Spot Bond			9.20000	99.75588	9.20000	104.31915			0.00	0
Total CLN524 SPOT									0.00	0
Total For CLN524									0.00	0
CLN525 On 24/04/2021 Spot Bond					0.00000	100.85913			0.00	0
Total CLN525 SPOT									0.00	0
Total For CLN525									0.00	0
CLN526 On 26/04/2023 Spot Bond					0.00000	100.84356			0.00	0
Total CLN526 SPOT									0.00	0
Total For CLN526									0.00	0
CLN527 On 21/02/2024 Spot Bond					0.00000	103.60881			0.00	0
Total CLN527 SPOT									0.00	0
Total For CLN527									0.00	0
CLN528 On 25/11/2022 Spot Bond					0.00000	101.05144			0.00	0
Total CLN528 SPOT									0.00	0
Total For CLN528									0.00	0
CLN529 On 29/11/2021 Spot Bond					0.00000	102.07683			0.00	0
Total CLN529 SPOT									0.00	0
Total For CLN529									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN53(On 12/03/2021 Spot Bond					0.00000	101.87409			0.00	0
Total CLN530 SPOT									0.00	0
Total For CLN530									0.00	0
CLN53(On 12/03/2023 Spot Bond					0.00000	101.95279			0.00	0
Total CLN531 SPOT									0.00	0
Total For CLN531									0.00	0
CLN53(On 20/06/2023 Spot Bond					0.00000	102.52464			0.00	0
Total CLN532 SPOT									0.00	0
Total For CLN532									0.00	0
CLN53(On 20/06/2023 Spot Bond					0.00000	101.85877			0.00	0
Total CLN533 SPOT									0.00	0
Total For CLN533									0.00	0
CLN53(On 18/07/2025 Spot Bond					0.00000	101.09815			0.00	0
Total CLN534 SPOT									0.00	0
Total For CLN534									0.00	0
CLN53(On 18/07/2025 Spot Bond			9.88000	9.88000	9.88000	103.21978			0.00	0
Total CLN535 SPOT									0.00	0
Total For CLN535									0.00	0
CLN53(On 18/07/2023 Spot Bond					0.00000	99.07980			0.00	0
Total CLN536 SPOT									0.00	0
Total For CLN536									0.00	0
CLN53(On 25/10/2023 Spot Bond					0.00000	100.85452			0.00	0
Total CLN537 SPOT									0.00	0
Total For CLN537									0.00	0
CLN53(On 16/08/2023 Spot Bond					0.00000	100.33686			0.00	0
Total CLN538 SPOT									0.00	0
Total For CLN538									0.00	0
CLN53(On 20/12/2023 Spot Bond					0.00000	102.32534			0.00	0
Total CLN539 SPOT									0.00	0
Total For CLN539									0.00	0
CLN54(On 17/01/2024 Spot Bond					0.00000	101.22412			0.00	0
Total CLN540 SPOT									0.00	0
Total For CLN540									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN54 On 20/12/2023 Spot Bond					0.00000	114.30200			0.00	0
Total CLN541 SPOT									0.00	0
Total For CLN541									0.00	0
CLN54 On 30/05/2022 Spot Bond					0.00000	99.97687			0.00	0 14
Total CLN542 SPOT									0.00	0 14;
Total For CLN542									0.00	0 14;
CLN54 On 07/06/2023 Spot Bond					0.00000	102.69258			0.00	0
Total CLN543 SPOT									0.00	0
Total For CLN543									0.00	0
CLN54 On 20/12/2023 Spot Bond					0.00000	102.99828			0.00	0
Total CLN544 SPOT									0.00	0
Total For CLN544									0.00	0
CLN54 On 17/01/2024 Spot Bond					0.00000	101.20671			0.00	0
Total CLN545 SPOT									0.00	0
Total For CLN545									0.00	0
CLN54 On 21/08/2026 Spot Bond			9.35000	103.61735	9.35000	103.59162			0.00	0
Total CLN546 SPOT									0.00	0
Total For CLN546									0.00	0
CLN54 On 29/03/2025 Spot Bond			9.40000	107.05732	9.40000	107.03059			0.00	0
Total CLN547 SPOT									0.00	0
Total For CLN547									0.00	0
CLN54 On 12/11/2025 Spot Bond			9.49000	106.09573	9.49000	106.06900			0.00	0
Total CLN548 SPOT									0.00	0
Total For CLN548									0.00	0
CLN54 On 07/12/2025 Spot Bond			4.46000	4.46000	4.46000	127.54450			0.00	0
Total CLN549 SPOT									0.00	0
Total For CLN549									0.00	0
CLN55 On 18/04/2028 Spot Bond					0.00000	255.62503			0.00	0
Total CLN55 SPOT									0.00	0
Total For CLN55									0.00	0
CLN55 On 07/12/2025 Spot Bond			4.46000	4.46000	4.46000	127.54450			0.00	0
Total CLN550 SPOT									0.00	0
Total For CLN550									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN55 On 03/03/2020 Spot Bond				100.00000	0.00000	114.79100			0.00	0
Total CLN551 SPOT									0.00	0
Total For CLN551									0.00	0
CLN55 On 20/12/2023 Spot Bond					0.00000	114.35600			0.00	0
Total CLN552 SPOT									0.00	0
Total For CLN552									0.00	0
CLN55 On 20/03/2024 Spot Bond					0.00000	100.27440			0.00	0
Total CLN553 SPOT									0.00	0
Total For CLN553									0.00	0
CLN55 On 20/03/2023 Spot Bond					0.00000	100.27063			0.00	0
Total CLN554 SPOT									0.00	0
Total For CLN554									0.00	0
CLN55 On 20/12/2020 Spot Bond					0.00000	102.08719			0.00	0
Total CLN555 SPOT									0.00	0
Total For CLN555									0.00	0
CLN55 On 15/11/2023 Spot Bond					0.00000	100.35862			0.00	0
Total CLN556 SPOT									0.00	0
Total For CLN556									0.00	0
CLN55 On 12/11/2023 Spot Bond					0.00000	100.41837			0.00	0
Total CLN557 SPOT									0.00	0
Total For CLN557									0.00	0
CLN55 On 24/11/2024 Spot Bond					0.00000	100.01747			0.00	0
Total CLN558 SPOT									0.00	0
Total For CLN558									0.00	0
CLN55 On 17/01/2024 Spot Bond					0.00000	101.31111			0.00	0 3
Total CLN559 SPOT									0.00	0 3
Total For CLN559									0.00	0 3
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	120.75500			0.00	0
Total CLN560 SPOT									0.00	0
Total For CLN560									0.00	0
CLN56 On 11/02/2026 Spot Bond					0.00000	100.43036			0.00	0
Total CLN561 SPOT									0.00	0
Total For CLN561									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN562 On 12/11/2025 Spot Bond			10.16000	101.98842	10.16000	102.97891			0.00	0
Total CLN562 SPOT									0.00	0
Total For CLN562									0.00	0
CLN563 On 12/11/2025 Spot Bond			9.35000	105.75038	9.35000	106.73000			0.00	0
Total CLN563 SPOT									0.00	0
Total For CLN563									0.00	0
CLN564 On 08/02/2024 Spot Bond					0.00000	100.52398			0.00	0
Total CLN564 SPOT									0.00	0
Total For CLN564									0.00	0
CLN565 On 21/02/2024 Spot Bond					0.00000	100.18850			0.00	0
Total CLN565 SPOT									0.00	0
Total For CLN565									0.00	0
CLN566 On 17/01/2024 Spot Bond					0.00000	101.34009			0.00	0
Total CLN566 SPOT									0.00	0
Total For CLN566									0.00	0
CLN567 On 04/06/2023 Spot Bond					0.00000	99.86028			0.00	0
Total CLN567 SPOT									0.00	0
Total For CLN567									0.00	0
CLN568 On 11/02/2024 Spot Bond					0.00000	100.41439			0.00	0
Total CLN568 SPOT									0.00	0
Total For CLN568									0.00	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.42733			0.00	0
Total CLN569 SPOT									0.00	0
Total For CLN569									0.00	0
CLN570 On 13/05/2021 Spot Bond					0.00000	100.43162			0.00	0
Total CLN570 SPOT									0.00	0
Total For CLN570									0.00	0
CLN571 On 12/11/2025 Spot Bond			9.58000	103.81015	9.58000	104.76663			0.00	0
Total CLN571 SPOT									0.00	0
Total For CLN571									0.00	0
CLN572 On 12/11/2025 Spot Bond					0.00000	100.43205			0.00	0
Total CLN572 SPOT									0.00	0
Total For CLN572									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN57: On 13/05/2021 Spot Bond					0.00000	100.41359			0.00	0
Total CLN573 SPOT									0.00	0
Total For CLN573									0.00	0
CLN574 On 11/02/2024 Spot Bond					0.00000	100.41575			0.00	0
Total CLN574 SPOT									0.00	0
Total For CLN574									0.00	0
CLN575 On 15/03/2024 Spot Bond					0.00000	101.81538			0.00	0
Total CLN575 SPOT									0.00	0
Total For CLN575									0.00	0
CLN576 On 25/04/2023 Spot Bond					0.00000	100.00000			0.00	0
Total CLN576 SPOT									0.00	0
Total For CLN576									0.00	0
CLN577 On 20/06/2024 Spot Bond					0.00000	101.97300			0.00	0
Total CLN577 SPOT									0.00	0
Total For CLN577									0.00	0
CLN578 On 18/04/2026 Spot Bond					0.00000	101.06961			0.00	0
Total CLN578 SPOT									0.00	0
Total For CLN578									0.00	0
CLN579 On 02/04/2024 Spot Bond					0.00000	101.51619			0.00	0
Total CLN579 SPOT									0.00	0
Total For CLN579									0.00	0
CLN580 On 10/10/2024 Spot Bond					0.00000	101.50553			0.00	0
Total CLN580 SPOT									0.00	0
Total For CLN580									0.00	0
CLN581 On 10/05/2024 Spot Bond					0.00000	100.42151			0.00	0
Total CLN581 SPOT									0.00	0
Total For CLN581									0.00	0
CLN582 On 30/05/2022 Spot Bond					0.00000	99.97782			0.00	0 27
Total CLN582 SPOT									0.00	0 27,1
Total For CLN582									0.00	0 27,1
CLN583 On 16/09/2025 Spot Bond					0.00000	102.02698			0.00	0
Total CLN583 SPOT									0.00	0
Total For CLN583									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN584 On 18/04/2022 Spot Bond					0.00000	101.00738			0.00	0
Total CLN584 SPOT									0.00	0
Total For CLN584									0.00	0
CLN585 On 31/05/2022 Spot Bond					0.00000	99.91304			0.00	0
Total CLN585 SPOT									0.00	0
Total For CLN585									0.00	0
CLN586 On 16/09/2025 Spot Bond					0.00000	102.03090			0.00	0
Total CLN586 SPOT									0.00	0
Total For CLN586									0.00	0
CLN587 On 10/06/2026 Spot Bond					0.00000	101.97651			0.00	0
Total CLN587 SPOT									0.00	0
Total For CLN587									0.00	0
CLN588 On 14/06/2022 Spot Bond					0.00000	101.65667			0.00	0
Total CLN588 SPOT									0.00	0
Total For CLN588									0.00	0
CLN589 On 18/06/2024 Spot Bond					0.00000	101.72834			0.00	0
Total CLN589 SPOT									0.00	0
Total For CLN589									0.00	0
CLN590 On 16/09/2025 Spot Bond					0.00000	101.91523			0.00	0
Total CLN590 SPOT									0.00	0
Total For CLN590									0.00	0
CLN591 On 05/12/2026 Spot Bond					0.00000	101.61837			0.00	0
Total CLN591 SPOT									0.00	0
Total For CLN591									0.00	0
CLN592 On 05/12/2026 Spot Bond			4.65000	122.09075	4.65000	126.33380			0.00	0
Total CLN592 SPOT									0.00	0
Total For CLN592									0.00	0
CLN593 On 24/11/2024 Spot Bond					0.00000	100.01666			0.00	0
Total CLN593 SPOT									0.00	0
Total For CLN593									0.00	0
CLN594 On 07/12/2025 Spot Bond					0.00000	101.46836			0.00	0
Total CLN594 SPOT									0.00	0
Total For CLN594									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN595 On 27/06/2022 Spot Bond					0.00000	101.27705			0.00	0
Total CLN595 SPOT									0.00	0
Total For CLN595									0.00	0
CLN596 On 24/11/2024 Spot Bond					0.00000	100.01666			0.00	0
Total CLN596 SPOT									0.00	0
Total For CLN596									0.00	0
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.70438			0.00	0
Total CLN597 SPOT									0.00	0
Total For CLN597									0.00	0
CLN598 On 02/04/2026 Spot Bond					0.00000	101.26303			0.00	0
Total CLN598 SPOT									0.00	0
Total For CLN598									0.00	0
CLN599 On 10/12/2024 Spot Bond					0.00000	100.96387			0.00	0
Total CLN599 SPOT									0.00	0
Total For CLN599									0.00	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.93972			0.00	0
Total CLN600 SPOT									0.00	0
Total For CLN600									0.00	0
CLN601 On 18/06/2024 Spot Bond					0.00000	100.93972			0.00	0
Total CLN601 SPOT									0.00	0
Total For CLN601									0.00	0
CLN602 On 04/06/2023 Spot Bond					0.00000	100.91012			0.00	0
Total CLN602 SPOT									0.00	0
Total For CLN602									0.00	0
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.55977			0.00	0
Total CLN603 SPOT									0.00	0
Total For CLN603									0.00	0
CLN604 On 05/08/2024 Spot Bond					0.00000	100.56128			0.00	0
Total CLN604 SPOT									0.00	0
Total For CLN604									0.00	0
CLN605 On 12/08/2022 Spot Bond					0.00000	100.38194			0.00	0
Total CLN605 SPOT									0.00	0
Total For CLN605									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN606 On 14/04/2026 Spot Bond					0.00000	100.27335			0.00	0
Total CLN606 SPOT									0.00	0
Total For CLN606									0.00	0
CLN607 On 17/01/2024 Spot Bond					0.00000	100.19353			0.00	0
Total CLN607 SPOT									0.00	0
Total For CLN607									0.00	0
CLN608 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLN608 SPOT									0.00	0
Total For CLN608									0.00	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0
Total CLN61 SPOT									0.00	0
Total For CLN61									0.00	0
CLN81 On 18/04/2028 Spot Bond			8.65500	99.74885	8.65500	99.72576			0.00	0
Total CLN81 SPOT									0.00	0
Total For CLN81									0.00	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	101.71581			0.00	0
Total CLNF14 SPOT									0.00	0
Total For CLNF14									0.00	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.78232			0.00	0
Total CLNF15 SPOT									0.00	0
Total For CLNF15									0.00	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.25284			0.00	0
Total CLNF16 SPOT									0.00	0
Total For CLNF16									0.00	0
COJ05 On 05/06/2023 Spot Bond			8.38000	114.97244	8.38000	114.94666		5,028,000,000,000.00	600,000,000	
Total COJ05 SPOT								5,028,000,000,000.00	600,000,000	:
Total For COJ05								5,028,000,000,000.00	600,000,000	:
COJ07 On 23/03/2021 Spot Bond			8.26000	108.30479	8.26000	108.28097		1,851,792,880,000.00	224,188,000	
Total COJ07 SPOT								1,851,792,880,000.00	224,188,000	
Total For COJ07								1,851,792,880,000.00	224,188,000	
COJ08 On 22/06/2026 Spot Bond			9.91000	109.65007	9.91000	109.62109		18,165,232,164,000.00	1,833,020,400	
Total COJ08 SPOT								18,165,232,164,000.00	1,833,020,400	:
Total For COJ08								18,165,232,164,000.00	1,833,020,400	:

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
COJG0 On 09/06/2024 Spot Bond			8.76500	107.68051	8.76500	107.65528			64,465,607,344,000.00	7,354,889,600	1
Total COJG01 SPOT									4,465,607,344,000.00	7,354,889,600	1
Total For COJG01									4,465,607,344,000.00	7,354,889,600	1
COT01 On 03/04/2023 Spot Bond			9.42000	102.76609	9.42000	102.74025			24,984,839,328,000.00	2,652,318,400	
Total COT01 SPOT									4,984,839,328,000.00	2,652,318,400	
Total For COT01									4,984,839,328,000.00	2,652,318,400	
COT02 On 03/04/2028 Spot Bond			11.04500	99.51839	11.04500	99.48916			4,418,000,000,000.00	400,000,000	
Total COT02 SPOT									4,418,000,000,000.00	400,000,000	
Total For COT02									4,418,000,000,000.00	400,000,000	
COT03 On 05/06/2028 Spot Bond			11.00000	93.66792	11.00000	93.64052			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			11.40000	11.40000	11.40000	100.10382			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.72751			0.00	0	
Total CS002 SPOT									0.00	0	
Total For CS002									0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.78618			0.00	0	
Total CS003 SPOT									0.00	0	
Total For CS003									0.00	0	
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total CSA04U SPOT									0.00	0	
Total For CSA04U									0.00	0	
CSA05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total CSA05U SPOT									0.00	0	
Total For CSA05U									0.00	0	
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total CSD04U SPOT									0.00	0	
Total For CSD04U									0.00	0	
CSD05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total CSD05U SPOT									0.00	0	
Total For CSD05U									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
DENG8 On 11/09/2019 Spot Bond					0.00000	101.89045			0.00	0
Total DENG83 SPOT									0.00	0
Total For DENG83									0.00	0
DENG8 On 23/09/2019 Spot Bond					0.00000	101.58449			0.00	0
Total DENG84 SPOT									0.00	0
Total For DENG84									0.00	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.76786			0.00	0
Total DENG85 SPOT									0.00	0
Total For DENG85									0.00	0
DENG8 On 27/09/2019 Spot Bond					0.00000	101.51502			0.00	0
Total DENG86 SPOT									0.00	0
Total For DENG86									0.00	0
DENG8 On 28/09/2021 Spot Bond					0.00000	101.59229			0.00	0
Total DENG87 SPOT									0.00	0
Total For DENG87									0.00	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.69336			0.00	0
Total DENG88 SPOT									0.00	0
Total For DENG88									0.00	0
DENG8 On 11/12/2019 Spot Bond					0.00000	101.89047			0.00	0
Total DENG89 SPOT									0.00	0
Total For DENG89									0.00	0
DENG9 On 31/01/2020 Spot Bond					0.00000	100.69166			0.00	0
Total DENG90 SPOT									0.00	0
Total For DENG90									0.00	0
DENG9 On 20/08/2021 Spot Bond					0.00000	100.18470			0.00	0
Total DENG91 SPOT									0.00	0
Total For DENG91									0.00	0
DOL00 On 20/12/2019 Spot Bond					0.00000	96.62204			0.00	0
Total DOL009 SPOT									0.00	0
Total For DOL009									0.00	0
DOL01 On 20/12/2021 Spot Bond					0.00000	103.28491			0.00	0
Total DOL012 SPOT									0.00	0
Total For DOL012									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
DSY01 On 21/11/2022 Spot Bond					0.00000	100.18983			0.00	0
Total DSY01 SPOT									0.00	0
Total For DSY01									0.00	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.54208			0.00	0
Total DSY02 SPOT									0.00	0
Total For DSY02									0.00	0
DSY03 On 21/11/2024 Spot Bond			9.32000	9.32000	9.32000	107.44742			0.00	0
Total DSY03 SPOT									0.00	0
Total For DSY03									0.00	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.19387			0.00	0
Total DSY04 SPOT									0.00	0
Total For DSY04									0.00	0
DV2021 On 18/06/2021 Spot Bond			8.03000	103.42571	8.03000	103.40346		3,049,562,736,000.00		379,771,200
Total DV2021 SPOT								3,049,562,736,000.00		379,771,200
Total For DV2021								3,049,562,736,000.00		379,771,200
DV22 On 07/02/2020 Spot Bond			8.03500	101.14038	8.03500	101.11888		700,581,292,000.00		87,191,200
Total DV22 SPOT								700,581,292,000.00		87,191,200
Total For DV22								700,581,292,000.00		87,191,200
DV22/R On 07/02/2020 Spot Bond			100.00000	72.67039	100.00000	72.53250		0.00		0
Total DV22/R207 SPOT								0.00		0
Total For DV22/R207								0.00		0
DV23 On 27/02/2023 Spot Bond			8.31500	105.09720	8.31500	105.07394		100,279,862,877,000.00	12,060,115,800	6
Total DV23 SPOT								10,279,862,877,000.00	12,060,115,800	6,
Total For DV23								10,279,862,877,000.00	12,060,115,800	6,
DV23/R On 27/02/2023 Spot Bond			100.00000	15.36875	100.00000	15.33492		0.00		0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.36875	100.00000	15.33492		0.00		0
Total DV23/R2023 SPOT								0.00		0
Total For DV23/R2023								0.00		0
DV24 On 18/02/2024 Spot Bond			8.48500	104.71406	8.48500	104.69042		47,196,899,514,000.00	5,562,392,400	1
Total DV24 SPOT								17,196,899,514,000.00	5,562,392,400	1,
Total For DV24								17,196,899,514,000.00	5,562,392,400	1,
DV24/R On 18/02/2024 Spot Bond			9.69000	100.30904	9.69000	100.28325		0.00		0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.30904	9.69000	100.28325		0.00		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total DV24/R2023 SPOT									0.00	0
Total For DV24/R2023									0.00	0
DV29 On 18/02/2029 Spot Bond			10.99500	95.13600	10.99500	95.10834			17,522,058,606,000.00	1,593,638,800
Total DV29 SPOT									17,522,058,606,000.00	1,593,638,800
Total For DV29									17,522,058,606,000.00	1,593,638,800
DV29/R On 18/02/2029 Spot Bond			10.10000	100.32181	10.10000	100.29496			0.00	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.32181	10.10000	100.29496			0.00	0
Total DV29/R213 SPOT									0.00	0
Total For DV29/R213									0.00	0
DVF20 On 29/11/2019 Spot Bond					0.00000	100.12852			0.00	0
Total DVF20 SPOT									0.00	0
Total For DVF20									0.00	0
DVF20i On 28/03/2020 Spot Bond					0.00000	101.61110			0.00	0
Total DVF20B SPOT									0.00	0
Total For DVF20B									0.00	0
DVF20i On 31/08/2020 Spot Bond					0.00000	100.08904			0.00	0
Total DVF20C SPOT									0.00	0
Total For DVF20C									0.00	0
DVF20i On 23/10/2020 Spot Bond					0.00000	101.04167			0.00	0
Total DVF20D SPOT									0.00	0
Total For DVF20D									0.00	0
DVF21 On 29/11/2021 Spot Bond					0.00000	99.99984			0.00	0
Total DVF21 SPOT									0.00	0
Total For DVF21									0.00	0
DVF22 On 28/03/2022 Spot Bond					0.00000	102.04615			0.00	0
Total DVF22 SPOT									0.00	0
Total For DVF22									0.00	0
DVF22i On 29/08/2022 Spot Bond					0.00000	100.71463			0.00	0 10
Total DVF22B SPOT									0.00	0 10,
Total For DVF22B									0.00	0 10,
DVF22i On 24/10/2022 Spot Bond					0.00000	100.83395			0.00	0 8
Total DVF22C SPOT									0.00	0 8,
Total For DVF22C									0.00	0 8,

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
DVF24 On 23/10/2024 Spot Bond					0.00000	100.88774			0.00	0
Total DVF24 SPOT									0.00	0
Total For DVF24									0.00	0
DVF25 On 02/04/2024 Spot Bond					0.00000	101.87742			0.00	0
Total DVF25 SPOT									0.00	0
Total For DVF25									0.00	0
DVF26 On 02/04/2026 Spot Bond					0.00000	101.40440			0.00	0
Total DVF26 SPOT									0.00	0
Total For DVF26									0.00	0
DVF27 On 02/04/2029 Spot Bond					0.00000	101.43425			0.00	0
Total DVF27 SPOT									0.00	0
Total For DVF27									0.00	0
DVF30U On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total DVF30U SPOT									0.00	0
Total For DVF30U									0.00	0
DVFB21 On 31/05/2021 Spot Bond					0.00000	99.91944			0.00	0
Total DVFB21 SPOT									0.00	0
Total For DVFB21									0.00	0
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.91458			0.00	0
Total DVFB25 SPOT									0.00	0
Total For DVFB25									0.00	0
DVFB26 On 31/05/2026 Spot Bond					0.00000	99.91247			0.00	0
Total DVFB26 SPOT									0.00	0
Total For DVFB26									0.00	0
E170/R On 01/08/2020 Spot Bond			100.00000	55.37230	100.00000	55.25043			0.00	0
Total E170/R207 SPOT									0.00	0
Total For E170/R207									0.00	0
E174 On 01/08/2020 Spot Bond			8.08500	105.76201	8.08500	105.73924			0.00	0
Total E174 SPOT									0.00	0
Total For E174									0.00	0
E175 On 01/08/2021 Spot Bond			8.13500	110.41336	8.13500	110.38944			0.00	0
Total E175 SPOT									0.00	0
Total For E175									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ECN20 On 14/03/2020 Spot Bond			7.89000	105.33881	7.89000	105.31666			0.00	0
Total ECN20 SPOT									0.00	0
Total For ECN20									0.00	0
ECN22 On 14/03/2022 Spot Bond			7.99000	108.44628	7.99000	108.42320			0.00	0
Total ECN22 SPOT									0.00	0
Total For ECN22									0.00	0
ECN24 On 14/03/2024 Spot Bond			8.89500	108.43304	8.89500	108.40740			0.00	0
Total ECN24 SPOT									0.00	0
Total For ECN24									0.00	0
ECN32 On 14/03/2032 Spot Bond			4.61000	104.38178	4.61000	104.35983			0.00	0
Total ECN32 SPOT									0.00	0
Total For ECN32									0.00	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EL001U SPOT									0.00	0
Total For EL001U									0.00	0
EL037 On 31/01/2037 Spot Bond			4.34000	94.12615	4.34000	94.10703			0.00	0
Total EL037 SPOT									0.00	0
Total For EL037									0.00	0
EL037/I On 31/01/2037 Spot Bond			2.25000	126.03134	2.25000	126.01280			0.00	0
Total EL037/I2038 SPOT									0.00	0
Total For EL037/I2038									0.00	0
EL28 On 02/05/2028 Spot Bond			4.19000	130.54703	4.16000	130.81669			0.00	0
Total EL28 SPOT									0.00	0
Total For EL28									0.00	0
EL29 On 19/11/2029 Spot Bond			4.09000	117.47178	4.09000	117.44871			0.00	0
Total EL29 SPOT									0.00	0
Total For EL29									0.00	0
EL30 On 29/07/2030 Spot Bond			4.09000	114.80523	4.09000	114.78268			0.00	0
Total EL30 SPOT									0.00	0
Total For EL30									0.00	0
EL31 On 02/06/2031 Spot Bond			4.27000	104.86358	4.27000	104.84243			0.00	0
Total EL31 SPOT									0.00	0
Total For EL31									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
EL36 On 31/01/2036 Spot Bond			4.31000	95.75752	4.31000	95.73815			0.00	0
Total EL36 SPOT									0.00	0
Total For EL36									0.00	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	126.03134	2.25000	126.01280			0.00	0
Total EL36/I2038 SPOT									0.00	0
Total For EL36/I2038									0.00	0
ELN001 On 06/06/2024 Spot Bond					0.00000	107.87299			0.00	0
Total ELN001 SPOT									0.00	0
Total For ELN001									0.00	0
ELN002 On 07/06/2024 Spot Bond					0.00000	106.17117			0.00	0
Total ELN002 SPOT									0.00	0
Total For ELN002									0.00	0
EMM01 On 28/07/2020 Spot Bond			7.71000	103.39231	7.71000	103.37106			0.00	0
Total EMM01 SPOT									0.00	0
Total For EMM01									0.00	0
EMM02 On 11/03/2021 Spot Bond			7.68000	109.32200	7.68000	109.29961			0.00	0
Total EMM02 SPOT									0.00	0
Total For EMM02									0.00	0
EMM03 On 04/05/2024 Spot Bond			10.02000	103.30416	10.02000	103.27672			0.00	0
Total EMM03 SPOT									0.00	0
Total For EMM03									0.00	0
EMM04 On 16/05/2028 Spot Bond			10.79500	10.79500	10.79500	97.29323			0.00	0
Total EMM04 SPOT									0.00	0
Total For EMM04									0.00	0
EMM05 On 17/04/2029 Spot Bond			10.84500	10.84500	10.84500	103.21029			0.00	0
Total EMM05 SPOT									0.00	0
Total For EMM05									0.00	0
EMM06 On 23/06/2025 Spot Bond			10.15000	10.15000	10.15000	102.09880		2,576,914,480,000.00	253,883,200	0
Total EMM06 SPOT								2,576,914,480,000.00	253,883,200	0
Total For EMM06								2,576,914,480,000.00	253,883,200	0
EMM07 On 10/07/2027 Spot Bond			10.00000	10.00000	10.00000	102.96880			0.00	0
Total EMM07 SPOT									0.00	0
Total For EMM07									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
EMM07 On 17/07/2032 Spot Bond			11.09000	11.09000	11.09000	85.69931			0.00	0
Total EMM07P SPOT									0.00	0
Total For EMM07P									0.00	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.02468			0.00	0
Total ENX01 SPOT									0.00	0
Total For ENX01									0.00	0
ENX01S On 23/04/2021 Spot Bond					0.00000	100.95480			0.00	0
Total ENX01S SPOT									0.00	0
Total For ENX01S									0.00	0
ENX02 On 10/09/2022 Spot Bond					0.00000	102.13134			0.00	0
Total ENX02 SPOT									0.00	0
Total For ENX02									0.00	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ENX03U SPOT									0.00	0
Total For ENX03U									0.00	0
ENX04 On 01/03/2020 Spot Bond					0.00000	99.90201			0.00	0
Total ENX04 SPOT									0.00	0
Total For ENX04									0.00	0
ENX05 On 01/05/2020 Spot Bond					0.00000	100.70928			0.00	0
Total ENX05 SPOT									0.00	0
Total For ENX05									0.00	0
ENX06 On 12/06/2020 Spot Bond					0.00000	101.83572			0.00	0
Total ENX06 SPOT									0.00	0
Total For ENX06									0.00	0
EPF007 On 02/09/2020 Spot Bond					0.00000	99.91231			0.00	0
Total EPF007 SPOT									0.00	0
Total For EPF007									0.00	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.93711			0.00	0
Total EPF008 SPOT									0.00	0
Total For EPF008									0.00	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.65847			0.00	0
Total EPF010 SPOT									0.00	0
Total For EPF010									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
EPF011 On 12/06/2020 Spot Bond					0.00000	102.51065				0.00	0
Total EPF011 SPOT										0.00	0
Total For EPF011										0.00	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.12594				0.00	0
Total EPF012 SPOT										0.00	0
Total For EPF012										0.00	0
EPF014 On 28/05/2021 Spot Bond					0.00000	100.02214				0.00	0
Total EPF014 SPOT										0.00	0
Total For EPF014										0.00	0
EPF015 On 04/06/2023 Spot Bond					0.00000	99.86254				0.00	0
Total EPF015 SPOT										0.00	0
Total For EPF015										0.00	0
EPF016 On 07/09/2021 Spot Bond					0.00000	99.76332				0.00	0
Total EPF016 SPOT										0.00	0
Total For EPF016										0.00	0
EPF017 On 07/09/2023 Spot Bond					0.00000	99.75890				0.00	0
Total EPF017 SPOT										0.00	0
Total For EPF017										0.00	0
EPF018 On 13/12/2025 Spot Bond					0.00000	101.88664				0.00	0
Total EPF018 SPOT										0.00	0
Total For EPF018										0.00	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total EPF04U SPOT										0.00	0
Total For EPF04U										0.00	0
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total EPF05U SPOT										0.00	0
Total For EPF05U										0.00	0
EPF07U On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total EPF07U SPOT										0.00	0
Total For EPF07U										0.00	0
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total EPF08U SPOT										0.00	0
Total For EPF08U										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EPF09U SPOT									0.00	0
Total For EPF09U									0.00	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EPF10U SPOT									0.00	0
Total For EPF10U									0.00	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EPF11U SPOT									0.00	0
Total For EPF11U									0.00	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EPF12U SPOT									0.00	0
Total For EPF12U									0.00	0
EPFC3L On 06/09/2019 Spot Bond					0.00000	99.83479			0.00	0
Total EPFC39 SPOT									0.00	0
Total For EPFC39									0.00	0
EPFC4L On 06/11/2019 Spot Bond					0.00000	100.60059			0.00	0
Total EPFC41 SPOT									0.00	0
Total For EPFC41									0.00	0
EPFC4L On 04/03/2020 Spot Bond					0.00000	99.87639			0.00	0
Total EPFC42 SPOT									0.00	0
Total For EPFC42									0.00	0
EPFC4L On 03/10/2019 Spot Bond					0.00000	101.22527			0.00	0
Total EPFC43 SPOT									0.00	0
Total For EPFC43									0.00	0
EQS06 On 09/04/2020 Spot Bond					0.00000	101.15323			0.00	0
Total EQS06 SPOT									0.00	0
Total For EQS06									0.00	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.84618			0.00	0
Total EQS10 SPOT									0.00	0
Total For EQS10									0.00	0
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EQS11U SPOT									0.00	0
Total For EQS11U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
EQT00: On 03/06/2022 Spot Bond					0.00000	99.89169			0.00	0
Total EQT002 SPOT									0.00	0
Total For EQT002									0.00	0
EQT00: On 03/06/2024 Spot Bond					0.00000	99.88958			0.00	0
Total EQT003 SPOT									0.00	0
Total For EQT003									0.00	0
EQT01: On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EQT01U SPOT									0.00	0
Total For EQT01U									0.00	0
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.24146			0.00	0
Total ERS3B6 SPOT									0.00	0
Total For ERS3B6									0.00	0
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.23468			0.00	0
Total ERS3B7 SPOT									0.00	0
Total For ERS3B7									0.00	0
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.25224			0.00	0
Total ERS3C6 SPOT									0.00	0
Total For ERS3C6									0.00	0
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.23603			0.00	0
Total ERS3C7 SPOT									0.00	0
Total For ERS3C7									0.00	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total ERSA12/JIBAR SPOT									0.00	0
Total For ERSA12/JIBAR									0.00	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.74302			0.00	0
Total ERSA21 SPOT									0.00	0
Total For ERSA21									0.00	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.23468			0.00	0
Total ERSA24 SPOT									0.00	0
Total For ERSA24									0.00	0
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.24276			0.00	0
Total ERSA25 SPOT									0.00	0
Total For ERSA25									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.23257				0.00	0
Total ERSA26 SPOT										0.00	0
Total For ERSA26										0.00	0
ERSA2 On 17/11/2022 Spot Bond					0.00000	100.22925				0.00	0
Total ERSA27 SPOT										0.00	0
Total For ERSA27										0.00	0
ES23 On 25/01/2023 Spot Bond			8.48500	105.35911	8.48500	105.33532			12,362,337,843,000.00	1,456,963,800	2
Total ES23 SPOT									12,362,337,843,000.00	1,456,963,800	2,
Total For ES23									12,362,337,843,000.00	1,456,963,800	2,
ES23/R On 25/01/2023 Spot Bond			10.00000	100.95916	10.00000	100.93239			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.47000	95.39419	9.47000	95.37007			102,882,888,738,000.00	10,864,085,400	4
Total ES26 SPOT									12,882,888,738,000.00	10,864,085,400	4,
Total For ES26									12,882,888,738,000.00	10,864,085,400	4,
ES26/R On 02/04/2026 Spot Bond			7.85000	103.20600	7.85000	103.18429			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			10.83000	79.65936	10.87500	79.37291			269,385,036,618,000.00	24,873,964,600	6
Total ES33 SPOT									19,385,036,618,000.00	24,873,964,600	6,
Total For ES33									19,385,036,618,000.00	24,873,964,600	6,
ES33/R On 15/09/2033 Spot Bond			7.50000	103.41840	7.50000	103.39772			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.21500	80.75997	11.21500	80.73591			172,313,865,635,000.00	15,364,589,000	4
Total ES42 SPOT									172,313,865,635,000.00	15,364,589,000	4,
Total For ES42									172,313,865,635,000.00	15,364,589,000	4,
ES42/R On 25/04/2042 Spot Bond			8.50000	102.93062	8.50000	102.90722			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESF01U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF01U SPOT									0.00	0	
Total For ESF01U									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ESF02U SPOT									0.00	0
Total For ESF02U									0.00	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.98079			0.00	0
Total ESFR03 SPOT									0.00	0
Total For ESFR03									0.00	0
EXX04 On 13/06/2022 Spot Bond					0.00000	101.85535			0.00	0
Total EXX04 SPOT									0.00	0
Total For EXX04									0.00	0
EXX05 On 13/06/2024 Spot Bond					0.00000	101.90571			0.00	0
Total EXX05 SPOT									0.00	0
Total For EXX05									0.00	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.72539			0.00	0
Total FBJ20Z SPOT									0.00	0
Total For FBJ20Z									0.00	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.78239			0.00	0
Total FBJ22Z SPOT									0.00	0
Total For FBJ22Z									0.00	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.41117	100.00000	11.38352			0.00	0
Total FFA1U SPOT									0.00	0
Total For FFA1U									0.00	0
FFB1U On 20/11/2026 Spot Bond			100.00000	18.57193	100.00000	18.52694			0.00	0
Total FFB1U SPOT									0.00	0
Total For FFB1U									0.00	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FIF03U SPOT									0.00	0
Total For FIF03U									0.00	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FIF04U SPOT									0.00	0
Total For FIF04U									0.00	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FIF05U SPOT									0.00	0
Total For FIF05U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FIF06U SPOT									0.00	0
Total For FIF06U									0.00	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FIF07U SPOT									0.00	0
Total For FIF07U									0.00	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FIF11U SPOT									0.00	0
Total For FIF11U									0.00	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FIF12U SPOT									0.00	0
Total For FIF12U									0.00	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FIF13U SPOT									0.00	0
Total For FIF13U									0.00	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.93434			0.00	0
Total FIFB10 SPOT									0.00	0
Total For FIFB10									0.00	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.62742			0.00	0
Total FIFB11 SPOT									0.00	0
Total For FIFB11									0.00	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.38778			0.00	0
Total FIFB12 SPOT									0.00	0
Total For FIFB12									0.00	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.51975			0.00	0
Total FIFB14 SPOT									0.00	0
Total For FIFB14									0.00	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.21538			0.00	0
Total FIFB15 SPOT									0.00	0
Total For FIFB15									0.00	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.33426			0.00	0
Total FIFB16 SPOT									0.00	0
Total For FIFB16									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.34358				0.00	0
Total FIFB17 SPOT										0.00	0
Total For FIFB17										0.00	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	99.89573				0.00	0
Total FIFC33 SPOT										0.00	0
Total For FIFC33										0.00	0
FIFC34 On 07/02/2020 Spot Bond					0.00000	100.28426				0.00	0
Total FIFC34 SPOT										0.00	0
Total For FIFC34										0.00	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total FMLA1U SPOT										0.00	0
Total For FMLA1U										0.00	0
FNT016 On 03/09/2019 Spot Bond					0.00000	101.89195				0.00	0
Total FNT016 SPOT										0.00	0
Total For FNT016										0.00	0
FNT017 On 17/09/2019 Spot Bond					0.00000	101.36068				0.00	0
Total FNT017 SPOT										0.00	0
Total For FNT017										0.00	0
FNT018 On 03/10/2019 Spot Bond					0.00000	100.72658				0.00	0
Total FNT018 SPOT										0.00	0
Total For FNT018										0.00	0
FNT019 On 16/10/2019 Spot Bond					0.00000	100.34849				0.00	0
Total FNT019 SPOT										0.00	0
Total For FNT019										0.00	0
FNT020 On 05/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total FNT020 SPOT										0.00	0
Total For FNT020										0.00	0
FNTB10 On 16/09/2019 Spot Bond					0.00000	103.46685				0.00	0
Total FNTB10 SPOT										0.00	0
Total For FNTB10										0.00	0
FNTD10 On 11/10/2019 Spot Bond					0.00000	102.39211				0.00	0
Total FNTD10 SPOT										0.00	0
Total For FNTD10										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FNTE1(On 22/11/2019 Spot Bond					0.00000	101.91468			0.00	0
Total FNTE10 SPOT									0.00	0
Total For FNTE10									0.00	0
FNTF1(On 28/01/2020 Spot Bond					0.00000	100.35288			0.00	0
Total FNTF10 SPOT									0.00	0
Total For FNTF10									0.00	0
FNZ001(On 17/01/2020 Spot Bond					0.00000	100.66082			0.00	0
Total FNZ001 SPOT									0.00	0
Total For FNZ001									0.00	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FPA1U SPOT									0.00	0
Total For FPA1U									0.00	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FPB1U SPOT									0.00	0
Total For FPB1U									0.00	0
FRB13 On 02/06/2021 Spot Bond					0.00000	101.04008			0.00	0
Total FRB13 SPOT									0.00	0
Total For FRB13									0.00	0
FRB14 On 02/06/2021 Spot Bond			10.08000	10.08000	10.08000	102.24759			0.00	0
Total FRB14 SPOT									0.00	0
Total For FRB14									0.00	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.61453			0.00	0
Total FRB15 SPOT									0.00	0
Total For FRB15									0.00	0
FRB16 On 08/07/2020 Spot Bond					0.00000	103.09750			0.00	0
Total FRB16 SPOT									0.00	0
Total For FRB16									0.00	0
FRB17 On 08/01/2022 Spot Bond					0.00000	105.35418			0.00	0
Total FRB17 SPOT									0.00	0
Total For FRB17									0.00	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRB17/JIBAR SPOT									0.00	0
Total For FRB17/JIBAR									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRB18 On 13/04/2021 Spot Bond					0.00000	104.87736			0.00	0
Total FRB18 SPOT									0.00	0
Total For FRB18									0.00	0
FRB19 On 14/04/2021 Spot Bond			10.08000	107.94120	10.08000	107.91220			0.00	0
Total FRB19 SPOT									0.00	0
Total For FRB19									0.00	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.54979			0.00	0
Total FRB20 SPOT									0.00	0
Total For FRB20									0.00	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.13031			0.00	0
Total FRB21 SPOT									0.00	0
Total For FRB21									0.00	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.49945			0.00	0
Total FRB22 SPOT									0.00	0
Total For FRB22									0.00	0
FRB23 On 20/09/2027 Spot Bond					0.00000	105.03975			0.00	0
Total FRB23 SPOT									0.00	0
Total For FRB23									0.00	0
FRB24 On 08/11/2023 Spot Bond					0.00000	101.97698			0.00	0
Total FRB24 SPOT									0.00	0
Total For FRB24									0.00	0
FRB25 On 19/09/2024 Spot Bond					0.00000	102.24605			0.00	0
Total FRB25 SPOT									0.00	0
Total For FRB25									0.00	0
FRB26 On 03/06/2024 Spot Bond					0.00000	99.95923			0.00	0
Total FRB26 SPOT									0.00	0
Total For FRB26									0.00	0
FRB27 On 03/06/2026 Spot Bond			10.03000	103.19094	10.03000	103.16335			0.00	0
Total FRB27 SPOT									0.00	0
Total For FRB27									0.00	0
FRBI22 On 31/01/2022 Spot Bond			3.36000	157.96053	3.36000	157.93258			0.00	0
Total FRBI22 SPOT									0.00	0 :
Total For FRBI22									0.00	0 :

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
FRBI23 On 07/12/2023 Spot Bond			3.69000	3.69000	3.69000	294.62711				0.00	0
Total FRBI23 SPOT										0.00	0
Total For FRBI23										0.00	0
FRBI25 On 31/01/2025 Spot Bond			3.90500	3.90500	3.90500	131.15698				0.00	0
Total FRBI25 SPOT										0.00	0
Total For FRBI25										0.00	0
FRBI28 On 31/03/2028 Spot Bond			4.07000	179.38451	4.07000	179.34927				0.00	0
Total FRBI28 SPOT										0.00	0
Total For FRBI28										0.00	0
FRBI29 On 31/03/2029 Spot Bond			4.27000	4.27000	4.27000	94.69783				0.00	0
Total FRBI29 SPOT										0.00	0
Total For FRBI29										0.00	0
FRBI33 On 07/12/2033 Spot Bond			4.45000	4.45000	4.45000	207.93465			89,000,000,000.00		20,000,000
Total FRBI33 SPOT									89,000,000,000.00		20,000,000
Total For FRBI33									89,000,000,000.00		20,000,000
FRBI46 On 31/03/2046 Spot Bond			4.93500	88.63960	4.93500	88.62012				0.00	0
Total FRBI46 SPOT										0.00	0
Total For FRBI46										0.00	0
FRBI50 On 31/12/2050 Spot Bond			4.82000	90.94394	4.82000	90.92425				0.00	0
Total FRBI50 SPOT										0.00	0
Total For FRBI50										0.00	0
FRBZ0 On 30/11/2020 Spot Bond			7.70000	7.70000	7.70000	91.03345				0.00	0
Total FRBZ01 SPOT										0.00	0
Total For FRBZ01										0.00	0
FRBZ0 On 28/10/2024 Spot Bond			8.53000	8.53000	8.53000	65.44635				0.00	0
Total FRBZ02 SPOT										0.00	0
Total For FRBZ02										0.00	0
FRBZ0 On 10/12/2024 Spot Bond			8.58000	8.58000	8.58000	64.67590				0.00	0
Total FRBZ03 SPOT										0.00	0
Total For FRBZ03										0.00	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0
Total FRC107 SPOT										0.00	0
Total For FRC107										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRC12U SPOT									0.00	0
Total For FRC12U									0.00	0
FRC161 On 31/01/2025 Spot Bond			4.83000	4.83000	4.83000	125.19882			0.00	0
Total FRC169 SPOT									0.00	0
Total For FRC169									0.00	0
FRC171 On 06/08/2023 Spot Bond					0.00000	100.27684			0.00	0
Total FRC178 SPOT									0.00	0
Total For FRC178									0.00	0
FRC181 On 06/08/2023 Spot Bond					0.00000	92.89169			0.00	0
Total FRC181 SPOT									0.00	0
Total For FRC181									0.00	0
FRC191 On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total FRC193/JIBAR SPOT									0.00	0
Total For FRC193/JIBAR									0.00	0
FRC191 On 20/06/2024 Spot Bond					0.00000	101.92155			0.00	0
Total FRC195 SPOT									0.00	0
Total For FRC195									0.00	0
FRC201 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRC207 SPOT									0.00	0
Total For FRC207									0.00	0
FRC201 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRC208 SPOT									0.00	0
Total For FRC208									0.00	0
FRC201 On 07/10/2020 Spot Bond					0.00000	103.21213			0.00	0
Total FRC209 SPOT									0.00	0
Total For FRC209									0.00	0
FRC211 On 20/12/2019 Spot Bond					0.00000	101.88747			0.00	0
FRC211 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRC210 SPOT									0.00	0
Total For FRC210									0.00	0
FRC211 On 07/05/2020 Spot Bond					0.00000	100.54003			0.00	0
Total FRC212 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRC212									0.00	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRC213 SPOT									0.00	0
Total For FRC213									0.00	0
FRC21: On 07/11/2019 Spot Bond					0.00000	100.58719			0.00	0
Total FRC215 SPOT									0.00	0
Total For FRC215									0.00	0
FRC21: On 04/11/2019 Spot Bond					0.00000	100.59423			0.00	0
Total FRC219 SPOT									0.00	0
Total For FRC219									0.00	0
FRC22: On 31/01/2022 Spot Bond			4.01000	155.60833	4.01000	155.57809			0.00	0
Total FRC221 SPOT									0.00	0
Total For FRC221									0.00	0
FRC22: On 20/05/2020 Spot Bond					0.00000	100.22285			0.00	0
Total FRC225 SPOT									0.00	0
Total For FRC225									0.00	0
FRC23: On 31/01/2022 Spot Bond			4.87000	152.56206	4.87000	152.52893			0.00	0
Total FRC233 SPOT									0.00	0
Total For FRC233									0.00	0
FRC23: On 20/12/2020 Spot Bond					0.00000	102.69968			0.00	0
Total FRC234 SPOT									0.00	0
Total For FRC234									0.00	0
FRC23: On 08/02/2020 Spot Bond					0.00000	103.70459			0.00	0
Total FRC236 SPOT									0.00	0
Total For FRC236									0.00	0
FRC23: On 19/10/2020 Spot Bond					0.00000	109.34484			0.00	0
Total FRC237 SPOT									0.00	0
Total For FRC237									0.00	0
FRC23: On 08/02/2020 Spot Bond					0.00000	103.83074			0.00	0
Total FRC238 SPOT									0.00	0
Total For FRC238									0.00	0
FRC23: On 19/10/2020 Spot Bond					0.00000	109.64547			0.00	0
Total FRC239 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For FRC239										0.00	0
FRC24 On 19/10/2020 Spot Bond					0.00000	109.14206				0.00	0
Total FRC240 SPOT										0.00	0
Total For FRC240										0.00	0
FRC24 On 08/02/2020 Spot Bond					0.00000	103.79764				0.00	0
Total FRC241 SPOT										0.00	0
Total For FRC241										0.00	0
FRC24 On 08/02/2020 Spot Bond					0.00000	103.70840				0.00	0
Total FRC242 SPOT										0.00	0
Total For FRC242										0.00	0
FRC24 On 19/10/2020 Spot Bond					0.00000	102.17863				0.00	0
Total FRC243 SPOT										0.00	0
Total For FRC243										0.00	0
FRC24 On 08/02/2020 Spot Bond					0.00000	103.55160				0.00	0
Total FRC244 SPOT										0.00	0
Total For FRC244										0.00	0
FRC24 On 19/10/2020 Spot Bond					0.00000	102.15680				0.00	0
Total FRC245 SPOT										0.00	0
Total For FRC245										0.00	0
FRC24 On 19/10/2020 Spot Bond					0.00000	101.72981				0.00	0
Total FRC246 SPOT										0.00	0
Total For FRC246										0.00	0
FRC24 On 08/02/2020 Spot Bond					0.00000	103.62012				0.00	0
Total FRC247 SPOT										0.00	0
Total For FRC247										0.00	0
FRC24 On 08/02/2020 Spot Bond					0.00000	100.72026				0.00	0
Total FRC248 SPOT										0.00	0
Total For FRC248										0.00	0
FRC24 On 19/10/2020 Spot Bond					0.00000	108.49596				0.00	0
Total FRC249 SPOT										0.00	0
Total For FRC249										0.00	0
FRC25 On 19/10/2020 Spot Bond					0.00000	101.72432				0.00	0
Total FRC250 SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRC250									0.00	0
FRC25 On 13/02/2022 Spot Bond					0.00000	100.45598			0.00	0
Total FRC251 SPOT									0.00	0
Total For FRC251									0.00	0
FRC25 On 14/03/2022 Spot Bond					0.00000	101.90655			0.00	0
Total FRC252 SPOT									0.00	0
Total For FRC252									0.00	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.69401			0.00	0
Total FRC254 SPOT									0.00	0
Total For FRC254									0.00	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0
Total FRC255 SPOT									0.00	0
Total For FRC255									0.00	0
FRC25 On 17/07/2027 Spot Bond					0.00000	103.08665			0.00	0
Total FRC256 SPOT									0.00	0
Total For FRC256									0.00	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.48078			0.00	0
Total FRC257 SPOT									0.00	0
Total For FRC257									0.00	0
FRC25 On 08/05/2020 Spot Bond					0.00000	100.88579			0.00	0
Total FRC258 SPOT									0.00	0
Total For FRC258									0.00	0
FRC26 On 10/10/2020 Spot Bond					0.00000	101.21184			0.00	0
Total FRC261 SPOT									0.00	0
Total For FRC261									0.00	0
FRC26 On 13/07/2020 Spot Bond					0.00000	101.11664			0.00	0
Total FRC262 SPOT									0.00	0
Total For FRC262									0.00	0
FRC26 On 13/07/2020 Spot Bond					0.00000	101.39006			0.00	0
Total FRC264 SPOT									0.00	0
Total For FRC264									0.00	0
FRC26 On 20/06/2021 Spot Bond					0.00000	102.13487			0.00	0
Total FRC265 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRC265									0.00	0
FRC26: On 06/08/2023 Spot Bond					0.00000	103.43962			0.00	0
Total FRC267 SPOT									0.00	0
Total For FRC267									0.00	0
FRC26: On 21/10/2019 Spot Bond					0.00000	100.83780			0.00	0
Total FRC269 SPOT									0.00	0
Total For FRC269									0.00	0
FRC27: On 16/11/2019 Spot Bond					0.00000	100.28621			0.00	0
Total FRC270 SPOT									0.00	0
Total For FRC270									0.00	0
FRC27: On 30/01/2023 Spot Bond					0.00000	100.74353			0.00	0
Total FRC271 SPOT									0.00	0
Total For FRC271									0.00	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.76609			0.00	0
Total FRC272 SPOT									0.00	0
Total For FRC272									0.00	0
FRC27: On 02/05/2028 Spot Bond			9.80000	103.16900	9.80000	103.14219			0.00	0
Total FRC274 SPOT									0.00	0
Total For FRC274									0.00	0
FRC27: On 12/12/2020 Spot Bond					0.00000	101.88474			0.00	0
Total FRC275 SPOT									0.00	0
Total For FRC275									0.00	0
FRC27: On 12/12/2020 Spot Bond					0.00000	101.88900			0.00	0
Total FRC276 SPOT									0.00	0
Total For FRC276									0.00	0
FRC27: On 04/03/2021 Spot Bond					0.00000	102.03764			0.00	0
Total FRC277 SPOT									0.00	0
Total For FRC277									0.00	0
FRC27: On 27/03/2020 Spot Bond					0.00000	101.41733			0.00	0
Total FRC278 SPOT									0.00	0
Total For FRC278									0.00	0
FRC27: On 21/11/2022 Spot Bond					0.00000	100.19282			0.00	0
Total FRC279 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For FRC279										0.00	0
FRC28 On 20/12/2023 Spot Bond					0.00000	101.88731				0.00	0
Total FRC280 SPOT										0.00	0
Total For FRC280										0.00	0
FRC28 On 03/09/2019 Spot Bond					0.00000	103.01404				0.00	0
Total FRC281 SPOT										0.00	0
Total For FRC281										0.00	0
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	104.22576				0.00	0
Total FRC282 SPOT										0.00	0
Total For FRC282										0.00	0
FRC28 On 26/01/2021 Spot Bond					0.00000	101.70727				0.00	0
Total FRC283 SPOT										0.00	0
Total For FRC283										0.00	0
FRC28 On 11/11/2024 Spot Bond					0.00000	100.50555				0.00	0
Total FRC284 SPOT										0.00	0
Total For FRC284										0.00	0
FRC28 On 20/12/2022 Spot Bond					0.00000	101.82628				0.00	0
Total FRC285 SPOT										0.00	0
Total For FRC285										0.00	0
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	102.47457				0.00	0
Total FRC286 SPOT										0.00	0
Total For FRC286										0.00	0
FRC28 On 01/02/2020 Spot Bond					0.00000	100.68666				0.00	0
Total FRC287 SPOT										0.00	0
Total For FRC287										0.00	0
FRC28 On 01/02/2020 Spot Bond					0.00000	100.68666				0.00	0
Total FRC288 SPOT										0.00	0
Total For FRC288										0.00	0
FRC28 On 20/12/2022 Spot Bond					0.00000	101.72907				0.00	0
Total FRC289 SPOT										0.00	0
Total For FRC289										0.00	0
FRC29 On 20/06/2022 Spot Bond					0.00000	101.94454				0.00	0
Total FRC290 SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For FRC290										0.00	0
FRC29: On 26/01/2021 Spot Bond					0.00000	100.92590				0.00	0
Total FRC291 SPOT										0.00	0
Total For FRC291										0.00	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.61054				0.00	0
Total FRC292 SPOT										0.00	0
Total For FRC292										0.00	0
FRC29: On 18/04/2021 Spot Bond					0.00000	100.98744				0.00	0
Total FRC293 SPOT										0.00	0
Total For FRC293										0.00	0
FRC29: On 18/04/2021 Spot Bond					0.00000	100.97607				0.00	0
Total FRC294 SPOT										0.00	0
Total For FRC294										0.00	0
FRC29: On 14/05/2024 Spot Bond					0.00000	100.38433				0.00	0
Total FRC295 SPOT										0.00	0
Total For FRC295										0.00	0
FRC29: On 14/05/2024 Spot Bond					0.00000	100.37186				0.00	0
Total FRC296 SPOT										0.00	0
Total For FRC296										0.00	0
FRC29: On 14/05/2024 Spot Bond					0.00000	100.37588				0.00	0
Total FRC297 SPOT										0.00	0
Total For FRC297										0.00	0
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.30553				0.00	0
Total FRC298 SPOT										0.00	0
Total For FRC298										0.00	0
FRC29: On 20/06/2024 Spot Bond					0.00000	102.07776				0.00	0
Total FRC299 SPOT										0.00	0
Total For FRC299										0.00	0
FRC30: On 25/04/2023 Spot Bond					0.00000	100.96123				0.00	0
Total FRC300 SPOT										0.00	0
Total For FRC300										0.00	0
FRC30: On 30/11/2020 Spot Bond					0.00000	101.85173				0.00	0
Total FRC301 SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For FRC301										0.00	0
FRC30: On 11/11/2024 Spot Bond					0.00000	100.46824				0.00	0
Total FRC302 SPOT										0.00	0
Total For FRC302										0.00	0
FRC30: On 31/05/2024 Spot Bond					0.00000	99.97364				0.00	0
Total FRC303 SPOT										0.00	0
Total For FRC303										0.00	0
FRC30: On 28/12/2020 Spot Bond					0.00000	101.40688				0.00	0
Total FRC304 SPOT										0.00	0
Total For FRC304										0.00	0
FRC30: On 06/11/2023 Spot Bond					0.00000	100.63139				0.00	0
Total FRC305 SPOT										0.00	0
Total For FRC305										0.00	0
FRC30: On 27/02/2023 Spot Bond					0.00000	100.04225				0.00	0
Total FRC306 SPOT										0.00	0
Total For FRC306										0.00	0
FRC30: On 12/08/2020 Spot Bond					0.00000	100.37510				0.00	0
Total FRC307 SPOT										0.00	0
Total For FRC307										0.00	0
FRC30: On 31/05/2024 Spot Bond					0.00000	99.97414				0.00	0
Total FRC308 SPOT										0.00	0
Total For FRC308										0.00	0
FRC30: On 20/06/2024 Spot Bond					0.00000	100.37000				0.00	0
Total FRC309 SPOT										0.00	0
Total For FRC309										0.00	0
FRC31: On 20/12/2024 Spot Bond					0.00000	100.19772				0.00	0
Total FRC310 SPOT										0.00	0
Total For FRC310										0.00	0
FRC31: On 23/02/2021 Spot Bond					0.00000	100.12914				0.00	0
Total FRC311 SPOT										0.00	0
Total For FRC311										0.00	0
FRC31: On 23/02/2021 Spot Bond					0.00000	100.12914				0.00	0
Total FRC312 SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRC312									0.00	0
FRC31 On 20/06/2024 Spot Bond					0.00000	100.18221			0.00	0
Total FRC313 SPOT									0.00	0
Total For FRC313									0.00	0
FRC31 On 23/02/2021 Spot Bond					0.00000	100.00000			0.00	0
Total FRC314 SPOT									0.00	0
Total For FRC314									0.00	0
FRC66 On 31/01/2022 Spot Bond			4.65000	4.65000	4.65000	153.30189			0.00	0
Total FRC66 SPOT									0.00	0
Total For FRC66									0.00	0
FRC69 On 31/01/2022 Spot Bond			4.59000	4.59000	4.59000	153.51353			0.00	0
Total FRC69 SPOT									0.00	0
Total For FRC69									0.00	0
FRC71 On 31/01/2022 Spot Bond			4.57000	4.57000	4.57000	153.58416			0.00	0
Total FRC71 SPOT									0.00	0
Total For FRC71									0.00	0
FRD16 On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD16U SPOT									0.00	0
Total For FRD16U									0.00	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD17U SPOT									0.00	0
Total For FRD17U									0.00	0
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD19U SPOT									0.00	0
Total For FRD19U									0.00	0
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD20U SPOT									0.00	0
Total For FRD20U									0.00	0
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD23U SPOT									0.00	0
Total For FRD23U									0.00	0
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD24U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRD24U									0.00	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD25U SPOT									0.00	0
Total For FRD25U									0.00	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD26U SPOT									0.00	0
Total For FRD26U									0.00	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD27U SPOT									0.00	0
Total For FRD27U									0.00	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD28U SPOT									0.00	0
Total For FRD28U									0.00	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD29U SPOT									0.00	0
Total For FRD29U									0.00	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD30U SPOT									0.00	0
Total For FRD30U									0.00	0
FRI33 On 28/02/2033 Spot Bond			5.01000	85.46678	5.01000	85.44791			0.00	0
Total FRI33 SPOT									0.00	0
Total For FRI33									0.00	0
FRI38 On 31/01/2038 Spot Bond			4.91500	98.27972	4.91500	98.25828			0.00	0
Total FRI38 SPOT									0.00	0
Total For FRI38									0.00	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.70521			0.00	0
Total FRJ20 SPOT									0.00	0
Total For FRJ20									0.00	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.05280			0.00	0
Total FRJ21 SPOT									0.00	0
Total For FRJ21									0.00	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	103.15499			0.00	0
Total FRJ22 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRJ22									0.00	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.70714			0.00	0
Total FRJ23 SPOT									0.00	0
Total For FRJ23									0.00	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.34562			0.00	0
Total FRJ24 SPOT									0.00	0
Total For FRJ24									0.00	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	105.00770			0.00	0
Total FRJ25 SPOT									0.00	0
Total For FRJ25									0.00	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	99.85433			0.00	0
Total FRJ26 SPOT									0.00	0
Total For FRJ26									0.00	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.11975			0.00	0
Total FRJ27 SPOT									0.00	0
Total For FRJ27									0.00	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.35926			0.00	0
Total FRJ29 SPOT									0.00	0
Total For FRJ29									0.00	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRS011U SPOT									0.00	0
Total For FRS011U									0.00	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRS021U SPOT									0.00	0
Total For FRS021U									0.00	0
FRS100 On 15/01/2024 Spot Bond			3.76800	3.76800	3.76800	104.10896			0.00	0
Total FRS100 SPOT									0.00	0
Total For FRS100									0.00	0
FRS101 On 31/01/2038 Spot Bond			4.16000	4.16000	4.16000	109.28740			0.00	0
Total FRS101 SPOT									0.00	0
Total For FRS101									0.00	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.82977			0.00	0
Total FRS103 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For FRS103										0.00	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.82977				0.00	0
Total FRS104 SPOT										0.00	0
Total For FRS104										0.00	0
FRS104 On 31/01/2038 Spot Bond			4.30000	107.15539	4.30000	107.13374				0.00	0
Total FRS108 SPOT										0.00	0
Total For FRS108										0.00	0
FRS108 On 07/12/2033 Spot Bond			4.30000	211.39706	4.30000	211.35422				0.00	0
Total FRS109 SPOT										0.00	0
Total For FRS109										0.00	0
FRS109 On 31/01/2038 Spot Bond			5.09000	95.91878	5.09000	95.89741				0.00	0
Total FRS110 SPOT										0.00	0
Total For FRS110										0.00	0
FRS110 On 07/12/2033 Spot Bond			4.33000	4.33000	4.33000	210.66485				0.00	0
Total FRS112 SPOT										0.00	0
Total For FRS112										0.00	0
FRS112 On 31/01/2025 Spot Bond			4.38000	128.08435	4.38000	128.05819				0.00	0
Total FRS114 SPOT										0.00	0
Total For FRS114										0.00	0
FRS114 On 31/01/2038 Spot Bond			3.70500	116.67567	3.70500	116.65395				0.00	0
Total FRS115 SPOT										0.00	0
Total For FRS115										0.00	0
FRS115 On 31/01/2038 Spot Bond			4.69000	101.41986	4.69000	101.39833				0.00	0
Total FRS119 SPOT										0.00	0
Total For FRS119										0.00	0
FRS119 On 07/12/2033 Spot Bond			4.45000	207.97764	4.45000	207.93465				0.00	0
Total FRS120 SPOT										0.00	0
Total For FRS120										0.00	0
FRS120 On 07/12/2033 Spot Bond			4.50000	206.85282	4.50000	206.80982				0.00	0
Total FRS121 SPOT										0.00	0
Total For FRS121										0.00	0
FRS121 On 31/01/2025 Spot Bond			3.91000	163.54286	3.91000	114.79581				0.00	0
Total FRS122 SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRS122									0.00	0
FRS12: On 07/12/2033 Spot Bond			4.53000	206.18151	4.53000	206.13848			0.00	0
Total FRS123 SPOT									0.00	0
Total For FRS123									0.00	0
FRS12: On 31/01/2038 Spot Bond			5.66000	88.69464	5.66000	88.67352			0.00	0
Total FRS124 SPOT									0.00	0
Total For FRS124									0.00	0
FRS12: On 31/03/2028 Spot Bond			5.12000	165.97037	5.12000	165.93312			0.00	0
Total FRS126 SPOT									0.00	0
Total For FRS126									0.00	0
FRS12: On 31/01/2038 Spot Bond			5.19000	94.60070	5.19000	94.57935			0.00	0
Total FRS127 SPOT									0.00	0
Total For FRS127									0.00	0
FRS12: On 31/03/2028 Spot Bond			4.64000	171.95344	4.64000	171.91703			0.00	0
Total FRS129 SPOT									0.00	0
Total For FRS129									0.00	0
FRS13: On 31/03/2028 Spot Bond			4.70000	171.19207	4.70000	171.15556			0.00	0
Total FRS131 SPOT									0.00	0
Total For FRS131									0.00	0
FRS13: On 07/12/2033 Spot Bond			5.04000	195.16710	5.04000	195.12368			0.00	0
Total FRS132 SPOT									0.00	0
Total For FRS132									0.00	0
FRS13: On 24/03/2020 Spot Bond					0.00000	98.82129			0.00	0
Total FRS133 SPOT									0.00	0
Total For FRS133									0.00	0
FRS13: On 31/01/2038 Spot Bond			5.12000	95.52102	5.12000	95.49965			0.00	0
Total FRS134 SPOT									0.00	0
Total For FRS134									0.00	0
FRS13: On 31/01/2038 Spot Bond			5.37500	5.37500	5.37500	92.19883			0.00	0
Total FRS135 SPOT									0.00	0
Total For FRS135									0.00	0
FRS13: On 31/01/2038 Spot Bond			4.92000	98.21129	4.92000	98.18985			0.00	0
Total FRS136 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRS136									0.00	0
FRS13: On 31/03/2028 Spot Bond			4.51000	173.61649	4.51000	173.58034			0.00	0
Total FRS137 SPOT									0.00	0
Total For FRS137									0.00	0
FRS13: On 07/12/2033 Spot Bond			4.81000	200.04270	4.81000	199.99946			0.00	0
Total FRS138 SPOT									0.00	0
Total For FRS138									0.00	0
FRS14: On 31/03/2028 Spot Bond			4.64000	171.95344	4.64000	171.91703			0.00	0
Total FRS142 SPOT									0.00	0
Total For FRS142									0.00	0
FRS14: On 31/03/2028 Spot Bond			4.64000	171.95344	4.64000	171.91703			0.00	0
Total FRS143 SPOT									0.00	0
Total For FRS143									0.00	0
FRS14: On 31/03/2028 Spot Bond			4.93000	168.30943	4.93000	168.27249			0.00	0
Total FRS145 SPOT									0.00	0
Total For FRS145									0.00	0
FRS14: On 31/01/2025 Spot Bond			4.68000	126.17059	4.68000	126.14382			0.00	0
Total FRS146 SPOT									0.00	0
Total For FRS146									0.00	0
FRS14: On 31/01/2022 Spot Bond			3.71000	156.68856	3.71000	156.65937			0.00	0
Total FRS147 SPOT									0.00	0
Total For FRS147									0.00	0
FRS14: On 31/03/2028 Spot Bond			4.99000	167.56668	4.99000	167.52965			0.00	0
Total FRS149 SPOT									0.00	0
Total For FRS149									0.00	0
FRS15: On 31/03/2028 Spot Bond			5.03000	167.07363	5.03000	167.03652			0.00	0
Total FRS150 SPOT									0.00	0
Total For FRS150									0.00	0
FRS15: On 31/01/2025 Spot Bond			4.65000	126.36050	4.65000	126.33380			0.00	0
Total FRS151 SPOT									0.00	0
Total For FRS151									0.00	0
FRS15: On 31/03/2028 Spot Bond			4.45000	174.39030	4.45000	174.35426			0.00	0
Total FRS152 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRS152									0.00	0
FRS15: On 31/03/2028 Spot Bond			5.04000	5.04000	5.04000	166.91350			0.00	0
Total FRS153 SPOT									0.00	0
Total For FRS153									0.00	0
FRS15: On 20/06/2022 Spot Bond					0.00000	13.08635			0.00	0
Total FRS158 SPOT									0.00	0
Total For FRS158									0.00	0
FRS15: On 06/06/2023 Spot Bond					0.00000	15.27484			0.00	0
Total FRS159 SPOT									0.00	0
Total For FRS159									0.00	0
FRS16: On 06/06/2024 Spot Bond					0.00000	18.18159			0.00	0
Total FRS160 SPOT									0.00	0
Total For FRS160									0.00	0
FRS16: On 06/06/2025 Spot Bond					0.00000	20.89243			0.00	0
Total FRS161 SPOT									0.00	0
Total For FRS161									0.00	0
FRS16: On 20/06/2022 Spot Bond					0.00000	12.17941			0.00	0
Total FRS162 SPOT									0.00	0
Total For FRS162									0.00	0
FRS16: On 06/06/2023 Spot Bond					0.00000	13.90893			0.00	0
Total FRS163 SPOT									0.00	0
Total For FRS163									0.00	0
FRS16: On 06/06/2024 Spot Bond					0.00000	16.45333			0.00	0
Total FRS164 SPOT									0.00	0
Total For FRS164									0.00	0
FRS16: On 06/06/2025 Spot Bond					0.00000	18.79818			0.00	0
Total FRS165 SPOT									0.00	0
Total For FRS165									0.00	0
FRS16: On 01/08/2022 Spot Bond					0.00000	11.15193			0.00	0
Total FRS167 SPOT									0.00	0
Total For FRS167									0.00	0
FRS16: On 01/08/2022 Spot Bond					0.00000	11.14256			0.00	0
Total FRS168 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For FRS168										0.00	0
FRS16: On 01/08/2021 Spot Bond					0.00000	10.41908				0.00	0
Total FRS169 SPOT										0.00	0
Total For FRS169										0.00	0
FRS17: On 01/08/2022 Spot Bond					0.00000	9.58054				0.00	0
Total FRS170 SPOT										0.00	0
Total For FRS170										0.00	0
FRS17: On 16/10/2022 Spot Bond					0.00000	101.07270				0.00	0
Total FRS171 SPOT										0.00	0
Total For FRS171										0.00	0
FRS17: On 16/10/2024 Spot Bond					0.00000	101.13814				0.00	0
Total FRS172 SPOT										0.00	0
Total For FRS172										0.00	0
FRS17: On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0
Total FRS173 SPOT										0.00	0
Total For FRS173										0.00	0
FRS17: On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0
Total FRS174 SPOT										0.00	0
Total For FRS174										0.00	0
FRS17: On 26/01/2024 Spot Bond					0.00000	14.80943				0.00	0
Total FRS175 SPOT										0.00	0
Total For FRS175										0.00	0
FRS17: On 26/01/2024 Spot Bond					0.00000	14.80942				0.00	0
Total FRS176 SPOT										0.00	0
Total For FRS176										0.00	0
FRS17: On 19/07/2024 Spot Bond					0.00000	17.56988				0.00	0
Total FRS177 SPOT										0.00	0
Total For FRS177										0.00	0
FRS18: On 18/09/2023 Spot Bond					0.00000	101.79671				0.00	0
Total FRS180 SPOT										0.00	0
Total For FRS180										0.00	0
FRS18: On 19/09/2019 Spot Bond					0.00000	102.60447				0.00	0
Total FRS181 SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For FRS181										0.00	0
FRS18: On 27/09/2025 Spot Bond					0.00000	101.65171				0.00	0
Total FRS182 SPOT										0.00	0
Total For FRS182										0.00	0
FRS18: On 04/10/2021 Spot Bond					0.00000	95.27652				0.00	0
Total FRS183 SPOT										0.00	0
Total For FRS183										0.00	0
FRS18: On 16/11/2023 Spot Bond					0.00000	94.37776				0.00	0
Total FRS184 SPOT										0.00	0
Total For FRS184										0.00	0
FRS18: On 20/11/2019 Spot Bond					0.00000	112.57676				0.00	0
Total FRS185 SPOT										0.00	0
Total For FRS185										0.00	0
FRS18: On 23/01/2024 Spot Bond					0.00000	107.22082				0.00	0
Total FRS186 SPOT										0.00	0
Total For FRS186										0.00	0
FRS18: On 23/01/2024 Spot Bond					0.00000	116.82111				0.00	0
Total FRS187 SPOT										0.00	0
Total For FRS187										0.00	0
FRS18: On 23/01/2024 Spot Bond					0.00000	111.58707				0.00	0
Total FRS188 SPOT										0.00	0
Total For FRS188										0.00	0
FRS18: On 03/09/2019 Spot Bond					0.00000	111.72087				0.00	0
Total FRS189 SPOT										0.00	0
Total For FRS189										0.00	0
FRS19: On 16/03/2020 Spot Bond					0.00000	109.94489				0.00	0
Total FRS190 SPOT										0.00	0
Total For FRS190										0.00	0
FRS19: On 16/03/2020 Spot Bond					0.00000	108.58708				0.00	0
Total FRS191 SPOT										0.00	0
Total For FRS191										0.00	0
FRS19: On 19/03/2020 Spot Bond					0.00000	100.31637				0.00	0
Total FRS192 SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRS192									0.00	0
FRS19: On 23/03/2020 Spot Bond					0.00000	108.79876			0.00	0
Total FRS193 SPOT									0.00	0
Total For FRS193									0.00	0
FRS19: On 19/06/2026 Spot Bond					0.00000	52.31495			0.00	0
Total FRS194 SPOT									0.00	0
Total For FRS194									0.00	0
FRS19: On 19/06/2026 Spot Bond					0.00000	44.85466			0.00	0
Total FRS195 SPOT									0.00	0
Total For FRS195									0.00	0
FRS19: On 05/08/2024 Spot Bond					0.00000	100.54512			0.00	0
Total FRS197 SPOT									0.00	0
Total For FRS197									0.00	0
FRS19: On 03/08/2020 Spot Bond					0.00000	103.39442			0.00	0
Total FRS198 SPOT									0.00	0
Total For FRS198									0.00	0
FRS19: On 05/08/2025 Spot Bond					0.00000	100.59357			0.00	0
Total FRS199 SPOT									0.00	0
Total For FRS199									0.00	0
FRS20: On 12/08/2025 Spot Bond					0.00000	100.42071			0.00	0
Total FRS200 SPOT									0.00	0
Total For FRS200									0.00	0
FRS20: On 06/08/2025 Spot Bond					0.00000	100.07086			0.00	0
Total FRS201 SPOT									0.00	0
Total For FRS201									0.00	0
FRS20: On 23/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRS202 SPOT									0.00	0
Total For FRS202									0.00	0
FRS36 On 07/12/2023 Spot Bond			3.49000	3.49000	3.49000	296.85864			0.00	0
Total FRS36 SPOT									0.00	0
Total For FRS36									0.00	0
FRS37 On 07/12/2023 Spot Bond			3.38000	3.38000	3.38000	298.09466			0.00	0
Total FRS37 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRS37									0.00	0
FRS43 On 07/12/2023 Spot Bond			4.10000	4.10000	4.10000	290.11517			0.00	0
Total FRS43 SPOT									0.00	0
Total For FRS43									0.00	0
FRS46 On 31/01/2022 Spot Bond			3.50000	157.45022	3.50000	157.42177			0.00	0
Total FRS46 SPOT									0.00	0
Total For FRS46									0.00	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.73749			0.00	0
Total FRS49 SPOT									0.00	0
Total For FRS49									0.00	0
FRS51 On 31/01/2022 Spot Bond			3.20000	158.54623	3.20000	158.51885			0.00	0
Total FRS51 SPOT									0.00	0
Total For FRS51									0.00	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.58112			0.00	0
Total FRS62 SPOT									0.00	0
Total For FRS62									0.00	0
FRS64 On 26/01/2042 Spot Bond			4.14000	102.54496	4.14000	102.52470			0.00	0
Total FRS64 SPOT									0.00	0
Total For FRS64									0.00	0
FRS81 On 30/10/2042 Spot Bond			3.82000	76.75321	3.82000	109.60222			0.00	0
Total FRS81 SPOT									0.00	0
Total For FRS81									0.00	0
FRS85 On 31/01/2025 Spot Bond			3.84000	3.84000	3.84000	131.58758			0.00	0
Total FRS85 SPOT									0.00	0
Total For FRS85									0.00	0
FRS87 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	131.38865			0.00	0
Total FRS87 SPOT									0.00	0
Total For FRS87									0.00	0
FRS90 On 07/12/2023 Spot Bond			4.29000	4.29000	4.29000	288.05247			0.00	0
Total FRS90 SPOT									0.00	0
Total For FRS90									0.00	0
FRX19 On 15/11/2019 Spot Bond			7.36300	102.90164	7.36300	102.88120		457,351,272,400.00		62,114,800
Total FRX19 SPOT								457,351,272,400.00		62,114,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRX19									457,351,272,400.00	62,114,800
FRX20 On 01/10/2020 Spot Bond			7.44500	104.93777	7.44500	104.91682			686,699,998,000.00	92,236,400
Total FRX20 SPOT									686,699,998,000.00	92,236,400
Total For FRX20									686,699,998,000.00	92,236,400
FRX23 On 28/02/2023 Spot Bond			7.92500	7.92500	7.92500	99.43208			89,321,090,000.00	11,270,800 4
Total FRX23 SPOT									89,321,090,000.00	11,270,800 4,
Total For FRX23									89,321,090,000.00	11,270,800 4,
FRX24 On 10/12/2024 Spot Bond			8.26900	112.79356	8.26900	112.76859			9,875,362,400,800.00	1,194,263,200
Total FRX24 SPOT									9,875,362,400,800.00	1,194,263,200 ;
Total For FRX24									9,875,362,400,800.00	1,194,263,200 ;
FRX25 On 26/07/2025 Spot Bond			9.25000	103.14671	9.25000	103.12137			0.00	0
Total FRX25 SPOT									0.00	0
Total For FRX25									0.00	0
FRX26 On 01/10/2026 Spot Bond			8.72000	107.96471	8.72000	107.93954			8,720,000,000,000.00	1,000,000,000
Total FRX26 SPOT									8,720,000,000,000.00	1,000,000,000 ;
Total For FRX26									8,720,000,000,000.00	1,000,000,000 ;
FRX27 On 07/03/2027 Spot Bond			8.78000	112.51359	8.78000	112.48733			0.00	0
Total FRX27 SPOT									0.00	0
Total For FRX27									0.00	0
FRX28 On 26/07/2028 Spot Bond			9.10000	107.07943	9.10000	107.05353			0.00	0
Total FRX28 SPOT									0.00	0
Total For FRX28									0.00	0
FRX30 On 31/01/2030 Spot Bond			9.45000	102.74105	9.45000	102.71528			0.00	0
Total FRX30 SPOT									0.00	0
Total For FRX30									0.00	0
FRX31 On 21/02/2031 Spot Bond			9.61500	99.43826	9.61500	99.41289			0.00	0
Total FRX31 SPOT									0.00	0
Total For FRX31									0.00	0
FRX32 On 31/03/2032 Spot Bond			9.64000	110.68858	9.64000	110.66011			0.00	0
Total FRX32 SPOT									0.00	0
Total For FRX32									0.00	0
FRX45 On 14/04/2045 Spot Bond			10.60000	80.20788	10.60000	80.18525			0.00	0
Total FRX45 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For FRX45										0.00	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.30536				0.00	0
Total FS3A5 SPOT										0.00	0
Total For FS3A5										0.00	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total FS3A5U SPOT										0.00	0
Total For FS3A5U										0.00	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.37268				0.00	0
Total FS3B1 SPOT										0.00	0
Total For FS3B1										0.00	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total FS3B1U SPOT										0.00	0
Total For FS3B1U										0.00	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total FS3C1U SPOT										0.00	0
Total For FS3C1U										0.00	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total FS3D1U SPOT										0.00	0
Total For FS3D1U										0.00	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total FS4A4U SPOT										0.00	0
Total For FS4A4U										0.00	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total FS4A5U SPOT										0.00	0
Total For FS4A5U										0.00	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total FS4B1U SPOT										0.00	0
Total For FS4B1U										0.00	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total FS4C1U SPOT										0.00	0
Total For FS4C1U										0.00	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total FS4D1U SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FS4D1U									0.00	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS5A3U SPOT									0.00	0
Total For FS5A3U									0.00	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS5A4U SPOT									0.00	0
Total For FS5A4U									0.00	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS5A5U SPOT									0.00	0
Total For FS5A5U									0.00	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS5B1U SPOT									0.00	0
Total For FS5B1U									0.00	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS5C1U SPOT									0.00	0
Total For FS5C1U									0.00	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS5D1U SPOT									0.00	0
Total For FS5D1U									0.00	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS5E1U SPOT									0.00	0
Total For FS5E1U									0.00	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.19114			0.00	0
Total FS6A1 SPOT									0.00	0
Total For FS6A1									0.00	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.55642			0.00	0
Total FS6A2 SPOT									0.00	0
Total For FS6A2									0.00	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.00143			0.00	0
Total FS6A3 SPOT									0.00	0
Total For FS6A3									0.00	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.20773			0.00	0
Total FS6B1 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FS6B1									0.00	0
FS6C11 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS6C1U SPOT									0.00	0
Total For FS6C1U									0.00	0
FS6D11 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS6D1U SPOT									0.00	0
Total For FS6D1U									0.00	0
FS6E11 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS6E1U SPOT									0.00	0
Total For FS6E1U									0.00	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.25281			0.00	0
Total GBL03 SPOT									0.00	0
Total For GBL03									0.00	0
GBL04 On 05/06/2021 Spot Bond					0.00000	100.79425			0.00	0
Total GBL04 SPOT									0.00	0
Total For GBL04									0.00	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GH2A1U SPOT									0.00	0
Total For GH2A1U									0.00	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.01186			0.00	0
Total GH31A2 SPOT									0.00	0
Total For GH31A2									0.00	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.01268			0.00	0
Total GH31A3 SPOT									0.00	0
Total For GH31A3									0.00	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.01798			0.00	0
Total GH31B SPOT									0.00	0
Total For GH31B									0.00	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.02448			0.00	0
Total GH31C SPOT									0.00	0
Total For GH31C									0.00	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.02855			0.00	0
Total GH31D SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For GH31D									0.00	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GH41U SPOT									0.00	0
Total For GH41U									0.00	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB07U SPOT									0.00	0
Total For GRB07U									0.00	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB15U SPOT									0.00	0
Total For GRB15U									0.00	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB16U SPOT									0.00	0
Total For GRB16U									0.00	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB17U SPOT									0.00	0
Total For GRB17U									0.00	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB18U SPOT									0.00	0
Total For GRB18U									0.00	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB19U SPOT									0.00	0
Total For GRB19U									0.00	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB21U SPOT									0.00	0
Total For GRB21U									0.00	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB22U SPOT									0.00	0
Total For GRB22U									0.00	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB23U SPOT									0.00	0
Total For GRB23U									0.00	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB24U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For GRB24U									0.00	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB25U SPOT									0.00	0
Total For GRB25U									0.00	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB27U SPOT									0.00	0
Total For GRB27U									0.00	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB28U SPOT									0.00	0
Total For GRB28U									0.00	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB29U SPOT									0.00	0
Total For GRB29U									0.00	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB30U SPOT									0.00	0
Total For GRB30U									0.00	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB31U SPOT									0.00	0
Total For GRB31U									0.00	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB32U SPOT									0.00	0
Total For GRB32U									0.00	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB33U SPOT									0.00	0
Total For GRB33U									0.00	0
GRL35 On 12/06/2029 Spot Bond			4.15000	102.30723	4.15000	102.28691			0.00	0
Total GRL35 SPOT									0.00	0
Total For GRL35									0.00	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.24902			0.00	0
Total GRT07 SPOT									0.00	0
Total For GRT07									0.00	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.38481			0.00	0
Total GRT11 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For GRT11									0.00	0
GRT12 On 24/06/2020 Spot Bond					0.00000	102.13972			0.00	0
Total GRT12 SPOT									0.00	0
Total For GRT12									0.00	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.49288			0.00	0
Total GRT13 SPOT									0.00	0
Total For GRT13									0.00	0
GRT14 On 15/09/2021 Spot Bond					0.00000	103.12545			0.00	0
Total GRT14 SPOT									0.00	0
Total For GRT14									0.00	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.40045			0.00	0
Total GRT15 SPOT									0.00	0
Total For GRT15									0.00	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.44975			0.00	0
Total GRT16 SPOT									0.00	0
Total For GRT16									0.00	0
GRT17 On 17/10/2023 Spot Bond			8.82500	108.22772	8.82500	108.20218			0.00	0
Total GRT17 SPOT									0.00	0
Total For GRT17									0.00	0
GRT18 On 13/03/2020 Spot Bond					0.00000	102.11382			0.00	0
Total GRT18 SPOT									0.00	0
Total For GRT18									0.00	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.50532			0.00	0
Total GRT19 SPOT									0.00	0
Total For GRT19									0.00	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.55227			0.00	0
Total GRT20 SPOT									0.00	0
Total For GRT20									0.00	0
GRT21 On 03/04/2024 Spot Bond			9.80000	103.89112	9.80000	103.86397			0.00	0
Total GRT21 SPOT									0.00	0
Total For GRT21									0.00	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.05009			0.00	0
Total GRT22 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For GRT22									0.00	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.28792			0.00	0
Total GRT23 SPOT									0.00	0
Total For GRT23									0.00	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.86630			0.00	0
Total GRT24G SPOT									0.00	0
Total For GRT24G									0.00	0
GRT25 On 09/03/2025 Spot Bond					0.00000	102.01942			0.00	0
Total GRT25G SPOT									0.00	0
Total For GRT25G									0.00	0
GRT26 On 09/03/2028 Spot Bond					0.00000	103.30803			0.00	0
Total GRT26G SPOT									0.00	0
Total For GRT26G									0.00	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.26792			0.00	0
Total GRT27 SPOT									0.00	0
Total For GRT27									0.00	0
GRT28 On 10/12/2021 Spot Bond					0.00000	101.80167			0.00	0
Total GRT28 SPOT									0.00	0
Total For GRT28									0.00	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.84531			0.00	0
Total GRT29 SPOT									0.00	0
Total For GRT29									0.00	0
GRT30 On 10/12/2025 Spot Bond					0.00000	102.33731			0.00	0
Total GRT30 SPOT									0.00	0
Total For GRT30									0.00	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.02095			0.00	0
Total GRT31 SPOT									0.00	0
Total For GRT31									0.00	0
GRT32 On 18/04/2024 Spot Bond					0.00000	100.99369			0.00	0
Total GRT32 SPOT									0.00	0
Total For GRT32									0.00	0
GRT33 On 18/04/2026 Spot Bond					0.00000	101.01742			0.00	0
Total GRT33 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For GRT33									0.00	0
GRT34 On 18/04/2029 Spot Bond					0.00000	101.05267			0.00	0
Total GRT34 SPOT									0.00	0
Total For GRT34									0.00	0
GRT36 On 27/06/2024 Spot Bond					0.00000	101.48923			0.00	0
Total GRT36 SPOT									0.00	0
Total For GRT36									0.00	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRX01U SPOT									0.00	0
Total For GRX01U									0.00	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRX02U SPOT									0.00	0
Total For GRX02U									0.00	0
H6T1U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total H6T1U SPOT									0.00	0
Total For H6T1U									0.00	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total H7T2U SPOT									0.00	0
Total For H7T2U									0.00	0
H7T3U On 02/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total H7T3U SPOT									0.00	0
Total For H7T3U									0.00	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total H8T1U SPOT									0.00	0
Total For H8T1U									0.00	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	101.25542			0.00	0
Total HC2T3 SPOT									0.00	0
Total For HC2T3									0.00	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	99.99997			0.00	0
Total HC5T2 SPOT									0.00	0
Total For HC5T2									0.00	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total HIL01U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For HIL01U									0.00	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.67469			0.00	0
Total HILB04 SPOT									0.00	0
Total For HILB04									0.00	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.21178			0.00	0
Total HILB06 SPOT									0.00	0
Total For HILB06									0.00	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.22645			0.00	0
Total HILB07 SPOT									0.00	0
Total For HILB07									0.00	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.57472			0.00	0
Total HILB08 SPOT									0.00	0
Total For HILB08									0.00	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.46873			0.00	0
Total HILB09 SPOT									0.00	0
Total For HILB09									0.00	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.90207			0.00	0
Total HILB10 SPOT									0.00	0
Total For HILB10									0.00	0
HILB11 On 15/03/2024 Spot Bond					0.00000	101.75645			0.00	0
Total HILB11 SPOT									0.00	0
Total For HILB11									0.00	0
HILB12 On 15/03/2024 Spot Bond					0.00000	101.74663			0.00	0
Total HILB12 SPOT									0.00	0
Total For HILB12									0.00	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total HM1C4U SPOT									0.00	0
Total For HM1C4U									0.00	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total HM1C5U SPOT									0.00	0
Total For HM1C5U									0.00	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total HPF04/JIBAR SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For HPF04/JIBAR									0.00	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.24196			0.00	0
Total HPF06 SPOT									0.00	0
Total For HPF06									0.00	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.47677			0.00	0
Total HPF11 SPOT									0.00	0
Total For HPF11									0.00	0
HPF12 On 31/03/2024 Spot Bond					0.00000	101.42052			0.00	0
Total HPF12 SPOT									0.00	0
Total For HPF12									0.00	0
HWAY2 On 31/07/2020 Spot Bond			7.39500	102.83751	7.39500	102.81723			1,184,451,234,000.00	160,169,200
Total HWAY20 SPOT									1,184,451,234,000.00	160,169,200
Total For HWAY20									1,184,451,234,000.00	160,169,200
HWAY2 On 31/07/2020 Spot Bond			100.00000	53.26875	100.00000	53.15150			0.00	0
Total HWAY20/R207 SPOT									0.00	0
Total For HWAY20/R207									0.00	0
HWAY2 On 07/12/2023 Spot Bond			3.94000	291.92234	3.94000	291.86597			0.00	0
Total HWAY23 SPOT									0.00	0
Total For HWAY23									0.00	0
HWAY2 On 07/12/2024 Spot Bond			4.19000	4.19000	4.19000	292.02879			0.00	0
Total HWAY24 SPOT									0.00	0
Total For HWAY24									0.00	0
HWAY3 On 28/02/2033 Spot Bond			4.34000	78.80686	4.34000	95.40227			0.00	0
Total HWAY33 SPOT									0.00	0
Total For HWAY33									0.00	0
HWAY3 On 31/07/2034 Spot Bond			10.75500	89.67638	10.75500	89.65086			5,218,506,684,000.00	485,216,800
Total HWAY34 SPOT									5,218,506,684,000.00	485,216,800
Total For HWAY34									5,218,506,684,000.00	485,216,800
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.88267	100.00000	9.86092			0.00	0
Total HWAY34/R208 SPOT									0.00	0
Total For HWAY34/R208									0.00	0
HWAY3 On 31/07/2035 Spot Bond			10.76000	89.35032	10.76000	89.32488			0.00	0
Total HWAY35 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For HWAY35									0.00	0 20,
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.88239	100.00000	9.86064			0.00	0
Total HWAY35/R209 SPOT									0.00	0
Total For HWAY35/R209									0.00	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.74166			0.00	0
Total HWF09 SPOT									0.00	0
Total For HWF09									0.00	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total HWF10U SPOT									0.00	0
Total For HWF10U									0.00	0
HWF11 On 15/07/2022 Spot Bond					0.00000	101.12746			0.00	0 15
Total HWF11 SPOT									0.00	0 15,
Total For HWF11									0.00	0 15,
HWF12 On 29/07/2022 Spot Bond					0.00000	100.76933			0.00	8,000,000,000 4
Total HWF12 SPOT									0.00	8,000,000,000 4,
Total For HWF12									0.00	8,000,000,000 4,
HWY02 On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total HWY023/R197 SPOT									0.00	0
Total For HWY023/R197									0.00	0
I2025 On 31/01/2025 Spot Bond			3.25000	135.59383	3.23000	135.70762		494,411,758,100,000.00	152,126,694,800	280
Total I2025 SPOT								34,411,758,100,000.00	152,126,694,800	280,;
Total For I2025								34,411,758,100,000.00	152,126,694,800	280,;
I2029 On 31/03/2029 Spot Bond			3.40000	101.97651	3.40000	101.95830		84,548,127,760,000.00	24,867,096,400	90
Total I2029 SPOT								34,548,127,760,000.00	24,867,096,400	90,;
Total For I2029								34,548,127,760,000.00	24,867,096,400	90,;
I2033 On 28/02/2033 Spot Bond			3.51000	101.49346	3.51000	101.47510		86,246,141,202,000.00	24,571,550,200	165
Total I2033 SPOT								36,246,141,202,000.00	24,571,550,200	165,;
Total For I2033								36,246,141,202,000.00	24,571,550,200	165,;
I2038 On 31/01/2038 Spot Bond			3.53000	119.66567	3.54000	119.47067		616,636,236,992,000.00	174,684,486,400	299
Total I2038 SPOT								36,636,236,992,000.00	174,684,486,400	299,;
Total For I2038								36,636,236,992,000.00	174,684,486,400	299,;
I2046 On 31/03/2046 Spot Bond			3.56000	112.73097	3.56000	112.71036		647,287,563,864,000.00	181,822,349,400	166
Total I2046 SPOT								37,287,563,864,000.00	181,822,349,400	166,;

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For I2046									17,287,563,864,000.00	181,822,349,400 166,4
I2050 On 31/12/2050 Spot Bond			3.58000	115.53827	3.58000	115.51714			283,066,421,424,000.00	79,068,832,800 207
Total I2050 SPOT									13,066,421,424,000.00	79,068,832,800 207,4
Total For I2050									13,066,421,424,000.00	79,068,832,800 207,4
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IB105U SPOT									0.00	0
Total For IB105U									0.00	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IB107U SPOT									0.00	0
Total For IB107U									0.00	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IB121U SPOT									0.00	0
Total For IB121U									0.00	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IB122U SPOT									0.00	0
Total For IB122U									0.00	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IB125U SPOT									0.00	0
Total For IB125U									0.00	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IB126U SPOT									0.00	0
Total For IB126U									0.00	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IBL02U SPOT									0.00	0
Total For IBL02U									0.00	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.01154			0.00	0
Total IBL100 SPOT									0.00	0
Total For IBL100									0.00	0
IBL101 On 24/05/2022 Spot Bond			8.30000	8.30000	8.30000	104.23198			0.00	0
Total IBL101 SPOT									0.00	0
Total For IBL101									0.00	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.37824			0.00	0
Total IBL102 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IBL102									0.00	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.01133			0.00	0
Total IBL104 SPOT									0.00	0
Total For IBL104									0.00	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.90773			0.00	0
Total IBL106 SPOT									0.00	0
Total For IBL106									0.00	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.15771			0.00	0
Total IBL108 SPOT									0.00	0
Total For IBL108									0.00	0
IBL109 On 07/12/2023 Spot Bond			3.95000	291.81259	3.95000	291.75618			0.00	0
Total IBL109 SPOT									0.00	0
Total For IBL109									0.00	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	99.82417			0.00	0
Total IBL110 SPOT									0.00	0
Total For IBL110									0.00	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.28645			0.00	0
Total IBL112 SPOT									0.00	0
Total For IBL112									0.00	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.18114			0.00	0
Total IBL113 SPOT									0.00	0
Total For IBL113									0.00	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.52342			0.00	0
Total IBL114 SPOT									0.00	0
Total For IBL114									0.00	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.18601			0.00	0
Total IBL115 SPOT									0.00	0
Total For IBL115									0.00	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.59167			0.00	0
Total IBL116 SPOT									0.00	0
Total For IBL116									0.00	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.80092			0.00	0
Total IBL118 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IBL118									0.00	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.29851			0.00	0
Total IBL119 SPOT									0.00	0
Total For IBL119									0.00	0
IBL120 On 12/10/2020 Spot Bond					0.00000	101.11224			0.00	0
Total IBL120 SPOT									0.00	0
Total For IBL120									0.00	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.50743			0.00	0
Total IBL123 SPOT									0.00	0
Total For IBL123									0.00	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.34764			0.00	0
Total IBL124 SPOT									0.00	0
Total For IBL124									0.00	0
IBL127 On 02/04/2020 Spot Bond					0.00000	101.30362			0.00	0
Total IBL127 SPOT									0.00	0
Total For IBL127									0.00	0
IBL128 On 11/04/2022 Spot Bond					0.00000	101.16012			0.00	0
Total IBL128 SPOT									0.00	0
Total For IBL128									0.00	0
IBL129 On 30/05/2022 Spot Bond					0.00000	100.22457			0.00	0
Total IBL129 SPOT									0.00	0
Total For IBL129									0.00	0
IBL130 On 22/07/2022 Spot Bond					0.00000	101.12556			0.00	0
Total IBL130 SPOT									0.00	0
Total For IBL130									0.00	0
IBL131 On 07/08/2020 Spot Bond					0.00000	100.45683			0.00	0
Total IBL131 SPOT									0.00	0
Total For IBL131									0.00	0
IBL132 On 12/08/2024 Spot Bond					0.00000	100.36303			0.00	0
Total IBL132 SPOT									0.00	0
Total For IBL132									0.00	0
IBL36 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	158.33534			0.00	0
Total IBL36 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IBL36									0.00	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total IBL43/JIBAR SPOT									0.00	0
Total For IBL43/JIBAR									0.00	0
IBL46 On 15/01/2020 Spot Bond			8.14000	100.53107	8.14000	100.50933		204,369,352,000.00		25,106,800
Total IBL46 SPOT								204,369,352,000.00		25,106,800
Total For IBL46								204,369,352,000.00		25,106,800
IBL50 On 02/08/2020 Spot Bond			7.90000	101.73042	7.90000	101.70901			0.00	0
Total IBL50 SPOT								0.00		0
Total For IBL50								0.00		0
IBL60 On 17/02/2024 Spot Bond			8.94500	105.09133	8.94500	105.06634			0.00	0
Total IBL60 SPOT								0.00		0
Total For IBL60								0.00		0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.10520			0.00	0
Total IBL65 SPOT								0.00		0
Total For IBL65								0.00		0
IBL67 On 31/01/2022 Spot Bond			3.35000	157.99706	3.35000	157.96913			0.00	0
Total IBL67 SPOT								0.00		0
Total For IBL67								0.00		0
IBL75 On 19/08/2020 Spot Bond					0.00000	100.70306			0.00	0
Total IBL75 SPOT								0.00		0
Total For IBL75								0.00		0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.36518			0.00	0
Total IBL77 SPOT								0.00		0
Total For IBL77								0.00		0
IBL78 On 25/11/2022 Spot Bond			9.03500	105.37048	9.03500	105.34517			0.00	0
Total IBL78 SPOT								0.00		0
Total For IBL78								0.00		0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IBL81U SPOT								0.00		0
Total For IBL81U								0.00		0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.33947			0.00	0
Total IBL86 SPOT								0.00		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IBL86									0.00	0
IBL88 On 20/05/2021 Spot Bond			7.88000	106.69608	7.88000	106.67367			27,554,784,000.00	3,496,800
Total IBL88 SPOT									27,554,784,000.00	3,496,800
Total For IBL88									27,554,784,000.00	3,496,800
IBL88/F On 20/05/2021 Spot Bond			100.00000	35.10021	100.00000	35.02294			0.00	0
Total IBL88/R208 SPOT									0.00	0
Total For IBL88/R208									0.00	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.07408			0.00	0
Total IBL89 SPOT									0.00	0
Total For IBL89									0.00	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.17071			0.00	0
Total IBL92 SPOT									0.00	0
Total For IBL92									0.00	0
IBL94 On 06/09/2019 Spot Bond					0.00000	99.84876			0.00	0
Total IBL94 SPOT									0.00	0
Total For IBL94									0.00	0
IBL95 On 12/09/2021 Spot Bond					0.00000	103.07985			0.00	0
Total IBL95 SPOT									0.00	0
Total For IBL95									0.00	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.67296			0.00	0
Total IBL96 SPOT									0.00	0
Total For IBL96									0.00	0
IBL97 On 03/10/2019 Spot Bond					0.00000	101.35821			0.00	0
Total IBL97 SPOT									0.00	0
Total For IBL97									0.00	0
IBL98 On 03/10/2023 Spot Bond					0.00000	103.15154			0.00	0
Total IBL98 SPOT									0.00	0
Total For IBL98									0.00	0
IBL99 On 21/10/2019 Spot Bond			8.72500	103.21700	8.72500	103.19263			0.00	0
Total IBL99 SPOT									0.00	0
Total For IBL99									0.00	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IDC01U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IDC01U									0.00	0
IDC02L On 28/02/2028 Spot Bond			100.00000	9.38337	100.00000	9.36271			0.00	0
Total IDC02U SPOT									0.00	0
Total For IDC02U									0.00	0
IDCG00 On 22/10/2020 Spot Bond			7.93000	103.38598	7.93000	103.36401			0.00	0
Total IDCG03 SPOT									0.00	0
Total For IDCG03									0.00	0
IDCG00 On 24/11/2019 Spot Bond					0.00000	100.19573			0.00	0
Total IDCG05 SPOT									0.00	0
Total For IDCG05									0.00	0
IDCG00 On 24/11/2024 Spot Bond			9.10000	104.35797	9.10000	104.33274			0.00	0
Total IDCG06 SPOT									0.00	0
Total For IDCG06									0.00	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.37697			0.00	0
Total IDCG07 SPOT									0.00	0
Total For IDCG07									0.00	0
IDCG00 On 13/05/2030 Spot Bond			11.49500	101.96619	11.49500	101.90379			0.00	0
Total IDCG08 SPOT									0.00	0
Total For IDCG08									0.00	0
IDCG00 On 05/12/2019 Spot Bond					0.00000	102.28584			0.00	0
Total IDCG09 SPOT									0.00	0
Total For IDCG09									0.00	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	102.07339			0.00	0
Total IDCG10 SPOT									0.00	0
Total For IDCG10									0.00	0
IDCG11 On 05/12/2026 Spot Bond			9.60000	108.68121	9.60000	108.65337			0.00	0
Total IDCG11 SPOT									0.00	0
Total For IDCG11									0.00	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.33904			0.00	0
Total IDCG12 SPOT									0.00	0
Total For IDCG12									0.00	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.56036			0.00	0
Total IDCG13 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For IDCG13										0.00	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.38878				0.00	0
Total IDCG14 SPOT										0.00	0
Total For IDCG14										0.00	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.83006				0.00	0
Total IDCG15 SPOT										0.00	0
Total For IDCG15										0.00	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.98846				0.00	0
Total IDCG16 SPOT										0.00	0
Total For IDCG16										0.00	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.50142				0.00	0
Total IDCG17 SPOT										0.00	0
Total For IDCG17										0.00	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.80368				0.00	0
Total IDCG18 SPOT										0.00	0
Total For IDCG18										0.00	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.87827				0.00	0
Total IDCG19 SPOT										0.00	0
Total For IDCG19										0.00	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.45520				0.00	0
Total IDCP06 SPOT										0.00	0
Total For IDCP06										0.00	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.73973				0.00	0
Total IDCP07 SPOT										0.00	0
Total For IDCP07										0.00	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total IDCP1U SPOT										0.00	0
Total For IDCP1U										0.00	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.25194	100.00000	7.23589				0.00	0
Total IDCP2U SPOT										0.00	0
Total For IDCP2U										0.00	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total IDCP3U SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IDCP3U									0.00	0
IFC01 On 10/12/2024 Spot Bond			8.50000	102.82781	8.50000	102.80443			0.00	0
Total IFC01 SPOT									0.00	0
Total For IFC01									0.00	0
IFC02 On 14/04/2021 Spot Bond			8.04000	104.37163	8.04000	104.34916			0.00	0
Total IFC02 SPOT									0.00	0
Total For IFC02									0.00	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN276U SPOT									0.00	0
Total For IN276U									0.00	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN277U SPOT									0.00	0
Total For IN277U									0.00	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN281U SPOT									0.00	0
Total For IN281U									0.00	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN289U SPOT									0.00	0
Total For IN289U									0.00	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN304U SPOT									0.00	0
Total For IN304U									0.00	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN306U SPOT									0.00	0
Total For IN306U									0.00	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN327U SPOT									0.00	0
Total For IN327U									0.00	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN329U SPOT									0.00	0
Total For IN329U									0.00	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN334U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IN334U									0.00	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN342U SPOT									0.00	0
Total For IN342U									0.00	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN343U SPOT									0.00	0
Total For IN343U									0.00	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN345U SPOT									0.00	0
Total For IN345U									0.00	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN347U SPOT									0.00	0
Total For IN347U									0.00	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN355U SPOT									0.00	0
Total For IN355U									0.00	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN367U SPOT									0.00	0
Total For IN367U									0.00	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN385U SPOT									0.00	0
Total For IN385U									0.00	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN395U SPOT									0.00	0
Total For IN395U									0.00	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN396U SPOT									0.00	0
Total For IN396U									0.00	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN399U SPOT									0.00	0
Total For IN399U									0.00	0
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN402U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IN402U									0.00	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN403U SPOT									0.00	0
Total For IN403U									0.00	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN404U SPOT									0.00	0
Total For IN404U									0.00	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN405U SPOT									0.00	0
Total For IN405U									0.00	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN406U SPOT									0.00	0
Total For IN406U									0.00	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN407U SPOT									0.00	0
Total For IN407U									0.00	0
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN410U SPOT									0.00	0
Total For IN410U									0.00	0
ING196 On 30/06/2027 Spot Bond					0.00000	70.07395			0.00	0
Total ING196 SPOT									0.00	0
Total For ING196									0.00	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total ING211/JIBAR SPOT									0.00	0
Total For ING211/JIBAR									0.00	0
ING362 On 24/02/2021 Spot Bond					0.00000	99.90238			0.00	0
Total ING362 SPOT									0.00	0
Total For ING362									0.00	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.66389			0.00	0
Total ING371 SPOT									0.00	0
Total For ING371									0.00	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.71113			0.00	0
Total ING375 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ING375									0.00	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.03707			0.00	0
Total ING383 SPOT									0.00	0
Total For ING383									0.00	0
ING384 On 30/09/2020 Spot Bond					0.00000	88.13249			0.00	0
Total ING384 SPOT									0.00	0
Total For ING384									0.00	0
ING394 On 31/01/2020 Spot Bond					0.00000	100.63298			0.00	0
Total ING394 SPOT									0.00	0
Total For ING394									0.00	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.86437			0.00	2,830,000,000
Total INLV01 SPOT									0.00	2,830,000,000
Total For INLV01									0.00	2,830,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	102.08160			0.00	0
Total INLV02 SPOT									0.00	0
Total For INLV02									0.00	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.34389			0.00	0
Total INLV03 SPOT									0.00	0
Total For INLV03									0.00	0
INLV04 On 11/02/2021 Spot Bond			10.18000	104.05274	10.18000	104.02466			0.00	0
Total INLV04 SPOT									0.00	0
Total For INLV04									0.00	0
INLV05 On 22/03/2023 Spot Bond					0.00000	105.59654			0.00	0
Total INLV05 SPOT									0.00	0
Total For INLV05									0.00	0
IPC26U On 08/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IPC26U SPOT									0.00	0
Total For IPC26U									0.00	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total IPF01/JIBAR SPOT									0.00	0
Total For IPF01/JIBAR									0.00	0
IPF13 On 04/12/2020 Spot Bond					0.00000	102.08461			0.00	0
Total IPF13 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IPF13									0.00	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.94065			0.00	0
Total IPF15 SPOT									0.00	0
Total For IPF15									0.00	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.78641			0.00	0
Total IPF16 SPOT									0.00	0
Total For IPF16									0.00	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.58451			0.00	0
Total IPF17 SPOT									0.00	0
Total For IPF17									0.00	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.60248			0.00	0
Total IPF18 SPOT									0.00	0
Total For IPF18									0.00	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.62046			0.00	0
Total IPF19 SPOT									0.00	0
Total For IPF19									0.00	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.70404			0.00	0
Total IPF20 SPOT									0.00	0
Total For IPF20									0.00	0
IPF21 On 17/03/2022 Spot Bond					0.00000	102.45183			0.00	0
Total IPF21 SPOT									0.00	0
Total For IPF21									0.00	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.86501			0.00	0
Total IPF22 SPOT									0.00	0
Total For IPF22									0.00	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IPF23U SPOT									0.00	0
Total For IPF23U									0.00	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.57410			0.00	0
Total IPF24 SPOT									0.00	0
Total For IPF24									0.00	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.10077			0.00	0
Total IPF25 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For IPF25										0.00	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.40783				0.00	0
Total IPF26 SPOT										0.00	0
Total For IPF26										0.00	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.41220				0.00	0
Total IPF27 SPOT										0.00	0
Total For IPF27										0.00	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total IPF28U SPOT										0.00	0
Total For IPF28U										0.00	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total IPF29U SPOT										0.00	0
Total For IPF29U										0.00	0
IPF30 On 25/03/2024 Spot Bond					0.00000	101.56124				0.00	0
Total IPF30 SPOT										0.00	0
Total For IPF30										0.00	0
IPF31 On 25/03/2026 Spot Bond					0.00000	102.00013				0.00	0
Total IPF31 SPOT										0.00	0
Total For IPF31										0.00	0
IPF32 On 01/07/2026 Spot Bond					0.00000	101.45830				0.00	0
Total IPF32 SPOT										0.00	0
Total For IPF32										0.00	0
IPFC25 On 25/10/2019 Spot Bond					0.00000	100.70288				0.00	0
Total IPFC25 SPOT										0.00	0
Total For IPFC25										0.00	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total IPL8/JIBAR SPOT										0.00	0
Total For IPL8/JIBAR										0.00	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.22291	2.75000	100.21546				0.00	0
Total IV017/R212 SPOT										0.00	0
Total For IV017/R212										0.00	0
IV019 On 31/03/2028 Spot Bond			6.60000	148.98679	6.60000	148.94748				0.00	0
Total IV019 SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IV019									0.00	0
IV025 On 12/09/2019 Spot Bond					0.00000	102.08041			0.00	0
Total IV025 SPOT									0.00	0
Total For IV025									0.00	0
IV026 On 27/09/2019 Spot Bond					0.00000	101.61254			0.00	0
Total IV026 SPOT									0.00	0
Total For IV026									0.00	0
IV030 On 31/01/2025 Spot Bond			5.23000	5.23000	5.23000	122.71778			0.00	0
Total IV030 SPOT									0.00	0
Total For IV030									0.00	0
IV030A On 31/01/2025 Spot Bond			5.23000	5.23000	5.23000	122.71778			0.00	0
Total IV030A SPOT									0.00	0
Total For IV030A									0.00	0
IV031 On 11/03/2020 Spot Bond					0.00000	102.18175			0.00	0
Total IV031 SPOT									0.00	0
Total For IV031									0.00	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.20485			0.00	0
Total IV033 SPOT									0.00	0
Total For IV033									0.00	0
IV034 On 11/02/2021 Spot Bond			10.08000	103.77743	10.08000	103.74970			0.00	0
Total IV034 SPOT									0.00	0
Total For IV034									0.00	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.58068			0.00	0
Total IV035 SPOT									0.00	0
Total For IV035									0.00	0
IV036 On 22/07/2021 Spot Bond					0.00000	101.17102			0.00	0
Total IV036 SPOT									0.00	0
Total For IV036									0.00	0
IV038 On 23/09/2021 Spot Bond					0.00000	102.06020			0.00	0
Total IV038 SPOT									0.00	0
Total For IV038									0.00	0
IV039 On 31/01/2022 Spot Bond			5.45000	5.45000	5.45000	150.51396			0.00	0
Total IV039 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For IV039										0.00	0
IV040 On 29/09/2021 Spot Bond					0.00000	106.10329				0.00	0
Total IV040 SPOT										0.00	0
Total For IV040										0.00	0
IV041 On 29/09/2021 Spot Bond			10.43000	107.80456	10.43000	107.77478				0.00	0
Total IV041 SPOT										0.00	0
Total For IV041										0.00	0
IV042 On 18/11/2021 Spot Bond					0.00000	105.23142				0.00	0
Total IV042 SPOT										0.00	0
Total For IV042										0.00	0
IV043 On 21/11/2021 Spot Bond			10.32000	10.32000	10.32000	107.60070				0.00	0
Total IV043 SPOT										0.00	0
Total For IV043										0.00	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.87869				0.00	0
Total IV044 SPOT										0.00	0
Total For IV044										0.00	0
IV045 On 31/01/2022 Spot Bond			4.40000	154.21769	4.40000	154.18612				0.00	0
Total IV045 SPOT										0.00	0
Total For IV045										0.00	0
IV046 On 21/06/2022 Spot Bond					0.00000	104.28293				0.00	0
Total IV046 SPOT										0.00	0
Total For IV046										0.00	0
IV050 On 26/06/2024 Spot Bond					0.00000	102.23526				0.00	0
Total IV050 SPOT										0.00	0
Total For IV050										0.00	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total IV100U SPOT										0.00	0
Total For IV100U										0.00	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total IV115U SPOT										0.00	0
Total For IV115U										0.00	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total IV118U SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IV118U									0.00	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IV125U SPOT									0.00	0
Total For IV125U									0.00	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IV142U SPOT									0.00	0
Total For IV142U									0.00	0
IV19A On 31/03/2028 Spot Bond			5.30000	163.78908	5.30000	163.75152			0.00	0
Total IV19A SPOT									0.00	0
Total For IV19A									0.00	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0
Total IVA698 SPOT									0.00	0
Total For IVA698									0.00	0
IVA955 On 29/08/2019 Spot Bond			7.15000	7.15000	7.15000	99.94127			0.00	0
Total IVA955 SPOT									0.00	0
Total For IVA955									0.00	0
IVA956 On 05/09/2019 Spot Bond			7.15000	7.15000	7.15000	99.80449			0.00	0
Total IVA956 SPOT									0.00	0
Total For IVA956									0.00	0
IVA957 On 12/09/2019 Spot Bond			7.15000	7.15000	7.15000	99.66809			0.00	0
Total IVA957 SPOT									0.00	0
Total For IVA957									0.00	0
IVA958 On 19/09/2019 Spot Bond			7.15000	7.15000	7.15000	99.53206			0.00	0
Total IVA958 SPOT									0.00	0
Total For IVA958									0.00	0
IVA959 On 26/09/2019 Spot Bond			7.15000	7.15000	7.15000	99.39641			0.00	0
Total IVA959 SPOT									0.00	0
Total For IVA959									0.00	0
IVA961 On 10/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.12620			0.00	0
Total IVA961 SPOT									0.00	0
Total For IVA961									0.00	0
IVA962 On 17/10/2019 Spot Bond			7.15000	7.15000	7.15000	98.99164			0.00	0
Total IVA962 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IVA962									0.00	0
IVA963 On 24/10/2019 Spot Bond			7.25000	7.25000	7.25000	98.84166			0.00	0
Total IVA963 SPOT									0.00	0
Total For IVA963									0.00	0
IVA964 On 31/10/2019 Spot Bond			7.25000	7.25000	7.25000	98.70600			0.00	0
Total IVA964 SPOT									0.00	0
Total For IVA964									0.00	0
IVA965 On 07/11/2019 Spot Bond			7.35000	7.35000	7.35000	98.55130			0.00	0
Total IVA965 SPOT									0.00	0
Total For IVA965									0.00	0
IVA966 On 14/11/2019 Spot Bond			7.35000	7.35000	7.35000	98.41458			0.00	0
Total IVA966 SPOT									0.00	0
Total For IVA966									0.00	0
IVA969 On 05/12/2019 Spot Bond			7.40000	7.40000	7.40000	97.99342			0.00	0
Total IVA969 SPOT									0.00	0
Total For IVA969									0.00	0
IVA970 On 12/12/2019 Spot Bond			7.45000	7.45000	7.45000	97.84316			0.00	0
Total IVA970 SPOT									0.00	0
Total For IVA970									0.00	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0
Total IVC005/JIBAR SPOT									0.00	0
Total For IVC005/JIBAR									0.00	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.45277			0.00	0
Total IVC034 SPOT									0.00	0
Total For IVC034									0.00	0
IVC040 On 24/07/2021 Spot Bond			7.95000	103.34936	7.95000	103.32746			0.00	0
Total IVC040 SPOT									0.00	0
Total For IVC040									0.00	0
IVC049 On 21/11/2019 Spot Bond					0.00000	100.19614			0.00	0
Total IVC049 SPOT									0.00	0
Total For IVC049									0.00	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.91401			0.00	0
Total IVC055 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For IVC055										0.00	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.56363				0.00	0
Total IVC063 SPOT										0.00	0
Total For IVC063										0.00	0
IVC092 On 24/11/2019 Spot Bond					0.00000	100.01806				0.00	0
Total IVC092 SPOT										0.00	0
Total For IVC092										0.00	0
IVC094 On 06/12/2021 Spot Bond			8.80000	106.51134	8.80000	106.48628				0.00	0
Total IVC094 SPOT										0.00	0
Total For IVC094										0.00	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.53306				0.00	0
Total IVC097 SPOT										0.00	0
Total For IVC097										0.00	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.77760				0.00	0
Total IVC102 SPOT										0.00	0
Total For IVC102										0.00	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.55711				0.00	0
Total IVC103 SPOT										0.00	0
Total For IVC103										0.00	0
IVC105 On 08/03/2020 Spot Bond					0.00000	99.74503				0.00	0
Total IVC105 SPOT										0.00	0
Total For IVC105										0.00	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.92900				0.00	0
Total IVC106 SPOT										0.00	0
Total For IVC106										0.00	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.54107				0.00	0
Total IVC107 SPOT										0.00	0
Total For IVC107										0.00	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.05336				0.00	0
Total IVC109 SPOT										0.00	0
Total For IVC109										0.00	0
IVC110 On 19/05/2021 Spot Bond			8.45000	104.78245	8.45000	104.75889				0.00	0
Total IVC110 SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For IVC110										0.00	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.23393				0.00	0
Total IVC111 SPOT										0.00	0
Total For IVC111										0.00	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.95825				0.00	0
Total IVC114 SPOT										0.00	0
Total For IVC114										0.00	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.33501				0.00	0
Total IVC116 SPOT										0.00	0
Total For IVC116										0.00	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	101.79565				0.00	0
Total IVC133 SPOT										0.00	0
Total For IVC133										0.00	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.73336				0.00	0
Total IVC134 SPOT										0.00	0
Total For IVC134										0.00	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.95608				0.00	0
Total IVC135 SPOT										0.00	0
Total For IVC135										0.00	0
IVC136 On 22/08/2021 Spot Bond					0.00000	100.80900				0.00	0
Total IVC136 SPOT										0.00	0
Total For IVC136										0.00	0
IVC137 On 29/08/2021 Spot Bond					0.00000	99.99975				0.00	0
Total IVC137 SPOT										0.00	0
Total For IVC137										0.00	0
IVC138 On 17/09/2019 Spot Bond					0.00000	101.63919				0.00	0
Total IVC138 SPOT										0.00	0
Total For IVC138										0.00	0
IVC140 On 18/10/2021 Spot Bond					0.00000	101.30533				0.00	0
Total IVC140 SPOT										0.00	0
Total For IVC140										0.00	0
IVC144 On 03/12/2021 Spot Bond					0.00000	99.88897				0.00	0
Total IVC144 SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IVC144									0.00	0
IVC145 On 06/12/2020 Spot Bond					0.00000	99.82887			0.00	0
Total IVC145 SPOT									0.00	0
Total For IVC145									0.00	0
IVC146 On 03/12/2020 Spot Bond					0.00000	99.89341			0.00	0
Total IVC146 SPOT									0.00	0
Total For IVC146									0.00	0
IVC147 On 21/12/2021 Spot Bond					0.00000	101.63634			0.00	0
Total IVC147 SPOT									0.00	0
Total For IVC147									0.00	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.98138			0.00	0
Total IVC148 SPOT									0.00	0
Total For IVC148									0.00	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.97088			0.00	0
Total IVC149 SPOT									0.00	0
Total For IVC149									0.00	0
IVC150 On 17/09/2019 Spot Bond					0.00000	101.00159			0.00	0
Total IVC150 SPOT									0.00	0
Total For IVC150									0.00	0
IVC152 On 15/12/2024 Spot Bond					0.00000	102.14865			0.00	0
Total IVC152 SPOT									0.00	0
Total For IVC152									0.00	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVC153 SPOT									0.00	0
Total For IVC153									0.00	0
IVC154 On 05/02/2021 Spot Bond					0.00000	100.53865			0.00	0
Total IVC154 SPOT									0.00	0
Total For IVC154									0.00	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVC155 SPOT									0.00	0
Total For IVC155									0.00	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.88385			0.00	0
Total IVC156 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For IVC156										0.00	0
IVC157 On 27/02/2020 Spot Bond					0.00000	100.04157				0.00	0
Total IVC157 SPOT										0.00	0
Total For IVC157										0.00	0
IVC158 On 02/04/2020 Spot Bond					0.00000	101.31150				0.00	0
Total IVC158 SPOT										0.00	0
Total For IVC158										0.00	0
IVC159 On 06/06/2023 Spot Bond					0.00000	101.49442				0.00	0
Total IVC159 SPOT										0.00	0
Total For IVC159										0.00	0
IVC160 On 05/04/2020 Spot Bond					0.00000	101.27038				0.00	0
Total IVC160 SPOT										0.00	0
Total For IVC160										0.00	0
IVC161 On 09/05/2020 Spot Bond					0.00000	100.47300				0.00	0
Total IVC161 SPOT										0.00	0
Total For IVC161										0.00	0
IVC162 On 21/05/2020 Spot Bond					0.00000	100.23601				0.00	0
Total IVC162 SPOT										0.00	0
Total For IVC162										0.00	0
IVC163 On 17/03/2022 Spot Bond					0.00000	101.78146				0.00	0
Total IVC163 SPOT										0.00	0
Total For IVC163										0.00	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total IVC68U SPOT										0.00	0
Total For IVC68U										0.00	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total IVC80U SPOT										0.00	0
Total For IVC80U										0.00	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total IVC84U SPOT										0.00	0
Total For IVC84U										0.00	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total IVC85U SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IVC85U									0.00	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVC91U SPOT									0.00	0
Total For IVC91U									0.00	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVC95U SPOT									0.00	0
Total For IVC95U									0.00	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVC96U SPOT									0.00	0
Total For IVC96U									0.00	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVC99U SPOT									0.00	0
Total For IVC99U									0.00	0
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVF68U SPOT									0.00	0
Total For IVF68U									0.00	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVF69U SPOT									0.00	0
Total For IVF69U									0.00	0
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVF70U SPOT									0.00	0
Total For IVF70U									0.00	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVF71U SPOT									0.00	0
Total For IVF71U									0.00	0
JAS02 On 31/01/2020 Spot Bond					0.00000	100.80881			0.00	0
Total JAS02 SPOT									0.00	0
Total For JAS02									0.00	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total JIBAR SPOT									0.00	0
Total For JIBAR									0.00	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.99218			0.00	0
Total JPM002 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For JPM002									0.00	0
KAP00 On 29/06/2021 Spot Bond					0.00000	101.52504			0.00	0
Total KAP006 SPOT									0.00	0
Total For KAP006									0.00	0
KAP00 On 26/10/2021 Spot Bond			8.15500	107.52268	8.15500	107.49920			0.00	0
Total KAP007 SPOT									0.00	0
Total For KAP007									0.00	0
KAP00 On 28/11/2019 Spot Bond					0.00000	100.13257			0.00	0
Total KAP008 SPOT									0.00	0
Total For KAP008									0.00	0
KAP00 On 24/05/2020 Spot Bond					0.00000	100.01606			0.00	0
Total KAP009 SPOT									0.00	0
Total For KAP009									0.00	0
KAP01 On 15/09/2020 Spot Bond					0.00000	102.06504			0.00	0
Total KAP010 SPOT									0.00	0
Total For KAP010									0.00	0
KAP01 On 01/12/2022 Spot Bond					0.00000	99.90866			0.00	0
Total KAP012 SPOT									0.00	0
Total For KAP012									0.00	0
KAP01 On 24/05/2022 Spot Bond					0.00000	100.01242			0.00	0
Total KAP013 SPOT									0.00	0
Total For KAP013									0.00	0
KAP01 On 19/07/2024 Spot Bond					0.00000	101.00022			0.00	0
Total KAP014 SPOT									0.00	0
Total For KAP014									0.00	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.15771			0.00	0
Total KAP11 SPOT									0.00	0
Total For KAP11									0.00	0
KSB00 On 05/08/2020 Spot Bond					0.00000	101.46609			0.00	0
Total KSB009 SPOT									0.00	0
Total For KSB009									0.00	0
KW01 On 31/10/2027 Spot Bond			9.59000	126.24230	9.59000	126.21017		712,840,044,000.00	74,331,600	
Total KW01 SPOT								712,840,044,000.00	74,331,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For KW01									712,840,044,000.00	74,331,600
LBK08 On 30/10/2019 Spot Bond					0.00000	100.73590			0.00	0
Total LBK08 SPOT									0.00	0
Total For LBK08									0.00	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total LBK08/JIBAR SPOT									0.00	0
Total For LBK08/JIBAR									0.00	0
LBK11 On 28/11/2019 Spot Bond			7.95000	102.79494	7.95000	102.77298			0.00	0
Total LBK11 SPOT									0.00	0
Total For LBK11									0.00	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	102.38146	9.62000	102.35510			0.00	0
Total LBK11/R207 SPOT									0.00	0
Total For LBK11/R207									0.00	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.08887	9.71000	100.06347			0.00	0
Total LBK12U SPOT									0.00	0
Total For LBK12U									0.00	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.78768			0.00	0
Total LBK15 SPOT									0.00	0
Total For LBK15									0.00	0
LBK16 On 30/11/2019 Spot Bond					0.00000	100.23217			0.00	0
Total LBK16 SPOT									0.00	0
Total For LBK16									0.00	0
LBK17 On 22/03/2020 Spot Bond					0.00000	102.03705			0.00	0
Total LBK17 SPOT									0.00	0
Total For LBK17									0.00	0
LBK18 On 22/03/2022 Spot Bond					0.00000	105.14055			0.00	0
Total LBK18 SPOT									0.00	0
Total For LBK18									0.00	0
LBK20 On 08/06/2022 Spot Bond			8.48500	106.44707	8.48500	106.42291		42,425,000,000,000.00	5,000,000,000	2
Total LBK20 SPOT								12,425,000,000,000.00	5,000,000,000	2,
Total For LBK20								12,425,000,000,000.00	5,000,000,000	2,
LBK22 On 04/09/2020 Spot Bond					0.00000	100.18012			0.00	0
Total LBK22 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For LBK22									0.00	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.02769			0.00	0
Total LBK23 SPOT									0.00	0
Total For LBK23									0.00	0
LBK24 On 10/10/2024 Spot Bond			8.86000	109.75106	8.86000	109.72507		70,880,000,000,000.00	8,000,000,000	4
Total LBK24 SPOT								70,880,000,000,000.00	8,000,000,000	4,
Total For LBK24								70,880,000,000,000.00	8,000,000,000	4,
LBK26 On 23/03/2021 Spot Bond					0.00000	101.98854			0.00	0
Total LBK26 SPOT									0.00	0
Total For LBK26									0.00	0
LBK27 On 23/03/2023 Spot Bond					0.00000	103.05932			0.00	0
Total LBK27 SPOT									0.00	0
Total For LBK27									0.00	0
LBK28 On 15/05/2028 Spot Bond			10.11000	105.63425	10.11000	105.60594		20,220,000,000,000.00	2,000,000,000	1
Total LBK28 SPOT								20,220,000,000,000.00	2,000,000,000	1,
Total For LBK28								20,220,000,000,000.00	2,000,000,000	1,
LBK29 On 07/06/2023 Spot Bond			8.61000	105.69875	8.61000	105.67440			0.00	0
Total LBK29 SPOT									0.00	0
Total For LBK29									0.00	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.62988			0.00	0
Total LBK30 SPOT									0.00	0
Total For LBK30									0.00	0
LBK31 On 20/09/2023 Spot Bond					0.00000	102.35795			0.00	0
Total LBK31 SPOT									0.00	0
Total For LBK31									0.00	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.51502			0.00	0
Total LBK32 SPOT									0.00	0
Total For LBK32									0.00	0
LBK33 On 07/12/2025 Spot Bond					0.00000	100.36106			0.00	0
Total LBK33 SPOT									0.00	0
Total For LBK33									0.00	0
LBK35 On 26/03/2024 Spot Bond					0.00000	101.58141			0.00	0
Total LBK35 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For LBK35									0.00	0
LBK36 On 25/06/2020 Spot Bond					0.00000	101.48170			0.00	0
Total LBK36 SPOT									0.00	0
Total For LBK36									0.00	0
LBK37 On 25/06/2024 Spot Bond					0.00000	101.60540			0.00	0
Total LBK37 SPOT									0.00	0
Total For LBK37									0.00	0
LGL04 On 14/08/2020 Spot Bond			7.80500	101.62207	7.80500	101.60092		9,053,800,000,000.00	1,160,000,000	
Total LGL04 SPOT								9,053,800,000,000.00	1,160,000,000	!
Total For LGL04								9,053,800,000,000.00	1,160,000,000	!
LGL05 On 12/12/2021 Spot Bond					0.00000	102.88242			0.00	0
Total LGL05 SPOT								0.00	0	
Total For LGL05								0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.88500	107.59937	8.88500	107.57382		44,425,000,000,000.00	5,000,000,000	2
Total LGL06 SPOT								14,425,000,000,000.00	5,000,000,000	2,!
Total For LGL06								14,425,000,000,000.00	5,000,000,000	2,!
LGL07 On 04/10/2022 Spot Bond					0.00000	103.51998			0.00	0
Total LGL07 SPOT								0.00	0	
Total For LGL07								0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.44637			0.00	200,000,000
Total LGL08 SPOT								0.00	200,000,000	.
Total For LGL08								0.00	200,000,000	.
LGL09 On 28/08/2024 Spot Bond					0.00000	103.14050			0.00	0
Total LGL09 SPOT								0.00	0	
Total For LGL09								0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.29889			0.00	0
Total LGL10 SPOT								0.00	0	
Total For LGL10								0.00	0	
LHC10U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total LHC10U SPOT								0.00	0	
Total For LHC10U								0.00	0	
LHC11U On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total LHC11U SPOT								0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For LHC11U									0.00	0
LHC12I On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total LHC12U SPOT									0.00	0
Total For LHC12U									0.00	0
LHL19 On 14/11/2019 Spot Bond			12.48000	104.43615	12.48000	104.40135			0.00	0
Total LHL19 SPOT									0.00	0
Total For LHL19									0.00	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.56725			0.00	0
Total LHL26 SPOT									0.00	0
Total For LHL26									0.00	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.50268			0.00	0
Total LHL27 SPOT									0.00	0
Total For LHL27									0.00	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.56237			0.00	0
Total LHL28 SPOT									0.00	0
Total For LHL28									0.00	0
LOM01 On 25/11/2019 Spot Bond					0.00000	100.45083			0.00	0
Total LOM01 SPOT									0.00	0
Total For LOM01									0.00	0
LOM02 On 30/01/2024 Spot Bond					0.00000	100.89272			0.00	0
Total LOM02 SPOT									0.00	0
Total For LOM02									0.00	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.21250			0.00	0
Total LRFA2 SPOT									0.00	0
Total For LRFA2									0.00	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	100.36512			0.00	0
Total LRFB2 SPOT									0.00	0
Total For LRFB2									0.00	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.23969			0.00	0
Total LRFC2 SPOT									0.00	0
Total For LRFC2									0.00	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	100.51976			0.00	0
Total MAQ129 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For MAQ129										0.00	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	101.75916				0.00	0
Total MAQ131 SPOT										0.00	0
Total For MAQ131										0.00	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	100.66627				0.00	0
Total MAQ132 SPOT										0.00	0
Total For MAQ132										0.00	0
MAQ14 On 09/09/2019 Spot Bond					0.00000	99.77789				0.00	0
Total MAQ144 SPOT										0.00	0
Total For MAQ144										0.00	0
MAQ14 On 14/10/2019 Spot Bond					0.00000	99.08223				0.00	0
Total MAQ148 SPOT										0.00	0
Total For MAQ148										0.00	0
MAQ15 On 28/11/2019 Spot Bond					0.00000	98.23043				0.00	0
Total MAQ153 SPOT										0.00	0
Total For MAQ153										0.00	0
MAQ15 On 29/08/2019 Spot Bond					0.00000	100.00000				0.00	0
Total MAQ154 SPOT										0.00	0
Total For MAQ154										0.00	0
MAQ15 On 19/09/2019 Spot Bond					0.00000	99.59538				0.00	0
Total MAQ155 SPOT										0.00	0
Total For MAQ155										0.00	0
MBF05 On 28/09/2019 Spot Bond					0.00000	101.50102				0.00	0
Total MBF053 SPOT										0.00	0
Total For MBF053										0.00	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.75643				0.00	0
Total MBF055 SPOT										0.00	0
Total For MBF055										0.00	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.23985				0.00	0
Total MBF057 SPOT										0.00	0
Total For MBF057										0.00	0
MBF05 On 21/05/2021 Spot Bond					0.00000	100.46774				0.00	0
Total MBF059 SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For MBF059									0.00	0
MBF06 On 17/08/2021 Spot Bond					0.00000	100.22283			0.00	0
Total MBF061 SPOT									0.00	0
Total For MBF061									0.00	0
MBF06: On 07/06/2020 Spot Bond					0.00000	99.78245			0.00	0
Total MBF062 SPOT									0.00	0
Total For MBF062									0.00	0
MBF06: On 07/06/2022 Spot Bond					0.00000	99.77424			0.00	0
Total MBF063 SPOT									0.00	0
Total For MBF063									0.00	0
MBP03 On 12/09/2019 Spot Bond					0.00000	101.87217			0.00	0
Total MBP035 SPOT									0.00	0
Total For MBP035									0.00	0
MBP03 On 11/04/2020 Spot Bond					0.00000	101.13345			0.00	0
Total MBP036 SPOT									0.00	0
Total For MBP036									0.00	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.00983			0.00	0
Total MBP037 SPOT									0.00	0
Total For MBP037									0.00	0
MBP03 On 02/11/2022 Spot Bond					0.00000	100.61442			0.00	0
Total MBP038 SPOT									0.00	0
Total For MBP038									0.00	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.12994			0.00	0
Total MBP039 SPOT									0.00	0
Total For MBP039									0.00	0
MBP04 On 23/02/2023 Spot Bond					0.00000	100.13234			0.00	0
Total MBP040 SPOT									0.00	0
Total For MBP040									0.00	0
MBP04 On 13/04/2021 Spot Bond					0.00000	101.03489			0.00	0
Total MBP041 SPOT									0.00	0
Total For MBP041									0.00	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.75358			0.00	0
Total MBP042 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For MBP042									0.00	0
MBP04 On 27/07/2023 Spot Bond					0.00000	100.69396			0.00	0
Total MBP043 SPOT									0.00	0
Total For MBP043									0.00	0
MBP04 On 27/09/2021 Spot Bond					0.00000	101.42068			0.00	0
Total MBP044 SPOT									0.00	0
Total For MBP044									0.00	0
MBP04 On 27/09/2023 Spot Bond					0.00000	101.43782			0.00	0
Total MBP045 SPOT									0.00	0
Total For MBP045									0.00	0
MBP04 On 26/02/2022 Spot Bond					0.00000	100.00841			0.00	0
Total MBP046 SPOT									0.00	0
Total For MBP046									0.00	0
MBP04 On 26/02/2024 Spot Bond					0.00000	100.00930			0.00	0
Total MBP047 SPOT									0.00	0
Total For MBP047									0.00	0
MBP04 On 27/03/2022 Spot Bond					0.00000	101.42070			0.00	0
Total MBP048 SPOT									0.00	0
Total For MBP048									0.00	0
MBP04 On 27/03/2024 Spot Bond					0.00000	101.43785			0.00	0
Total MBP049 SPOT									0.00	0
Total For MBP049									0.00	0
MBP05 On 23/08/2022 Spot Bond					0.00000	100.13277			0.00	0
Total MBP050 SPOT									0.00	0
Total For MBP050									0.00	0
MFS1B On 20/09/2019 Spot Bond			8.28000	8.28000	8.28000	102.05318			0.00	0
Total MFS1B SPOT									0.00	0
Total For MFS1B									0.00	0
MIL03 On 28/08/2023 Spot Bond					0.00000	111.58164			0.00	0
Total MIL03 SPOT									0.00	0
Total For MIL03									0.00	0
MMIG0 On 17/03/2021 Spot Bond			8.03000	107.44081	8.03000	107.41782		6,958,383,652,000.00	866,548,400	
Total MMIG02 SPOT								6,958,383,652,000.00	866,548,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For MMIG02									6,958,383,652,000.00	866,548,400
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.15982			0.00	0
Total MMIG03 SPOT									0.00	0
Total For MMIG03									0.00	0
MMIG0 On 12/08/2025 Spot Bond			11.05000	11.05000	11.05000	101.57927			0.00	0
Total MMIG04 SPOT									0.00	0
Total For MMIG04									0.00	0
MMIG0 On 12/08/2022 Spot Bond			9.28500	104.50612	9.28500	104.48035			24,320,976,726,000.00	2,619,383,600
Total MMIG05 SPOT									24,320,976,726,000.00	2,619,383,600
Total For MMIG05									24,320,976,726,000.00	2,619,383,600
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.01549			0.00	0
Total MMIG06 SPOT									0.00	0
Total For MMIG06									0.00	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.75740			0.00	0
Total MMIG07 SPOT									0.00	0
Total For MMIG07									0.00	0
MQB00 On 28/08/2023 Spot Bond					0.00000	111.65685			0.00	0
Total MQB003 SPOT									0.00	0
Total For MQB003									0.00	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.82912			0.00	1,000,000,000
Total MTN06 SPOT									0.00	1,000,000,000
Total For MTN06									0.00	1,000,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	102.79601			0.00	0
Total MTN07 SPOT									0.00	0
Total For MTN07									0.00	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.84606			0.00	0
Total MTN08 SPOT									0.00	0
Total For MTN08									0.00	0
MTN09 On 11/10/2022 Spot Bond					0.00000	102.32507			0.00	0
Total MTN09 SPOT									0.00	0
Total For MTN09									0.00	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.49731			0.00	0
Total MTN10 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For MTN10										0.00	0
MTN11 On 04/06/2021 Spot Bond					0.00000	100.27940				0.00	0
Total MTN11 SPOT										0.00	0
Total For MTN11										0.00	0
MTN12 On 04/06/2023 Spot Bond					0.00000	99.54713				0.00	0
Total MTN12 SPOT										0.00	0
Total For MTN12										0.00	0
MTN13 On 04/06/2025 Spot Bond					0.00000	99.86222				0.00	0
Total MTN13 SPOT										0.00	0
Total For MTN13										0.00	0
MTN14 On 10/05/2022 Spot Bond					0.00000	100.39869				0.00	0
Total MTN14 SPOT										0.00	0
Total For MTN14										0.00	0
MTN15 On 10/05/2024 Spot Bond					0.00000	100.40778				0.00	0
Total MTN15 SPOT										0.00	0
Total For MTN15										0.00	0
MTN16 On 30/05/2022 Spot Bond					0.00000	99.97870				0.00	0
Total MTN16 SPOT										0.00	0
Total For MTN16										0.00	0
MTN17 On 30/05/2024 Spot Bond					0.00000	99.97798				0.00	2,000,000,000 2
Total MTN17 SPOT										0.00	2,000,000,000 2,1
Total For MTN17										0.00	2,000,000,000 2,1
MTN18 On 30/05/2026 Spot Bond					0.00000	99.97704				0.00	0
Total MTN18 SPOT										0.00	0
Total For MTN18										0.00	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.37801				0.00	0
Total MTNC20 SPOT										0.00	0
Total For MTNC20										0.00	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total MWA1U SPOT										0.00	0
Total For MWA1U										0.00	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total MWA2U SPOT										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For MWA2U									0.00	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total MWA3U SPOT									0.00	0
Total For MWA3U									0.00	0
MWARL On 22/11/2019 Spot Bond					0.00000	100.27252			0.00	0
Total MWAR01 SPOT									0.00	0
Total For MWAR01									0.00	0
MWARL On 22/02/2021 Spot Bond					0.00000	100.17158			0.00	0
Total MWAR02 SPOT									0.00	0
Total For MWAR02									0.00	0
MWARL On 22/11/2021 Spot Bond					0.00000	100.16978			0.00	0
Total MWAR03 SPOT									0.00	0
Total For MWAR03									0.00	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0
Total N4A211 SPOT									0.00	0
Total For N4A211									0.00	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.82197			0.00	0
Total N6B26 SPOT									0.00	0
Total For N6B26									0.00	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.84888			0.00	0
Total N6C26 SPOT									0.00	0
Total For N6C26									0.00	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.84862			0.00	0
Total N6D26 SPOT									0.00	0
Total For N6D26									0.00	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.77277			0.00	0
Total N6E26 SPOT									0.00	0
Total For N6E26									0.00	0
N6F26 On 22/03/2021 Spot Bond					0.00000	102.09657			0.00	0
Total N6F26 SPOT									0.00	0
Total For N6F26									0.00	0
N6G26 On 22/03/2021 Spot Bond					0.00000	103.78682			0.00	0
Total N6G26 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For N6G26									0.00	0
N7A20 On 20/03/2020 Spot Bond					0.00000	102.74170			0.00	0
Total N7A20 SPOT									0.00	0
Total For N7A20									0.00	0
N7B25 On 20/12/2021 Spot Bond					0.00000	102.87644			0.00	0
Total N7B25 SPOT									0.00	0
Total For N7B25									0.00	0
N7C25 On 20/03/2022 Spot Bond					0.00000	103.34778			0.00	0
Total N7C25 SPOT									0.00	0
Total For N7C25									0.00	0
N7D25 On 20/03/2022 Spot Bond					0.00000	103.74814			0.00	0
Total N7D25 SPOT									0.00	0
Total For N7D25									0.00	0
N7E25 On 20/03/2022 Spot Bond					0.00000	104.11611			0.00	0
Total N7E25 SPOT									0.00	0
Total For N7E25									0.00	0
NAM01 On 19/11/2022 Spot Bond			8.40500	101.88917	8.40500	101.86638		8,405,000,000,000.00	1,000,000,000	1
Total NAM01 SPOT								8,405,000,000,000.00	1,000,000,000	1,
Total For NAM01								8,405,000,000,000.00	1,000,000,000	1,
NAM02 On 29/06/2020 Spot Bond			7.42000	103.32710	7.42000	103.30653		0.00	0	0
Total NAM02 SPOT								0.00	0	0
Total For NAM02								0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.88500	104.59833	8.88500	104.57362		0.00	0	0
Total NAM03 SPOT								0.00	0	0
Total For NAM03								0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.05000	103.06640	10.05000	103.03895		0.00	0	0
Total NAM04 SPOT								0.00	0	0
Total For NAM04								0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	100.66598		0.00	0	0
Total NBG01G SPOT								0.00	0	0
Total For NBG01G								0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	100.67884		0.00	0	0
Total NBG02G SPOT								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
Total For NBG02G									0.00	0
NBG03 On 30/04/2026 Spot Bond					0.00000	100.68775			0.00	0
Total NBG03G SPOT									0.00	0
Total For NBG03G									0.00	0
NBK11 On 28/11/2020 Spot Bond			7.60500	103.79159	7.60500	103.77054		71,888,544,000.00		9,452,800
Total NBK11A SPOT								71,888,544,000.00		9,452,800
Total For NBK11A								71,888,544,000.00		9,452,800
NBK12 On 19/03/2021 Spot Bond			7.17500	107.36155	7.17500	107.34098		108,286,535,000.00		15,092,200
Total NBK12A SPOT								108,286,535,000.00		15,092,200
Total For NBK12A								108,286,535,000.00		15,092,200
NBK12 On 19/03/2021 Spot Bond			9.38000	104.16975	9.38000	104.14380		0.00		0
Total NBK12A/R208 SPOT								0.00		0
Total For NBK12A/R208								0.00		0
NBK13 On 19/03/2024 Spot Bond			8.68500	108.18899	8.68500	108.16400		360,340,650,000.00		41,490,000
Total NBK13A SPOT								360,340,650,000.00		41,490,000
Total For NBK13A								360,340,650,000.00		41,490,000
NBK14 On 25/06/2021 Spot Bond			7.50000	104.64824	7.50000	104.62718		233,316,000,000.00		31,108,800
Total NBK14A SPOT								233,316,000,000.00		31,108,800
Total For NBK14A								233,316,000,000.00		31,108,800
NBK15 On 11/02/2022 Spot Bond			7.75000	102.72558	7.75000	102.70436		0.00		0
Total NBK15A SPOT								0.00		0
Total For NBK15A								0.00		0
NBK16 On 12/02/2025 Spot Bond			8.70000	103.61173	8.70000	103.58776		20,465,302,320,000.00		2,352,333,600
Total NBK16A SPOT								20,465,302,320,000.00		2,352,333,600
Total For NBK16A								20,465,302,320,000.00		2,352,333,600
NBK17 On 22/04/2026 Spot Bond			8.90000	108.69481	8.90000	108.66896		21,716,000,000,000.00		2,440,000,000
Total NBK17A SPOT								21,716,000,000,000.00		2,440,000,000
Total For NBK17A								21,716,000,000,000.00		2,440,000,000
NBK18 On 01/06/2020 Spot Bond			8.37000	102.89090	8.37000	102.86785		0.00		0
Total NBK18A SPOT								0.00		0
Total For NBK18A								0.00		0
NBK19 On 01/06/2022 Spot Bond			8.28000	105.63505	8.28000	105.61164		2,403,811,512,000.00		290,315,400
Total NBK19A SPOT								2,403,811,512,000.00		290,315,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For NBK19A									2,403,811,512,000.00	290,315,400
NBK20 On 01/06/2026 Spot Bond			9.05000	109.03257	9.05000	109.00621			15,371,171,600,000.00	1,698,472,000
Total NBK20A SPOT									15,371,171,600,000.00	1,698,472,000
Total For NBK20A									15,371,171,600,000.00	1,698,472,000
NBK20I On 25/06/2021 Spot Bond					0.00000	101.67674			0.00	0
Total NBK20B SPOT									0.00	0
Total For NBK20B									0.00	0
NBK21 On 21/07/2027 Spot Bond			9.81000	105.56691	9.81000	105.53945			0.00	0
Total NBK21A SPOT									0.00	0
Total For NBK21A									0.00	0
NBK22 On 19/11/2022 Spot Bond			9.02500	105.65597	9.02500	105.63063			0.00	0
Total NBK22A SPOT									0.00	0
Total For NBK22A									0.00	0
NBK23 On 19/11/2025 Spot Bond			9.32000	109.29581	9.32000	109.26876			0.00	0
Total NBK23A SPOT									0.00	0
Total For NBK23A									0.00	0
NBK23I On 12/02/2020 Spot Bond					0.00000	100.48471			0.00	0
Total NBK23B SPOT									0.00	0
Total For NBK23B									0.00	0
NBK24 On 19/11/2027 Spot Bond			9.40000	111.68489	9.40000	111.65701			18,800,000,000,000.00	2,000,000,000
Total NBK24A SPOT									18,800,000,000,000.00	2,000,000,000
Total For NBK24A									18,800,000,000,000.00	2,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.40077			0.00	0
Total NBK24B SPOT									0.00	0
Total For NBK24B									0.00	0
NBK25 On 17/02/2023 Spot Bond			8.58500	8.58500	8.58500	106.45177			0.00	0
Total NBK25A SPOT									0.00	0
Total For NBK25A									0.00	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.04274			0.00	0
Total NBK25B SPOT									0.00	0
Total For NBK25B									0.00	0
NBK26 On 10/05/2023 Spot Bond			100.00000	18.13036	100.00000	18.09045			0.00	0
Total NBK26A SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For NBK26A									0.00	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.98594			0.00	0
Total NBK26B SPOT									0.00	0
Total For NBK26B									0.00	0
NBK27I On 10/05/2026 Spot Bond			9.61000	110.83941	9.61000	110.81114		31,690,666,360,000.00	3,297,676,000	
Total NBK27A SPOT								31,690,666,360,000.00	3,297,676,000	
Total For NBK27A								31,690,666,360,000.00	3,297,676,000	
NBK28I On 02/08/2023 Spot Bond			8.99500	104.04194	8.99500	104.01708		38,772,620,082,000.00	4,310,463,600	1
Total NBK28A SPOT								38,772,620,082,000.00	4,310,463,600	1
Total For NBK28A								38,772,620,082,000.00	4,310,463,600	1
NBK28I On 19/11/2020 Spot Bond					0.00000	100.75718		0.00	3,000,000,000	1
Total NBK28B SPOT								0.00	3,000,000,000	1
Total For NBK28B								0.00	3,000,000,000	1
NBK29I On 31/07/2026 Spot Bond			9.05000	108.17728	9.05000	108.15127		0.00	0	
Total NBK29A SPOT								0.00	0	
Total For NBK29A								0.00	0	
NBK30I On 20/02/2024 Spot Bond			8.22000	105.33508	8.22000	105.31203		0.00	0	
Total NBK30A SPOT								0.00	0	
Total For NBK30A								0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.18263		0.00	0	
Total NBK30B SPOT								0.00	0	
Total For NBK30B								0.00	0	
NBK31I On 09/11/2023 Spot Bond			8.25500	106.89144	8.25500	106.86795		0.00	0	
Total NBK31A SPOT								0.00	0	
Total For NBK31A								0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.24801		0.00	0	
Total NBK31B SPOT								0.00	0	
Total For NBK31B								0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.48492		0.00	0	
Total NBK34B SPOT								0.00	0	
Total For NBK34B								0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.13202		0.00	0	
Total NBK35B SPOT								0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For NBK35B									0.00	0
NBK36I On 10/05/2026 Spot Bond					0.00000	103.16238			0.00	0
Total NBK36B SPOT									0.00	0
Total For NBK36B									0.00	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.93455			0.00	0
Total NBK38B SPOT									0.00	0
Total For NBK38B									0.00	0
NBK3A On 09/09/2019 Spot Bond			7.29000	105.48432	7.29000	105.46330		262,655,784,000.00		36,029,600
Total NBK3A SPOT								262,655,784,000.00		36,029,600
Total For NBK3A								262,655,784,000.00		36,029,600
NBK3A On 09/09/2019 Spot Bond			100.00000	102.87646	100.00000	102.60286		0.00		0
Total NBK3A/R204 SPOT								0.00		0
Total For NBK3A/R204								0.00		0
NBK4 On 28/10/2024 Spot Bond			10.82500	10.82500	10.82500	58.81303		0.00		0
Total NBK4 SPOT								0.00		0
Total For NBK4								0.00		0
NBK40I On 31/07/2026 Spot Bond					0.00000	105.06816		0.00		0
Total NBK40B SPOT								0.00		0
Total For NBK40B								0.00		0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.38760		0.00		0
Total NBK41B SPOT								0.00		0
Total For NBK41B								0.00		0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.17464		0.00		0
Total NBK42B SPOT								0.00		0
Total For NBK42B								0.00		0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.08532		0.00		0
Total NBK43B SPOT								0.00		0
Total For NBK43B								0.00		0
NBK44I On 15/02/2021 Spot Bond					0.00000	100.50768		0.00		0
Total NBK44B SPOT								0.00		0
Total For NBK44B								0.00		0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.22849		0.00		0
Total NBK45B SPOT								0.00		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For NBK45B									0.00	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.50157			0.00	1,000,000,000
Total NBK46B SPOT									0.00	1,000,000,000
Total For NBK46B									0.00	1,000,000,000
NBK47I On 15/02/2028 Spot Bond					0.00000	102.12912			0.00	2,000,000,000
Total NBK47B SPOT									0.00	2,000,000,000
Total For NBK47B									0.00	2,000,000,000
NBK48I On 09/11/2021 Spot Bond					0.00000	100.38033			0.00	0
Total NBK48B SPOT									0.00	0
Total For NBK48B									0.00	0
NBK49I On 09/11/2023 Spot Bond					0.00000	100.74600			0.00	0
Total NBK49B SPOT									0.00	0
Total For NBK49B									0.00	0
NBK50I On 09/11/2025 Spot Bond					0.00000	100.78385			0.00	0
Total NBK50B SPOT									0.00	0
Total For NBK50B									0.00	0
NBK51I On 21/02/2022 Spot Bond					0.00000	100.18017			0.00	0
Total NBK51B SPOT									0.00	0
Total For NBK51B									0.00	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.22157			0.00	0
Total NBK52B SPOT									0.00	0
Total For NBK52B									0.00	0
NBK53I On 21/02/2026 Spot Bond					0.00000	100.58517			0.00	0
Total NBK53B SPOT									0.00	0
Total For NBK53B									0.00	0
NBK54I On 21/02/2029 Spot Bond					0.00000	100.19096			0.00	0
Total NBK54B SPOT									0.00	0
Total For NBK54B									0.00	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.80836			0.00	0
Total NBK7B SPOT									0.00	0
Total For NBK7B									0.00	0
NBK5 On 01/08/2022 Spot Bond					0.00000	100.62267			0.00	0
Total NBK55 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For NBKB55									0.00	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.63320			0.00	0
Total NBKB56 SPOT									0.00	0
Total For NBKB56									0.00	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.64139			0.00	0
Total NBKB57 SPOT									0.00	0
Total For NBKB57									0.00	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.65352			0.00	0
Total NBKB58 SPOT									0.00	0
Total For NBKB58									0.00	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.75388			0.00	0
Total NCLN82 SPOT									0.00	0
Total For NCLN82									0.00	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NCLN82/JIBAR SPOT									0.00	0
Total For NCLN82/JIBAR									0.00	0
NCLN8 On 20/03/2024 Spot Bond			9.99500	107.09588	9.99500	107.06751			0.00	0
Total NCLN83 SPOT									0.00	0
Total For NCLN83									0.00	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.74435			0.00	0
Total NCLN84 SPOT									0.00	0
Total For NCLN84									0.00	0
NCLN8 On 20/03/2024 Spot Bond			10.03000	106.28349	10.03000	106.25522			0.00	0
Total NCLN85 SPOT									0.00	0
Total For NCLN85									0.00	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.75388			0.00	0
Total NCLN87 SPOT									0.00	0
Total For NCLN87									0.00	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.76902			0.00	0
Total NCLN90 SPOT									0.00	0
Total For NCLN90									0.00	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.78808			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total NCLN91 SPOT										0.00	0
Total For NCLN91										0.00	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.71780				0.00	0
Total NCLN94 SPOT										0.00	0
Total For NCLN94										0.00	0
NDAL0 On 18/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total NDAL01 SPOT										0.00	0
Total For NDAL01										0.00	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total NED01U SPOT										0.00	0
Total For NED01U										0.00	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total NED02U SPOT										0.00	0
Total For NED02U										0.00	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total NED03U SPOT										0.00	0
Total For NED03U										0.00	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total NED04U SPOT										0.00	0
Total For NED04U										0.00	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total NED05U SPOT										0.00	0
Total For NED05U										0.00	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total NED06U SPOT										0.00	0
Total For NED06U										0.00	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total NED07U SPOT										0.00	0
Total For NED07U										0.00	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total NED08U SPOT										0.00	0
Total For NED08U										0.00	0
NED09 On 25/03/2024 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
Total NED09U SPOT									0.00	0
Total For NED09U									0.00	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED10U SPOT									0.00	0
Total For NED10U									0.00	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED11U SPOT									0.00	0
Total For NED11U									0.00	0
NED17 On 14/10/2019 Spot Bond					0.00000	101.23232			0.00	0
Total NED17 SPOT									0.00	0
Total For NED17									0.00	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.20609			0.00	0
Total NED18 SPOT									0.00	0
Total For NED18									0.00	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.38938			0.00	0
Total NED19 SPOT									0.00	0
Total For NED19									0.00	0
NED20 On 01/07/2020 Spot Bond			8.58000	103.95934	8.58000	103.93561		51,994,800,000,000.00	6,060,000,000	3
Total NED20 SPOT								51,994,800,000,000.00	6,060,000,000	3
Total For NED20								51,994,800,000,000.00	6,060,000,000	3
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.79148			0.00	0
Total NEDT1A SPOT									0.00	0
Total For NEDT1A									0.00	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.02840			0.00	0
Total NEDT1B SPOT									0.00	0
Total For NEDT1B									0.00	0
NET52 On 23/01/2020 Spot Bond					0.00000	100.83889			0.00	0
Total NET52 SPOT									0.00	0
Total For NET52									0.00	0
NGL01 On 22/09/2021 Spot Bond					0.00000	106.24914			0.00	0
Total NGL01 SPOT									0.00	0
Total For NGL01									0.00	0
NGL02 On 15/03/2022 Spot Bond					0.00000	106.58225			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total NGL02 SPOT										0.00	0
Total For NGL02										0.00	0
NGL03 On 26/05/2022 Spot Bond					0.00000	100.03055				0.00	0
Total NGL03 SPOT										0.00	0
Total For NGL03										0.00	0
NGL04 On 20/03/2023 Spot Bond					0.00000	104.06582				0.00	0
Total NGL04 SPOT										0.00	0
Total For NGL04										0.00	0
NGL05 On 26/07/2023 Spot Bond					0.00000	102.29669				0.00	0
Total NGL05 SPOT										0.00	0
Total For NGL05										0.00	0
NGL06 On 01/12/2023 Spot Bond					0.00000	100.18396				0.00	0
Total NGL06 SPOT										0.00	0
Total For NGL06										0.00	0
NGL07 On 09/04/2024 Spot Bond					0.00000	101.34553				0.00	0
Total NGL07 SPOT										0.00	0
Total For NGL07										0.00	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	106.56916				0.00	0
Total NGLT1A SPOT										0.00	0
Total For NGLT1A										0.00	0
NGLT1/On 20/10/2023 Spot Bond					0.00000	101.21146				0.00	0
Total NGLT1B SPOT										0.00	0
Total For NGLT1B										0.00	0
NGT10/On 25/03/2024 Spot Bond					0.00000	102.41160				0.00	0
Total NGT103 SPOT										0.00	0
Total For NGT103										0.00	0
NGT10/On 15/01/2025 Spot Bond					0.00000	102.11212				0.00	0
Total NGT104 SPOT										0.00	0
Total For NGT104										0.00	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700				0.00	0
Total NHM001/JIBAR SPOT										0.00	0
Total For NHM001/JIBAR										0.00	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.98221	13.50000	103.94531				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NHM002 SPOT									0.00	0
Total For NHM002									0.00	0
NHM00 On 16/04/2021 Spot Bond					0.00000	101.26552			0.00	0
Total NHM006 SPOT									0.00	0
Total For NHM006									0.00	0
NHM00 On 16/04/2022 Spot Bond					0.00000	101.32456			0.00	0
Total NHM007 SPOT									0.00	0
Total For NHM007									0.00	0
NHM00 On 26/04/2020 Spot Bond					0.00000	100.87086			0.00	0
Total NHM008 SPOT									0.00	0
Total For NHM008									0.00	0
NHM00 On 26/04/2022 Spot Bond					0.00000	100.99474			0.00	0
Total NHM009 SPOT									0.00	0
Total For NHM009									0.00	0
NHM01 On 24/05/2020 Spot Bond					0.00000	100.01976			0.00	0
Total NHM010 SPOT									0.00	0
Total For NHM010									0.00	0
NHM01 On 24/05/2022 Spot Bond					0.00000	100.03099			0.00	0
Total NHM011 SPOT									0.00	0
Total For NHM011									0.00	0
NHM01 On 13/06/2022 Spot Bond					0.00000	102.29651			0.00	0
Total NHM012 SPOT									0.00	0
Total For NHM012									0.00	0
NI202 On 07/12/2033 Spot Bond			4.50000	4.50000	4.50000	206.80982			0.00	0
Total NI202 SPOT									0.00	0
Total For NI202									0.00	0
NI210 On 31/03/2028 Spot Bond			4.01000	4.01000	4.01000	180.15293			0.00	0
Total NI210 SPOT									0.00	0
Total For NI210									0.00	0
NI25 On 31/01/2025 Spot Bond			3.98500	3.98500	3.98500	130.62918			0.00	0
Total NI25 SPOT									0.00	0
Total For NI25									0.00	0
NI29 On 31/03/2029 Spot Bond			4.25000	4.25000	4.25000	94.85803			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NI29 SPOT									0.00	0
Total For NI29									0.00	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NI33 SPOT									0.00	0
Total For NI33									0.00	0
NI38 On 31/01/2038 Spot Bond			4.69000	4.69000	4.69000	101.39833			0.00	0
Total NI38 SPOT									0.00	0
Total For NI38									0.00	0
NILB11 On 31/01/2025 Spot Bond			4.09000	4.09000	4.09000	129.94010			0.00	0
Total NILB11 SPOT									0.00	0
Total For NILB11									0.00	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0
Total NILB12 SPOT									0.00	0
Total For NILB12									0.00	0
NILB13 On 31/01/2025 Spot Bond			4.48000	4.48000	4.48000	127.41644			0.00	0
Total NILB13 SPOT									0.00	0
Total For NILB13									0.00	0
NILB14 On 31/03/2028 Spot Bond			4.48000	4.48000	4.48000	173.96679			0.00	0
Total NILB14 SPOT									0.00	0
Total For NILB14									0.00	0
NILB15 On 31/03/2028 Spot Bond			4.86000	169.18078	4.86000	169.14397			0.00	0
Total NILB15 SPOT									0.00	0
Total For NILB15									0.00	0
NILB17 On 31/01/2038 Spot Bond			4.40500	105.57356	4.40500	105.55195			0.00	0
Total NILB17 SPOT									0.00	0
Total For NILB17									0.00	0
NMP20 On 24/07/2020 Spot Bond			7.33000	102.65447	7.33000	102.63439		1,522,461,524,000.00		207,702,800
Total NMP20N SPOT								1,522,461,524,000.00		207,702,800
Total For NMP20N								1,522,461,524,000.00		207,702,800
NN010 On 01/10/2020 Spot Bond					0.00000	100.80413			0.00	0 2
Total NN010 SPOT									0.00	0 2,1
Total For NN010									0.00	0 2,1
NN011 On 23/06/2021 Spot Bond					0.00000	100.81782			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
Total NN011 SPOT										0.00	0 2,1
Total For NN011										0.00	0 2,1
NN02 On 24/07/2023 Spot Bond					0.00000	106.72057				0.00	0
Total NN02 SPOT										0.00	0
Total For NN02										0.00	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.14215				0.00	0
Total NN03 SPOT										0.00	0
Total For NN03										0.00	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.17160				0.00	0
Total NN04 SPOT										0.00	0
Total For NN04										0.00	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.92511				0.00	0
Total NN05 SPOT										0.00	0
Total For NN05										0.00	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.98898				0.00	0
Total NN06 SPOT										0.00	0
Total For NN06										0.00	0
NN08 On 28/05/2020 Spot Bond					0.00000	100.06404				0.00	0
Total NN08 SPOT										0.00	0
Total For NN08										0.00	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total NN09U SPOT										0.00	0
Total For NN09U										0.00	0
NNF02 On 01/08/2022 Spot Bond					0.00000	92.57010				0.00	0
Total NNF02 SPOT										0.00	0
Total For NNF02										0.00	0
NNF03 On 01/08/2022 Spot Bond					0.00000	92.57010				0.00	0 4
Total NNF03 SPOT										0.00	0 4,1
Total For NNF03										0.00	0 4,1
NNF04 On 05/08/2024 Spot Bond					0.00000	95.72664				0.00	0
Total NNF04 SPOT										0.00	0
Total For NNF04										0.00	0
NNF05 On 21/02/2020 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
Total NNF05 SPOT										0.00	0
Total For NNF05										0.00	0
NQ1A1 On 22/05/2020 Spot Bond			8.96500	8.96500	8.96500	101.22543				0.00	0
Total NQ1A10 SPOT										0.00	0
Total For NQ1A10										0.00	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.27682				0.00	0
Total NQ1A24 SPOT										0.00	0
Total For NQ1A24										0.00	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.16870				0.00	0
Total NQ1A25 SPOT										0.00	0
Total For NQ1A25										0.00	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.16896				0.00	0
Total NQ1A27 SPOT										0.00	0
Total For NQ1A27										0.00	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.16228				0.00	0
Total NQ1A28 SPOT										0.00	0
Total For NQ1A28										0.00	0
NQ1B1 On 22/05/2020 Spot Bond			8.16000	8.16000	8.16000	101.93953				0.00	0
Total NQ1B10 SPOT										0.00	0
Total For NQ1B10										0.00	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.16843				0.00	0
Total NQ1B17 SPOT										0.00	0
Total For NQ1B17										0.00	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.17645				0.00	0
Total NQ1B20 SPOT										0.00	0
Total For NQ1B20										0.00	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.17169				0.00	0
Total NQ1B21 SPOT										0.00	0
Total For NQ1B21										0.00	0
NQ1C1 On 22/05/2020 Spot Bond			8.36000	8.36000	8.36000	101.94159				0.00	0
Total NQ1C10 SPOT										0.00	0
Total For NQ1C10										0.00	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.17649				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NQ1C17 SPOT									0.00	0
Total For NQ1C17									0.00	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.19521			0.00	0
Total NQF1D5 SPOT									0.00	0
Total For NQF1D5									0.00	0
NRA02 On 31/10/2022 Spot Bond			8.08000	115.48908	8.08000	115.46422		8,407,744,192,000.00	1,040,562,400	
Total NRA022 SPOT								8,407,744,192,000.00	1,040,562,400	:
Total For NRA022								8,407,744,192,000.00	1,040,562,400	:
NRA02 On 31/05/2023 Spot Bond			4.08000	184.95219	4.08000	184.91580			0.00	0
Total NRA023 SPOT								0.00	0	
Total For NRA023								0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.35000	114.14738	10.35000	114.11591		265,462,297,920,000.00	25,648,531,200	9
Total NRA028 SPOT								5,462,297,920,000.00	25,648,531,200	9,
Total For NRA028								5,462,297,920,000.00	25,648,531,200	9,
NRA02 On 30/11/2028 Spot Bond			100.00000	15.03494	100.00000	15.00167			0.00	0
Total NRA028/R186 SPOT								0.00	0	
Total For NRA028/R186								0.00	0	
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NSN97U SPOT								0.00	0	
Total For NSN97U								0.00	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	101.20779			0.00	0
Total NTC19 SPOT								0.00	0	
Total For NTC19								0.00	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	101.22690			0.00	2,000,000,000 1
Total NTC20 SPOT								0.00	2,000,000,000	1,
Total For NTC20								0.00	2,000,000,000	1,
NTC21 On 24/03/2022 Spot Bond					0.00000	102.77335			0.00	0
Total NTC21 SPOT								0.00	0	
Total For NTC21								0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.80922			0.00	0
Total NTC22 SPOT								0.00	0	
Total For NTC22								0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.11457			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NTC23 SPOT									0.00	0
Total For NTC23									0.00	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.41280			0.00	0
Total NTC24 SPOT									0.00	0
Total For NTC24									0.00	0
NTC25 On 07/09/2021 Spot Bond					0.00000	99.76685			0.00	0
Total NTC25 SPOT									0.00	0
Total For NTC25									0.00	0
NTC26 On 07/12/2023 Spot Bond					0.00000	99.83187			0.00	0
Total NTC26 SPOT									0.00	0
Total For NTC26									0.00	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.17333			0.00	140,000,000
Total OMI01 SPOT									0.00	140,000,000
Total For OMI01									0.00	140,000,000
OML02 On 27/11/2019 Spot Bond					0.00000	100.33675			0.00	0
Total OML02 SPOT									0.00	0
Total For OML02									0.00	0
OML03 On 27/11/2019 Spot Bond			7.55500	102.73494	7.55500	102.71406			0.00	0
Total OML03 SPOT									0.00	0
Total For OML03									0.00	0
OML04 On 19/03/2020 Spot Bond					0.00000	102.27691			0.00	0
Total OML04 SPOT									0.00	0
Total For OML04									0.00	0
OML05 On 19/03/2020 Spot Bond			8.02500	8.02500	8.02500	105.24045		24,158,825,940,000.00	3,010,445,600	1
Total OML05 SPOT								24,158,825,940,000.00	3,010,445,600	1
Total For OML05								24,158,825,940,000.00	3,010,445,600	1
OML06 On 19/03/2022 Spot Bond			9.23500	107.00745	9.23500	106.98121		29,633,792,548,000.00	3,208,856,800	1
Total OML06 SPOT								29,633,792,548,000.00	3,208,856,800	1
Total For OML06								29,633,792,548,000.00	3,208,856,800	1
OML07 On 19/03/2025 Spot Bond			10.20000	108.01120	10.20000	107.98200		20,400,000,000,000.00	2,000,000,000	1
Total OML07 SPOT								20,400,000,000,000.00	2,000,000,000	1
Total For OML07								20,400,000,000,000.00	2,000,000,000	1
OML08 On 14/09/2020 Spot Bond					0.00000	102.84830		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
Total OML08 SPOT									0.00	0
Total For OML08									0.00	0
OML09 On 14/09/2022 Spot Bond			9.38500	108.92497	9.38500	108.89783			21,387,987,044,000.00	2,278,954,400 1
Total OML09 SPOT									21,387,987,044,000.00	2,278,954,400 1,
Total For OML09									21,387,987,044,000.00	2,278,954,400 1,
OML10 On 14/09/2025 Spot Bond			10.30000	109.83851	10.30000	109.80854			72,168,771,040,000.00	7,006,676,800 2
Total OML10 SPOT									72,168,771,040,000.00	7,006,676,800 2,
Total For OML10									72,168,771,040,000.00	7,006,676,800 2,
OML11 On 11/06/2024 Spot Bond					0.00000	101.88182			0.00	0
Total OML11 SPOT									0.00	0
Total For OML11									0.00	0
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBAJ1U SPOT									0.00	0
Total For PBAJ1U									0.00	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBAV1U SPOT									0.00	0
Total For PBAV1U									0.00	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBBJ1U SPOT									0.00	0
Total For PBBJ1U									0.00	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBDJ1U SPOT									0.00	0
Total For PBDJ1U									0.00	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBGJ1U SPOT									0.00	0
Total For PBGJ1U									0.00	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBJC1U SPOT									0.00	0
Total For PBJC1U									0.00	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBJJ1U SPOT									0.00	0
Total For PBJJ1U									0.00	0
PBKJ1L On 01/09/2029 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
Total PBKJ1U SPOT										0.00	0
Total For PBKJ1U										0.00	0
PBKS11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total PBKS1U SPOT										0.00	0
Total For PBKS1U										0.00	0
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total PBKX1U SPOT										0.00	0
Total For PBKX1U										0.00	0
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total PBL1U SPOT										0.00	0
Total For PBL1U										0.00	0
PBLT11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total PBLT1U SPOT										0.00	0
Total For PBLT1U										0.00	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total PBUC1U SPOT										0.00	0
Total For PBUC1U										0.00	0
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total PBUJ1U SPOT										0.00	0
Total For PBUJ1U										0.00	0
PBVJ11 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total PBVJ1U SPOT										0.00	0
Total For PBVJ1U										0.00	0
PMM12 On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700				0.00	0
Total PMM12/JIBAR SPOT										0.00	0
Total For PMM12/JIBAR										0.00	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.92091				0.00	0
Total PMM38 SPOT										0.00	0
Total For PMM38										0.00	0
PMM44 On 07/11/2019 Spot Bond					0.00000	100.51629				0.00	0
Total PMM44 SPOT										0.00	0
Total For PMM44										0.00	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total PMM46U SPOT										0.00	0
Total For PMM46U										0.00	0
PMM47 On 30/09/2019 Spot Bond					0.00000	99.97897				0.00	0
Total PMM47 SPOT										0.00	0
Total For PMM47										0.00	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.02141				0.00	0
Total PMM48 SPOT										0.00	0
Total For PMM48										0.00	0
PMM50 On 28/02/2020 Spot Bond					0.00000	100.02089				0.00	0
Total PMM50 SPOT										0.00	0
Total For PMM50										0.00	0
PMM51 On 28/02/2022 Spot Bond					0.00000	100.02209				0.00	0
Total PMM51 SPOT										0.00	0
Total For PMM51										0.00	0
PMM52 On 28/11/2019 Spot Bond					0.00000	100.02127				0.00	0
Total PMM52 SPOT										0.00	0
Total For PMM52										0.00	0
PPC003 On 31/10/2019 Spot Bond					0.00000	100.41262				0.00	0
Total PPC003 SPOT										0.00	0
Total For PPC003										0.00	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.20933				0.00	0
Total PRE2A2 SPOT										0.00	0
Total For PRE2A2										0.00	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.21773				0.00	0
Total PRE2A3 SPOT										0.00	0
Total For PRE2A3										0.00	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.23449				0.00	0
Total PRE2B1 SPOT										0.00	0
Total For PRE2B1										0.00	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.23689				0.00	0
Total PRE2C1 SPOT										0.00	0
Total For PRE2C1										0.00	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.23928				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total PRE2D1 SPOT									0.00	0
Total For PRE2D1									0.00	0
R186 On 21/12/2026 Spot Bond			8.21000	114.38432	8.25000	114.12577			925,735,352,991,000.00	3,523,232,077,100 2,007
Total R186 SPOT									15,735,352,991,000.00	523,232,077,100 007,
Total For R186									15,735,352,991,000.00	523,232,077,100 007,
R197 On 07/12/2023 Spot Bond			2.85000	304.18706	2.88000	303.79132			62,361,339,630,000.00	21,881,171,800 35
Total R197 SPOT									12,361,339,630,000.00	21,881,171,800 35,
Total For R197									12,361,339,630,000.00	21,881,171,800 35,
R202 On 07/12/2033 Spot Bond			3.50000	230.83185	3.50000	230.79003			230,394,009,300,000.00	65,826,859,800 298
Total R202 SPOT									10,394,009,300,000.00	65,826,859,800 298,
Total For R202									10,394,009,300,000.00	65,826,859,800 298,
R2023 On 28/02/2023 Spot Bond			7.24500	101.51726	7.28500	101.37467			913,719,053,318,000.00	1,920,458,116,400 1,078
Total R2023 SPOT									13,719,053,318,000.00	920,458,116,400 078,
Total For R2023									13,719,053,318,000.00	920,458,116,400 078,
R2030 On 31/01/2030 Spot Bond			8.96000	94.22501	8.96000	94.20258			490,575,620,096,000.00	1,394,037,457,600 792
Total R2030 SPOT									10,575,620,096,000.00	394,037,457,600 792,
Total For R2030									10,575,620,096,000.00	394,037,457,600 792,
R2032 On 31/03/2032 Spot Bond			9.34000	95.44238	9.34000	95.41857			168,048,838,068,000.00	874,523,430,200 542
Total R2032 SPOT									18,048,838,068,000.00	874,523,430,200 542,
Total For R2032									18,048,838,068,000.00	874,523,430,200 542,
R2035 On 28/02/2035 Spot Bond			9.63500	93.92255	9.63500	93.89854			073,555,266,935,000.00	1,460,669,981,000 1,381
Total R2035 SPOT									13,555,266,935,000.00	460,669,981,000 381,
Total For R2035									13,555,266,935,000.00	460,669,981,000 381,
R2037 On 31/01/2037 Spot Bond			9.75500	90.26254	9.75500	90.23918			879,482,049,753,000.00	807,737,780,600 889
Total R2037 SPOT									19,482,049,753,000.00	807,737,780,600 889,
Total For R2037									19,482,049,753,000.00	807,737,780,600 889,
R2040 On 31/01/2040 Spot Bond			9.88000	93.05534	9.88000	93.03095			159,767,520,928,000.00	1,129,531,125,600 753
Total R2040 SPOT									19,767,520,928,000.00	129,531,125,600 753,
Total For R2040									19,767,520,928,000.00	129,531,125,600 753,
R2044 On 31/01/2044 Spot Bond			9.93000	89.93051	9.93000	89.90684			586,341,748,304,000.00	1,066,096,852,800 1,295
Total R2044 SPOT									16,341,748,304,000.00	066,096,852,800 295,
Total For R2044									16,341,748,304,000.00	066,096,852,800 295,
R2048 On 28/02/2048 Spot Bond			9.92500	88.88660	9.92500	88.86320			322,390,167,810,000.00	2,349,862,989,200 2,483

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total R2048 SPOT									2,390,167,810,000.00	349,862,989,200	483,
Total For R2048									2,390,167,810,000.00	349,862,989,200	483,
R207 On 15/01/2020 Spot Bond			6.82500	101.01831	6.82500	100.99991			288,755,596,310,000.00	188,828,658,800	95
Total R207 SPOT									18,755,596,310,000.00	188,828,658,800	95,
Total For R207									18,755,596,310,000.00	188,828,658,800	95,
R208 On 31/03/2021 Spot Bond			6.58500	103.04006	6.58500	103.02182			438,557,640,057,500.00	1,129,621,509,500	559
Total R208 SPOT									18,557,640,057,500.00	129,621,509,500	559,
Total For R208									18,557,640,057,500.00	129,621,509,500	559,
R209 On 31/03/2036 Spot Bond			9.59000	75.12354	9.63500	74.81152			447,747,400,418,000.00	1,923,644,150,200	824
Total R209 SPOT									17,747,400,418,000.00	923,644,150,200	324,
Total For R209									17,747,400,418,000.00	923,644,150,200	324,
R210 On 31/03/2028 Spot Bond			3.33000	189.59012	3.30000	189.98430			31,846,927,860,000.00	9,563,642,000	48
Total R210 SPOT									11,846,927,860,000.00	9,563,642,000	48,
Total For R210									11,846,927,860,000.00	9,563,642,000	48,
R212 On 31/01/2022 Spot Bond			2.70000	160.39383	2.70000	160.36828			580,023,563,480,000.00	585,193,912,400	299
Total R212 SPOT									10,023,563,480,000.00	585,193,912,400	299,
Total For R212									10,023,563,480,000.00	585,193,912,400	299,
R213 On 28/02/2031 Spot Bond			9.14000	84.94310	9.19500	84.57670			827,409,294,560,000.00	965,799,704,000	536
Total R213 SPOT									17,409,294,560,000.00	965,799,704,000	536,
Total For R213									17,409,294,560,000.00	965,799,704,000	536,
R214 On 28/02/2041 Spot Bond			9.87500	70.10687	9.87500	70.08851			567,985,733,537,500.00	968,909,947,700	844
Total R214 SPOT									17,985,733,537,500.00	968,909,947,700	344,
Total For R214									17,985,733,537,500.00	968,909,947,700	344,
RCG01 On 24/10/2019 Spot Bond					0.00000	100.97104			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02U On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05U On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06U On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			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
Total RDF06U SPOT									0.00	0
Total For RDF06U									0.00	0
RDF071 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF07U SPOT									0.00	0
Total For RDF07U									0.00	0
RDF081 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF08U SPOT									0.00	0
Total For RDF08U									0.00	0
RDF091 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF09U SPOT									0.00	0
Total For RDF09U									0.00	0
RDF101 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF10U SPOT									0.00	0
Total For RDF10U									0.00	0
RDF111 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF11U SPOT									0.00	0
Total For RDF11U									0.00	0
RDF121 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF12U SPOT									0.00	0
Total For RDF12U									0.00	0
RDF131 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF13U SPOT									0.00	0
Total For RDF13U									0.00	0
RDF141 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF14U SPOT									0.00	0
Total For RDF14U									0.00	0
RDF151 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF15U SPOT									0.00	0
Total For RDF15U									0.00	0
RDF161 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF16U SPOT									0.00	0
Total For RDF16U									0.00	0
RDF171 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
Total RDF17U SPOT									0.00	0
Total For RDF17U									0.00	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF18U SPOT									0.00	0
Total For RDF18U									0.00	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.35283			0.00	0
Total RDFB05 SPOT									0.00	0
Total For RDFB05									0.00	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.49487			0.00	0
Total RDFB07 SPOT									0.00	0
Total For RDFB07									0.00	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.64550			0.00	0
Total RDFB08 SPOT									0.00	0
Total For RDFB08									0.00	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.91018			0.00	0
Total RDFB09 SPOT									0.00	0
Total For RDFB09									0.00	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.77942			0.00	0
Total RDFB10 SPOT									0.00	0
Total For RDFB10									0.00	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	102.46559			0.00	0
Total RDFB11 SPOT									0.00	0
Total For RDFB11									0.00	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.04330			0.00	0
Total RDFB12 SPOT									0.00	0
Total For RDFB12									0.00	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	102.31349			0.00	0
Total RDFB13 SPOT									0.00	0
Total For RDFB13									0.00	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.86762			0.00	0
Total RDFB14 SPOT									0.00	0
Total For RDFB14									0.00	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	99.84707			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total RDFB15 SPOT										0.00	0
Total For RDFB15										0.00	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.52225				0.00	0 5
Total RDFB16 SPOT										0.00	0 5,
Total For RDFB16										0.00	0 5,
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.40070				0.00	0
Total RDFB17 SPOT										0.00	0
Total For RDFB17										0.00	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.60665				0.00	0
Total RDFB18 SPOT										0.00	0
Total For RDFB18										0.00	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.53244				0.00	0
Total RDFB19 SPOT										0.00	0
Total For RDFB19										0.00	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.57553				0.00	0
Total RDFB20 SPOT										0.00	0
Total For RDFB20										0.00	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.62040				0.00	0
Total RDFB21 SPOT										0.00	0
Total For RDFB21										0.00	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.43198				0.00	0
Total RDFB22 SPOT										0.00	0
Total For RDFB22										0.00	0
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.16153				0.00	0
Total RDFB23 SPOT										0.00	0
Total For RDFB23										0.00	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.16708				0.00	0
Total RDFB24 SPOT										0.00	0
Total For RDFB24										0.00	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	101.03650				0.00	0
Total RDFC45 SPOT										0.00	0
Total For RDFC45										0.00	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	100.31129				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total RDFC46 SPOT										0.00	0
Total For RDFC46										0.00	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	99.87877				0.00	0
Total RDFC48 SPOT										0.00	0
Total For RDFC48										0.00	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.67845				0.00	0
Total RDFC49 SPOT										0.00	0
Total For RDFC49										0.00	0
REB16I On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total REB16U SPOT										0.00	0
Total For REB16U										0.00	0
REBC1 On 21/11/2019 Spot Bond					0.00000	100.18298				0.00	0
Total REBC15 SPOT										0.00	0
Total For REBC15										0.00	0
RED12 On 12/04/2021 Spot Bond					0.00000	101.60554				0.00	0
Total RED121 SPOT										0.00	0
Total For RED121										0.00	0
RED20 On 05/01/2020 Spot Bond					0.00000	101.83651				0.00	0
Total RED204 SPOT										0.00	0
Total For RED204										0.00	0
RED20 On 05/07/2020 Spot Bond					0.00000	102.05955				0.00	0
Total RED205 SPOT										0.00	0
Total For RED205										0.00	0
RED30 On 16/09/2021 Spot Bond					0.00000	102.29592				0.00	0
Total RED301 SPOT										0.00	0
Total For RED301										0.00	0
RED40 On 26/11/2019 Spot Bond					0.00000	100.04465				0.00	0
Total RED401 SPOT										0.00	0
Total For RED401										0.00	0
RED50 On 05/12/2022 Spot Bond					0.00000	102.82856				0.00	0
Total RED501 SPOT										0.00	0
Total For RED501										0.00	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.39941				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total RED601 SPOT										0.00	0
Total For RED601										0.00	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.50036				0.00	0
Total RED602 SPOT										0.00	0
Total For RED602										0.00	0
RED70 On 17/04/2022 Spot Bond					0.00000	101.76781				0.00	0
Total RED702 SPOT										0.00	0
Total For RED702										0.00	0
RED80 On 06/04/2021 Spot Bond					0.00000	101.80729				0.00	0
Total RED801 SPOT										0.00	0
Total For RED801										0.00	0
RED90 On 28/07/2022 Spot Bond					0.00000	101.20229				0.00	0
Total RED901 SPOT										0.00	0
Total For RED901										0.00	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total RES03U SPOT										0.00	0
Total For RES03U										0.00	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total RES04U SPOT										0.00	0
Total For RES04U										0.00	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.70759				0.00	0
Total RES35 SPOT										0.00	0
Total For RES35										0.00	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.91803				0.00	0
Total RES36 SPOT										0.00	0
Total For RES36										0.00	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.60070				0.00	0
Total RES38 SPOT										0.00	0
Total For RES38										0.00	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.10439				0.00	0
Total RES40 SPOT										0.00	0
Total For RES40										0.00	0
RES41 On 30/11/2022 Spot Bond					0.00000	99.97800				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total RES41 SPOT									0.00	0
Total For RES41									0.00	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RES42U SPOT									0.00	0
Total For RES42U									0.00	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RES44U SPOT									0.00	0
Total For RES44U									0.00	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RES45U SPOT									0.00	0
Total For RES45U									0.00	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RMBI06 SPOT									0.00	0
Total For RMBI06									0.00	0
RW21 On 21/04/2021 Spot Bond			7.86500	106.73327	7.86500	106.71078		12,577,708,000.00		1,599,200
Total RW21 SPOT								12,577,708,000.00		1,599,200
Total For RW21								12,577,708,000.00		1,599,200
RW23 On 10/12/2023 Spot Bond			8.93500	104.08708	8.93500	104.06221		10,632,153,214,000.00		1,189,944,400
Total RW23 SPOT								10,632,153,214,000.00		1,189,944,400
Total For RW23								10,632,153,214,000.00		1,189,944,400
RW28 On 10/12/2028 Spot Bond			10.79500	99.05995	10.79500	99.03149		20,949,334,022,000.00		1,940,651,600
Total RW28 SPOT								20,949,334,022,000.00		1,940,651,600
Total For RW28								20,949,334,022,000.00		1,940,651,600
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700		0.00		0
Total SBK12/R157 SPOT								0.00		0
Total For SBK12/R157								0.00		0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.85073		0.00		0
Total SBK18 SPOT								0.00		0
Total For SBK18								0.00		0
SBK19 On 24/10/2019 Spot Bond					0.00000	100.90311		0.00		0
Total SBK19 SPOT								0.00		0
Total For SBK19								0.00		0
SBK20 On 02/12/2019 Spot Bond					0.00000	100.34835		0.00		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SBK20 SPOT									0.00	0
Total For SBK20									0.00	0
SBK21 On 28/01/2020 Spot Bond					0.00000	101.45917			0.00	0
Total SBK21 SPOT									0.00	0
Total For SBK21									0.00	0
SBK22 On 28/05/2020 Spot Bond					0.00000	101.71729			0.00	0
Total SBK22 SPOT									0.00	0
Total For SBK22									0.00	0
SBK23 On 28/05/2022 Spot Bond			9.48500	107.83220	9.48500	107.80504		40,406,100,000,000.00	4,260,000,000	2
Total SBK23 SPOT								10,406,100,000,000.00	4,260,000,000	2;
Total For SBK23								10,406,100,000,000.00	4,260,000,000	2;
SBK24 On 19/10/2020 Spot Bond					0.00000	103.56000			0.00	0
Total SBK24 SPOT									0.00	0
Total For SBK24									0.00	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total SBK24/JIBAR SPOT									0.00	0
Total For SBK24/JIBAR									0.00	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.40839			0.00	0
Total SBK25 SPOT									0.00	0
Total For SBK25									0.00	0
SBK26 On 25/04/2021 Spot Bond			8.83000	109.37763	8.83000	109.35181			0.00	0
Total SBK26 SPOT									0.00	0
Total For SBK26									0.00	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.66731			0.00	0
Total SBN01 SPOT									0.00	0
Total For SBN01									0.00	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.77253			0.00	0 5
Total SBS18 SPOT									0.00	0 5;
Total For SBS18									0.00	0 5;
SBS19 On 23/06/2021 Spot Bond			7.60500	106.15730	7.60500	106.13566		54,717,421,356,000.00	7,194,927,200	3
Total SBS19 SPOT								14,717,421,356,000.00	7,194,927,200	3;
Total For SBS19								14,717,421,356,000.00	7,194,927,200	3;
SBS20 On 15/05/2026 Spot Bond			8.85500	108.84490	8.85500	108.81928		67,066,767,614,000.00	7,573,886,800	1

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total SBS20 SPOT									7,066,767,614,000.00	7,573,886,800	1,1
Total For SBS20									7,066,767,614,000.00	7,573,886,800	1,1
SBS21 On 15/05/2026 Spot Bond					0.00000	104.38781			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.28500	107.05066	8.28500	107.02705			43,738,679,042,000.00	5,279,261,200	2
Total SBS27 SPOT									13,738,679,042,000.00	5,279,261,200	2,1
Total For SBS27									13,738,679,042,000.00	5,279,261,200	2,1
SBS3 On 25/05/2026 Spot Bond			8.96000	98.35662	8.96000	98.33320			45,635,337,216,000.00	5,093,229,600	1
Total SBS3 SPOT									15,635,337,216,000.00	5,093,229,600	1,1
Total For SBS3									15,635,337,216,000.00	5,093,229,600	1,1
SBS31 On 12/06/2027 Spot Bond			9.08000	105.96014	9.08000	105.93443			81,005,738,144,000.00	8,921,336,800	2
Total SBS31 SPOT									11,005,738,144,000.00	8,921,336,800	2,1
Total For SBS31									11,005,738,144,000.00	8,921,336,800	2,1
SBS33 On 19/09/2019 Spot Bond					0.00000	101.69292			0.00	0	
Total SBS33 SPOT									0.00	0	
Total For SBS33									0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.10000	108.47077	9.10000	108.44454			63,700,000,000,000.00	7,000,000,000	3
Total SBS34 SPOT									13,700,000,000,000.00	7,000,000,000	3,1
Total For SBS34									13,700,000,000,000.00	7,000,000,000	3,1
SBS36 On 29/01/2020 Spot Bond					0.00000	100.95757			0.00	0	
Total SBS36 SPOT									0.00	0	
Total For SBS36									0.00	0	
SBS37 On 29/01/2020 Spot Bond			7.62500	100.78716	7.62500	100.76676			0.00	0	
Total SBS37 SPOT									0.00	0	
Total For SBS37									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.62000	102.77619	8.62000	102.75263			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.62000	101.41191	9.62000	101.38602			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			7.94500	103.76180	7.94500	103.73984			17,960,301,744,000.00	2,260,579,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SBS4 SPOT									17,960,301,744,000.00	2,260,579,200
Total For SBS4									17,960,301,744,000.00	2,260,579,200
SBS40 On 12/11/2020 Spot Bond					0.00000	100.92597			0.00	3,000,000,000
Total SBS40 SPOT									0.00	3,000,000,000
Total For SBS40									0.00	3,000,000,000
SBS41 On 12/11/2022 Spot Bond			8.08500	108.21158	8.08500	108.18828			0.00	0
Total SBS41 SPOT									0.00	0
Total For SBS41									0.00	0
SBS42 On 12/11/2025 Spot Bond			8.72000	112.20200	8.72000	112.17597		8,603,650,784,000.00		986,657,200
Total SBS42 SPOT								8,603,650,784,000.00		986,657,200
Total For SBS42								8,603,650,784,000.00		986,657,200
SBS43 On 12/11/2027 Spot Bond			9.10500	112.96582	9.10500	112.93849		28,522,162,752,000.00		3,132,582,400
Total SBS43 SPOT								28,522,162,752,000.00		3,132,582,400
Total For SBS43								28,522,162,752,000.00		3,132,582,400
SBS45 On 15/02/2021 Spot Bond					0.00000	101.15760			0.00	0
Total SBS45 SPOT									0.00	0
Total For SBS45									0.00	0
SBS46 On 15/02/2023 Spot Bond			8.14000	107.86335	8.14000	107.83997			0.00	0
Total SBS46 SPOT									0.00	0
Total For SBS46									0.00	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.28128			0.00	0
Total SBS47 SPOT									0.00	0
Total For SBS47									0.00	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.01765			0.00	0
Total SBS48 SPOT									0.00	0
Total For SBS48									0.00	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.71938			0.00	0
Total SBS49 SPOT									0.00	0
Total For SBS49									0.00	0
SBS50 On 31/01/2022 Spot Bond			8.46500	102.88234	8.46500	102.85917			0.00	0
Total SBS50 SPOT									0.00	0
Total For SBS50									0.00	0
SBS51 On 31/01/2024 Spot Bond			9.29000	9.29000	9.29000	102.48196			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SBS51 SPOT									0.00	0
Total For SBS51									0.00	0
SBS52 On 29/01/2030 Spot Bond					0.00000	102.85160			0.00	0
Total SBS52 SPOT									0.00	0
Total For SBS52									0.00	0
SBS53 On 03/05/2027 Spot Bond					0.00000	103.13992			0.00	0
Total SBS53 SPOT									0.00	0
Total For SBS53									0.00	0
SBS54 On 12/06/2020 Spot Bond					0.00000	102.14543			0.00	7,320,000,000
Total SBS54 SPOT									0.00	7,320,000,000
Total For SBS54									0.00	7,320,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	103.21672			0.00	0
Total SBS55 SPOT									0.00	0
Total For SBS55									0.00	0
SBS56 On 12/06/2022 Spot Bond			7.88000	104.53951	7.88000	104.51744		6,201,355,120,000.00	786,974,000	
Total SBS56 SPOT								6,201,355,120,000.00	786,974,000	
Total For SBS56								6,201,355,120,000.00	786,974,000	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.55018			0.00	0
Total SBS57 SPOT									0.00	0
Total For SBS57									0.00	0
SBS58 On 12/06/2027 Spot Bond					0.00000	104.20181			0.00	0
Total SBS58 SPOT									0.00	0
Total For SBS58									0.00	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.17280			0.00	0
Total SBS59 SPOT									0.00	0
Total For SBS59									0.00	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.92884			0.00	0
Total SBS60 SPOT									0.00	0
Total For SBS60									0.00	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.21613			0.00	0
Total SBS62 SPOT									0.00	0
Total For SBS62									0.00	0
SBS63 On 31/01/2026 Spot Bond					0.00000	100.91558			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SBS63 SPOT									0.00	0
Total For SBS63									0.00	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.58162			0.00	0
Total SBS64 SPOT									0.00	0
Total For SBS64									0.00	0
SBS65 On 15/05/2024 Spot Bond					0.00000	100.32074			0.00	0
Total SBS65 SPOT									0.00	0
Total For SBS65									0.00	0
SBS66 On 26/06/2022 Spot Bond					0.00000	101.45948			0.00	0
Total SBS66 SPOT									0.00	0
Total For SBS66									0.00	0
SBS67 On 26/06/2029 Spot Bond					0.00000	101.53601			0.00	0
Total SBS67 SPOT									0.00	0
Total For SBS67									0.00	0
SBSI11 On 07/12/2023 Spot Bond			3.78000	293.68493	3.78000	293.62949		756,000,000,000.00		200,000,000
Total SBSI11 SPOT								756,000,000,000.00		200,000,000
Total For SBSI11								756,000,000,000.00		200,000,000
SBSI14 On 07/12/2033 Spot Bond			4.60000	4.60000	4.60000	204.58235		0.00		0
Total SBSI14 SPOT								0.00		0
Total For SBSI14								0.00		0
SBT101 On 31/03/2022 Spot Bond					0.00000	107.99604		0.00		0
Total SBT101 SPOT								0.00		0
Total For SBT101								0.00		0
SBT102 On 30/09/2022 Spot Bond					0.00000	108.34740		0.00		0
Total SBT102 SPOT								0.00		0
Total For SBT102								0.00		0
SBT103 On 31/03/2024 Spot Bond					0.00000	101.96238		0.00		0
Total SBT103 SPOT								0.00		0
Total For SBT103								0.00		0
SBT201 On 13/02/2023 Spot Bond					0.00000	102.68391		0.00		0
Total SBT201 SPOT								0.00		0
Total For SBT201								0.00		0
SBT202 On 03/12/2023 Spot Bond					0.00000	100.93811		0.00		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total SBT202 SPOT										0.00	0
Total For SBT202										0.00	0
SBT202 On 03/12/2023 Spot Bond			9.33500	106.12627	9.33500	106.09982				0.00	0
Total SBT203 SPOT										0.00	0
Total For SBT203										0.00	0
SBT203 On 16/04/2024 Spot Bond					0.00000	101.16435				0.00	0
Total SBT204 SPOT										0.00	0
Total For SBT204										0.00	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.73880				0.00	0
Total SGI004 SPOT										0.00	0
Total For SGI004										0.00	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.73894				0.00	0
Total SGI005 SPOT										0.00	0
Total For SGI005										0.00	0
SGI006 On 11/07/2022 Spot Bond					0.00000	99.06014				0.00	0
Total SGI006 SPOT										0.00	0
Total For SGI006										0.00	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0
Total SHI02 SPOT										0.00	0
Total For SHI02										0.00	0
SHS11U On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700				0.00	0
Total SHS11U/JIBAR SPOT										0.00	0
Total For SHS11U/JIBAR										0.00	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.79506				0.00	0
Total SLI4 SPOT										0.00	0
Total For SLI4										0.00	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.34434				0.00	0
Total SLRA2 SPOT										0.00	0
Total For SLRA2										0.00	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.32628				0.00	0
Total SLRA3 SPOT										0.00	0
Total For SLRA3										0.00	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.33574				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SLRA4 SPOT									0.00	0
Total For SLRA4									0.00	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.32640			0.00	0
Total SLRA5 SPOT									0.00	0
Total For SLRA5									0.00	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.35372			0.00	0
Total SLRB2 SPOT									0.00	0
Total For SLRB2									0.00	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.35439			0.00	0
Total SLRB3 SPOT									0.00	0
Total For SLRB3									0.00	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.35637			0.00	0
Total SLRB4 SPOT									0.00	0
Total For SLRB4									0.00	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.33767			0.00	0
Total SLRB5 SPOT									0.00	0
Total For SLRB5									0.00	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.38816			0.00	0
Total SLRC2 SPOT									0.00	0
Total For SLRC2									0.00	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.37048			0.00	0
Total SLRC3 SPOT									0.00	0
Total For SLRC3									0.00	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.37884			0.00	0
Total SLRC4 SPOT									0.00	0
Total For SLRC4									0.00	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.03083			0.00	0
Total SLRC5 SPOT									0.00	0
Total For SLRC5									0.00	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.59884			0.00	0
Total SNT02 SPOT									0.00	0
Total For SNT02									0.00	0
SNT03 On 12/04/2023 Spot Bond			9.05500	112.69760	9.05500	112.67033		28,070,500,000,000.00	3,100,000,000	1

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total SNT03 SPOT									28,070,500,000,000.00	3,100,000,000	1,1
Total For SNT03									28,070,500,000,000.00	3,100,000,000	1,1
SNT04 On 27/06/2022 Spot Bond					0.00000	102.85184			0.00	0	
Total SNT04 SPOT									0.00	0	
Total For SNT04									0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.38882			0.00	0	
Total SOLB01 SPOT									0.00	0	
Total For SOLB01									0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.62949			0.00	0	
Total SPDA10 SPOT									0.00	0	
Total For SPDA10									0.00	0	
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.51490			0.00	0	
Total SPDA11 SPOT									0.00	0	
Total For SPDA11									0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.03323			0.00	0	
Total SPDA12 SPOT									0.00	0	
Total For SPDA12									0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.18597			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.19036			0.00	0	
Total SPDA8 SPOT									0.00	0	
Total For SPDA8									0.00	0	
SPG002 On 09/09/2019 Spot Bond					0.00000	102.06520			0.00	0	
Total SPG002 SPOT									0.00	0	
Total For SPG002									0.00	0	
SPG003 On 31/10/2019 Spot Bond					0.00000	100.84151			0.00	0	
Total SPG003 SPOT									0.00	0	
Total For SPG003									0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	101.58347			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	101.75645			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total SPG005 SPOT										0.00	0
Total For SPG005										0.00	0
SPG005 On 18/06/2022 Spot Bond					0.00000	101.70053				0.00	0
Total SPG006 SPOT										0.00	0
Total For SPG006										0.00	0
SPG006 On 18/06/2024 Spot Bond					0.00000	101.73984				0.00	0
Total SPG007 SPOT										0.00	0
Total For SPG007										0.00	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total SS039U SPOT										0.00	0
Total For SS039U										0.00	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total SS044U SPOT										0.00	0
Total For SS044U										0.00	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total SS046U SPOT										0.00	0
Total For SS046U										0.00	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total SS048U SPOT										0.00	0
Total For SS048U										0.00	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total SS049U SPOT										0.00	0
Total For SS049U										0.00	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total SS051U SPOT										0.00	0
Total For SS051U										0.00	0
SSA06 On 16/04/2020 Spot Bond			7.72500	103.18207	7.72500	103.16070				0.00	0
Total SSA06 SPOT										0.00	0
Total For SSA06										0.00	0
SSN00 On 31/03/2021 Spot Bond			7.95000	101.03976	7.95000	101.01824				0.00	0
Total SSN004 SPOT										0.00	0
Total For SSN004										0.00	0
SSN00 On 31/03/2021 Spot Bond			7.95000	101.03976	7.95000	101.01824			11,118,313,500,000.00	1,398,530,000	2

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	
Total SSN005 SPOT										11,118,313,500,000.00	1,398,530,000	2,
Total For SSN005										11,118,313,500,000.00	1,398,530,000	2,
SSN01 On 31/01/2025 Spot Bond			4.64500	4.64500	4.64500	126.36549				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.75000	105.83500	9.75000	105.80747				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			11.06500	73.88788	11.06500	73.86626				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 25/09/2019 Spot Bond					0.00000	101.63211				0.00	0	
Total SSN027 SPOT										0.00	0	
Total For SSN027										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.71052				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/03/2020 Spot Bond					0.00000	101.78914				0.00	0	
Total SSN033 SPOT										0.00	0	
Total For SSN033										0.00	0	
SSN03 On 02/06/2020 Spot Bond					0.00000	99.89403				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	100.24807				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	99.90304				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.86564				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.11658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total SSN040 SPOT										0.00	0
Total For SSN040										0.00	0
SSN04 On 13/10/2023 Spot Bond			8.68500	107.47776	8.68500	107.45281				0.00	0
Total SSN041 SPOT										0.00	0
Total For SSN041										0.00	0
SSN04 On 31/01/2038 Spot Bond			4.58000	102.99924	4.58000	102.97766				0.00	0
Total SSN043 SPOT										0.00	0
Total For SSN043										0.00	0
SSN04 On 09/02/2027 Spot Bond					0.00000	98.81896				0.00	0
Total SSN044 SPOT										0.00	0
Total For SSN044										0.00	0
SSN04 On 30/04/2027 Spot Bond					0.00000	100.72803				0.00	0
Total SSN046 SPOT										0.00	0
Total For SSN046										0.00	0
SSN04 On 05/04/2027 Spot Bond					0.00000	101.25146				0.00	0
Total SSN047 SPOT										0.00	0
Total For SSN047										0.00	0
SSN05 On 08/12/2023 Spot Bond			3.91000	3.91000	3.91000	292.19566				0.00	0
Total SSN050 SPOT										0.00	0
Total For SSN050										0.00	0
SSN05 On 26/09/2020 Spot Bond					0.00000	101.43852				0.00	0
Total SSN051 SPOT										0.00	0
Total For SSN051										0.00	0
SSN05 On 26/10/2020 Spot Bond					0.00000	100.92611				0.00	0
Total SSN052 SPOT										0.00	0
Total For SSN052										0.00	0
SSN05 On 26/10/2020 Spot Bond			6.43200	105.01035	6.43200	104.99220				0.00	0
Total SSN053 SPOT										0.00	0
Total For SSN053										0.00	0
SSN05 On 26/10/2022 Spot Bond					0.00000	100.81600				0.00	0
Total SSN054 SPOT										0.00	0
Total For SSN054										0.00	0
SSN05 On 03/11/2022 Spot Bond					0.00000	100.57805				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total SSN055 SPOT										0.00	0
Total For SSN055										0.00	0
SSN055 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0
Total SSN057 SPOT										0.00	0
Total For SSN057										0.00	0
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0
Total SSN058 SPOT										0.00	0
Total For SSN058										0.00	0
SSN058 On 05/10/2022 Spot Bond					0.00000	101.24053				0.00	0
Total SSN060 SPOT										0.00	0
Total For SSN060										0.00	0
SSN060 On 31/03/2028 Spot Bond			4.52000	4.52000	4.52000	173.45173				0.00	0
Total SSN061 SPOT										0.00	0
Total For SSN061										0.00	0
SSN061 On 31/01/2025 Spot Bond			4.03000	4.03000	4.03000	130.33336				0.00	0
Total SSN062 SPOT										0.00	0
Total For SSN062										0.00	0
SSN062 On 31/01/2038 Spot Bond			4.92000	4.92000	4.92000	98.18985				0.00	0
Total SSN063 SPOT										0.00	0
Total For SSN063										0.00	0
SSN063 On 31/03/2029 Spot Bond			4.24000	4.24000	4.24000	94.93825				0.00	0
Total SSN064 SPOT										0.00	0
Total For SSN064										0.00	0
SSN064 On 31/03/2028 Spot Bond			4.48000	4.48000	4.48000	173.96679				0.00	0
Total SSN065 SPOT										0.00	0
Total For SSN065										0.00	0
SSN065 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0
Total SSN066 SPOT										0.00	0
Total For SSN066										0.00	0
SSN066 On 28/05/2023 Spot Bond					0.00000	100.02239				0.00	0
Total SSN068 SPOT										0.00	0
Total For SSN068										0.00	0
SSN068 On 28/05/2023 Spot Bond					0.00000	100.02211				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total SSN069 SPOT										0.00	0
Total For SSN069										0.00	0
SSN07(On 28/02/2022 Spot Bond					0.00000	100.02133				0.00	0
Total SSN070 SPOT										0.00	0
Total For SSN070										0.00	0
SSN07(On 15/06/2023 Spot Bond					0.00000	101.79379				0.00	0
Total SSN073 SPOT										0.00	0
Total For SSN073										0.00	0
SSN07(On 15/06/2023 Spot Bond					0.00000	101.76629				0.00	0
Total SSN074 SPOT										0.00	0
Total For SSN074										0.00	0
SSN07(On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0
Total SSN075 SPOT										0.00	0
Total For SSN075										0.00	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0
Total SSN076 SPOT										0.00	0
Total For SSN076										0.00	0
SSN07(On 19/06/2023 Spot Bond					0.00000	101.76691				0.00	0
Total SSN077 SPOT										0.00	0
Total For SSN077										0.00	0
SSN07(On 13/07/2023 Spot Bond					0.00000	101.13248				0.00	0
Total SSN078 SPOT										0.00	0
Total For SSN078										0.00	0
SSN07(On 31/07/2021 Spot Bond					0.00000	99.61800				0.00	0
Total SSN079 SPOT										0.00	0
Total For SSN079										0.00	0
SSN08(On 16/08/2020 Spot Bond					0.00000	104.57917				0.00	0
Total SSN080 SPOT										0.00	0
Total For SSN080										0.00	0
SSN08(On 27/08/2024 Spot Bond					0.00000	100.04555				0.00	0
Total SSN081 SPOT										0.00	0
Total For SSN081										0.00	0
SSN08(On 12/09/2025 Spot Bond					0.00000	102.02079				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SSN082 SPOT									0.00	0
Total For SSN082									0.00	0
SSN08: On 05/11/2023 Spot Bond					0.00000	100.58706			0.00	0
Total SSN083 SPOT									0.00	0
Total For SSN083									0.00	0
SSN08: On 07/12/2033 Spot Bond			4.37500	4.37500	4.37500	209.63593			0.00	0
Total SSN084 SPOT									0.00	0
Total For SSN084									0.00	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0
Total SSN085 SPOT									0.00	0
Total For SSN085									0.00	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0
Total SSN086 SPOT									0.00	0
Total For SSN086									0.00	0
SSN08: On 10/10/2019 Spot Bond					0.00000	103.13213			0.00	0
Total SSN087 SPOT									0.00	0
Total For SSN087									0.00	0
SZ25 On 30/09/2025 Spot Bond			9.27000	102.48881	9.27000	102.46344		23,476,968,396,000.00	2,532,574,800	
Total SZ25 SPOT								23,476,968,396,000.00	2,532,574,800	
Total For SZ25								23,476,968,396,000.00	2,532,574,800	
T13A11 On 21/08/2020 Spot Bond					0.00000	100.19762			0.00	0
Total T13A11 SPOT									0.00	0
Total For T13A11									0.00	0
T13A12 On 21/08/2020 Spot Bond			7.83000	102.64755	7.83000	102.62612			0.00	0
Total T13A12 SPOT									0.00	0
Total For T13A12									0.00	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.19246			0.00	0
Total T13A15 SPOT									0.00	0
Total For T13A15									0.00	0
T13A16 On 21/08/2020 Spot Bond			7.93000	102.44023	7.93000	102.41858			0.00	0
Total T13A16 SPOT									0.00	0
Total For T13A16									0.00	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.08801			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total T13A19 SPOT										0.00	0
Total For T13A19										0.00	0
T13A20 On 21/08/2020 Spot Bond			7.88000	101.94809	7.88000	101.92669				0.00	0
Total T13A20 SPOT										0.00	0
Total For T13A20										0.00	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.35876				0.00	0
Total T13A21 SPOT										0.00	0
Total For T13A21										0.00	0
T14A10 On 21/11/2019 Spot Bond					0.00000	100.18864				0.00	0
Total T14A10 SPOT										0.00	0
Total For T14A10										0.00	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.19275				0.00	0
Total T14A11 SPOT										0.00	0
Total For T14A11										0.00	0
T14A12 On 21/11/2021 Spot Bond			8.55000	103.68053	8.55000	103.65695				0.00	0
Total T14A12 SPOT										0.00	0
Total For T14A12										0.00	0
T15OM On 21/11/2019 Spot Bond					0.00000	100.17468				0.00	0
Total T15OM3 SPOT										0.00	0
Total For T15OM3										0.00	0
T16OM On 21/08/2020 Spot Bond					0.00000	100.17435				0.00	0
Total T16OM1 SPOT										0.00	0
Total For T16OM1										0.00	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.24374				0.00	0
Total TFS136 SPOT										0.00	0
Total For TFS136										0.00	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.84634				0.00	0
Total TFS141 SPOT										0.00	0
Total For TFS141										0.00	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.73322				0.00	0
Total TFS142 SPOT										0.00	0
Total For TFS142										0.00	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.85324				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total TFS144 SPOT										0.00	0
Total For TFS144										0.00	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.65846				0.00	0
Total TFS145 SPOT										0.00	0
Total For TFS145										0.00	0
TFS147 On 12/10/2020 Spot Bond					0.00000	101.36623				0.00	0
Total TFS147 SPOT										0.00	0
Total For TFS147										0.00	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.81607				0.00	0
Total TFS148 SPOT										0.00	0
Total For TFS148										0.00	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.64856				0.00	0
Total TFS149 SPOT										0.00	0
Total For TFS149										0.00	0
TFS151 On 30/11/2020 Spot Bond					0.00000	99.97953				0.00	0
Total TFS151 SPOT										0.00	0
Total For TFS151										0.00	0
TFS15€ On 06/07/2021 Spot Bond					0.00000	101.38190				0.00	0 1
Total TFS153 SPOT										0.00	0 1,1
Total For TFS153										0.00	0 1,1
TFS154 On 06/07/2023 Spot Bond					0.00000	101.49867				0.00	0
Total TFS154 SPOT										0.00	0
Total For TFS154										0.00	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	99.93611				0.00	0
Total TFS155 SPOT										0.00	0
Total For TFS155										0.00	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	99.89670				0.00	0
Total TFS156 SPOT										0.00	0
Total For TFS156										0.00	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.28975				0.00	0
Total TFS157 SPOT										0.00	0
Total For TFS157										0.00	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.58620				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total TFS158 SPOT										0.00	0
Total For TFS158										0.00	0
TFS158 On 20/03/2024 Spot Bond					0.00000	101.59176				0.00	0
Total TFS159 SPOT										0.00	0
Total For TFS159										0.00	0
TFS160 On 25/04/2020 Spot Bond					0.00000	100.74853				0.00	0
Total TFS160 SPOT										0.00	0
Total For TFS160										0.00	0
TFS161 On 27/05/2022 Spot Bond					0.00000	100.04001				0.00	0
Total TFS161 SPOT										0.00	0
Total For TFS161										0.00	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.04075				0.00	0
Total TFS162 SPOT										0.00	0
Total For TFS162										0.00	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0
Total TH10A7 SPOT										0.00	0
Total For TH10A7										0.00	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.33282				0.00	0
Total TH13A3 SPOT										0.00	0
Total For TH13A3										0.00	0
TH13A4 On 21/08/2020 Spot Bond			8.03000	101.41135	8.03000	101.38965				0.00	0
Total TH13A4 SPOT										0.00	0
Total For TH13A4										0.00	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.76437				0.00	0
Total TH13A7 SPOT										0.00	0
Total For TH13A7										0.00	0
TH13A8 On 21/08/2020 Spot Bond			7.92000	101.80674	7.92000	101.78526				0.00	0
Total TH13A8 SPOT										0.00	0
Total For TH13A8										0.00	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.20254				0.00	0
Total TH13B1 SPOT										0.00	0
Total For TH13B1										0.00	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.20275				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total TH13B2 SPOT										0.00	0
Total For TH13B2										0.00	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.20896				0.00	0
Total TH13B3 SPOT										0.00	0
Total For TH13B3										0.00	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.19982				0.00	0
Total TH13B4 SPOT										0.00	0
Total For TH13B4										0.00	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.20190				0.00	0
Total TH13B5 SPOT										0.00	0
Total For TH13B5										0.00	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.21751				0.00	0
Total TH13C1 SPOT										0.00	0
Total For TH13C1										0.00	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.21921				0.00	0
Total TH13C2 SPOT										0.00	0
Total For TH13C2										0.00	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.21964				0.00	0
Total TH13C3 SPOT										0.00	0
Total For TH13C3										0.00	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.21870				0.00	0
Total TH13C4 SPOT										0.00	0
Total For TH13C4										0.00	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.22925				0.00	0
Total TH13C5 SPOT										0.00	0
Total For TH13C5										0.00	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.28771				0.00	0
Total TH13D1 SPOT										0.00	0
Total For TH13D1										0.00	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.28771				0.00	0
Total TH13D2 SPOT										0.00	0
Total For TH13D2										0.00	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.29406				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total TH13D3 SPOT										0.00	0
Total For TH13D3										0.00	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.28417				0.00	0
Total TH13D4 SPOT										0.00	0
Total For TH13D4										0.00	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.29195				0.00	0
Total TH13D5 SPOT										0.00	0
Total For TH13D5										0.00	0
TH14A On 21/11/2019 Spot Bond					0.00000	100.38205				0.00	0
Total TH14A2 SPOT										0.00	0
Total For TH14A2										0.00	0
TH14A On 21/11/2021 Spot Bond					0.00000	100.19574				0.00	0
Total TH14A3 SPOT										0.00	0
Total For TH14A3										0.00	0
TH14A On 21/11/2021 Spot Bond			7.68000	107.60942	7.68000	107.58739				0.00	0
Total TH14A4 SPOT										0.00	0
Total For TH14A4										0.00	0
TH14A On 21/11/2019 Spot Bond					0.00000	100.27906				0.00	0
Total TH14A6 SPOT										0.00	0
Total For TH14A6										0.00	0
TH14A On 21/11/2021 Spot Bond					0.00000	101.22956				0.00	0
Total TH14A7 SPOT										0.00	0
Total For TH14A7										0.00	0
TH14A On 21/11/2021 Spot Bond			7.84000	105.57362	7.84000	105.55155				0.00	0
Total TH14A8 SPOT										0.00	0
Total For TH14A8										0.00	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.20873				0.00	0
Total TH14B1 SPOT										0.00	0
Total For TH14B1										0.00	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.60508				0.00	0
Total TH14B2 SPOT										0.00	0
Total For TH14B2										0.00	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.19979				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total TH14B3 SPOT										0.00	0
Total For TH14B3										0.00	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.22029				0.00	0
Total TH14C1 SPOT										0.00	0
Total For TH14C1										0.00	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.42048				0.00	0
Total TH14C2 SPOT										0.00	0
Total For TH14C2										0.00	0
TH14C On 21/11/2021 Spot Bond					0.00000	100.21256				0.00	0
Total TH14C3 SPOT										0.00	0
Total For TH14C3										0.00	0
TH14D On 21/11/2021 Spot Bond					0.00000	100.28283				0.00	0
Total TH14D1 SPOT										0.00	0
Total For TH14D1										0.00	0
TH14D On 21/11/2021 Spot Bond					0.00000	100.27840				0.00	0
Total TH14D2 SPOT										0.00	0
Total For TH14D2										0.00	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.22784				0.00	0
Total TH14D3 SPOT										0.00	0
Total For TH14D3										0.00	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.18629				0.00	0
Total TH15A1 SPOT										0.00	0
Total For TH15A1										0.00	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.19069				0.00	0
Total TH15A2 SPOT										0.00	0
Total For TH15A2										0.00	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.63926				0.00	0
Total TH15A3 SPOT										0.00	0
Total For TH15A3										0.00	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.46569				0.00	0
Total TH15A4 SPOT										0.00	0
Total For TH15A4										0.00	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.02077				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total TH15A5 SPOT										0.00	0
Total For TH15A5										0.00	0
TH15A5 On 21/11/2020 Spot Bond					0.00000	100.18331				0.00	0
Total TH15A7 SPOT										0.00	0
Total For TH15A7										0.00	0
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.18555				0.00	0
Total TH15A8 SPOT										0.00	0
Total For TH15A8										0.00	0
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.19539				0.00	0
Total TH15B1 SPOT										0.00	0
Total For TH15B1										0.00	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.19368				0.00	0
Total TH15B2 SPOT										0.00	0
Total For TH15B2										0.00	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.89670				0.00	0
Total TH15B3 SPOT										0.00	0
Total For TH15B3										0.00	0
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.20542				0.00	0
Total TH15C1 SPOT										0.00	0
Total For TH15C1										0.00	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.76134				0.00	0
Total TH15C2 SPOT										0.00	0
Total For TH15C2										0.00	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.20030				0.00	0
Total TH15C3 SPOT										0.00	0
Total For TH15C3										0.00	0
TH15C3 On 21/11/2022 Spot Bond					0.00000	102.28020				0.00	0
Total TH15D1 SPOT										0.00	0
Total For TH15D1										0.00	0
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.92765				0.00	0
Total TH15D2 SPOT										0.00	0
Total For TH15D2										0.00	0
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.24564				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total TH15D3 SPOT										0.00	0
Total For TH15D3										0.00	0
TH16A On 21/08/2022 Spot Bond					0.00000	100.18233				0.00	0
Total TH16A1 SPOT										0.00	0
Total For TH16A1										0.00	0
TH16A On 21/08/2024 Spot Bond					0.00000	100.18640				0.00	0
Total TH16A2 SPOT										0.00	0
Total For TH16A2										0.00	0
TH16A On 21/08/2024 Spot Bond			8.49000	104.57452	8.49000	100.18092				0.00	0
Total TH16A3 SPOT										0.00	0
Total For TH16A3										0.00	0
TH16B On 21/08/2024 Spot Bond					0.00000	100.19153				0.00	0
Total TH16B1 SPOT										0.00	0
Total For TH16B1										0.00	0
TH16C On 21/08/2024 Spot Bond					0.00000	100.19815				0.00	0
Total TH16C1 SPOT										0.00	0
Total For TH16C1										0.00	0
TH16D On 21/08/2024 Spot Bond					0.00000	100.24390				0.00	0
Total TH16D1 SPOT										0.00	0
Total For TH16D1										0.00	0
TL20 On 22/02/2020 Spot Bond			7.67000	7.67000	7.67000	102.22950				0.00	0
Total TL20 SPOT										0.00	0
Total For TL20										0.00	0
TL20/R On 22/02/2020 Spot Bond			100.00000	71.51571	100.00000	71.38376				0.00	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700				0.00	0
Total TL20/R207 SPOT										0.00	0
Total For TL20/R207										0.00	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total TL21U SPOT										0.00	0
Total For TL21U										0.00	0
TL22 On 04/03/2021 Spot Bond					0.00000	99.87188				0.00	0
Total TL22 SPOT										0.00	0
Total For TL22										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TL23 On 05/09/2022 Spot Bond					0.00000	99.84535			0.00	0
Total TL23 SPOT									0.00	0
Total For TL23									0.00	0
TL24 On 05/09/2022 Spot Bond			8.47500	101.33230	8.47500	101.30944			0.00	0
Total TL24 SPOT									0.00	0
Total For TL24									0.00	0
TL25 On 04/09/2024 Spot Bond			8.98500	102.19321	8.98500	102.16881			0.00	0
Total TL25 SPOT									0.00	0
Total For TL25									0.00	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.06518			0.00	0 6
Total TL26 SPOT									0.00	0 6,
Total For TL26									0.00	0 6,
TL27 On 24/04/2023 Spot Bond					0.00000	101.09062			0.00	0
Total TL27 SPOT									0.00	0
Total For TL27									0.00	0
TL28 On 24/04/2025 Spot Bond			9.33000	103.00739	9.33000	102.98172			0.00	0
Total TL28 SPOT									0.00	0
Total For TL28									0.00	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.86795			0.00	0
Total TL29 SPOT									0.00	0
Total For TL29									0.00	0
TL30 On 10/06/2024 Spot Bond					0.00000	101.89505			0.00	0
Total TL30 SPOT									0.00	0
Total For TL30									0.00	0
TL31 On 10/06/2026 Spot Bond					0.00000	101.94093			0.00	0
Total TL31 SPOT									0.00	0
Total For TL31									0.00	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000			0.00	0
Total TLC05 SPOT									0.00	0
Total For TLC05									0.00	0
TLC07 On 17/09/2019 Spot Bond					0.00000	103.42252			0.00	0
Total TLC07 SPOT									0.00	0
Total For TLC07									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TLC08 On 27/03/2020 Spot Bond					0.00000	101.39503			0.00	0
Total TLC08 SPOT									0.00	0
Total For TLC08									0.00	0
TN20 On 17/09/2020 Spot Bond			7.88000	107.31645	7.88000	107.29392		236,030,090,736,000.00	29,953,057,200	13
Total TN20 SPOT								16,030,090,736,000.00	29,953,057,200	13,
Total For TN20								16,030,090,736,000.00	29,953,057,200	13,
TN20/R On 17/09/2020 Spot Bond			100.00000	53.36837	100.00000	53.25091		0.00	0	
Total TN20/R208 SPOT								0.00	0	
Total For TN20/R208								0.00	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total TN20U SPOT								0.00	0	
Total For TN20U								0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	34.80916	100.00000	34.73254		0.00	0	
Total TN21U SPOT								0.00	0	
Total For TN21U								0.00	0	
TN23 On 06/11/2023 Spot Bond			8.66000	110.75814	8.66000	110.73263		183,435,155,276,000.00	21,181,888,600	17
Total TN23 SPOT								13,435,155,276,000.00	21,181,888,600	17,
Total For TN23								13,435,155,276,000.00	21,181,888,600	17,
TN23/R On 06/11/2023 Spot Bond			100.00000	16.94173	100.00000	16.90444		0.00	0	
Total TN23/R2023 SPOT								0.00	0	
Total For TN23/R2023								0.00	0	
TN25 On 19/08/2025 Spot Bond			9.75000	99.16602	9.75000	99.14037		214,844,114,550,000.00	22,035,293,800	24
Total TN25 SPOT								14,844,114,550,000.00	22,035,293,800	24,
Total For TN25								14,844,114,550,000.00	22,035,293,800	24,
TN25/R On 19/08/2025 Spot Bond			100.00000	10.44772	100.00000	10.42472		0.00	0	
Total TN25/R186 SPOT								0.00	0	
Total For TN25/R186								0.00	0	
TN27 On 14/11/2027 Spot Bond			9.99000	96.57723	9.99000	96.55166		31,237,938,792,000.00	3,126,920,800	2
Total TN27 SPOT								11,237,938,792,000.00	3,126,920,800	2,
Total For TN27								11,237,938,792,000.00	3,126,920,800	2,
TN27/R On 14/11/2027 Spot Bond			100.00000	11.40871	100.00000	11.38360		0.00	0	
Total TN27/R186 SPOT								0.00	0	
Total For TN27/R186								0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
TN30 On 09/10/2030 Spot Bond			10.66000	103.05159	10.66000	103.02235			31,980,000,000,000.00	3,000,000,000	11
Total TN30 SPOT									1,980,000,000,000.00	3,000,000,000	11
Total For TN30									1,980,000,000,000.00	3,000,000,000	11
TN30/R On 09/10/2030 Spot Bond			8.00000	122.26126	8.00000	122.23506			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.77500	96.24663	11.77500	96.21655			70,650,000,000,000.00	6,000,000,000	8
Total TN40 SPOT									0,650,000,000,000.00	6,000,000,000	8
Total For TN40									0,650,000,000,000.00	6,000,000,000	8
TN40/R On 09/10/2040 Spot Bond			10.75000	104.17598	10.75000	104.14619			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.39500	10.00000	109.36700			0.00	0	
Total TPDA01/JIBAR SPOT									0.00	0	
Total For TPDA01/JIBAR									0.00	0	
TPDA0 On 30/11/2020 Spot Bond			7.99000	104.12185	7.99000	104.09969			0.00	0	
Total TPDA08 SPOT									0.00	0	
Total For TPDA08									0.00	0	
TRA2A On 14/12/2020 Spot Bond			8.18000	103.79999	8.18000	103.77726			0.00	0	
Total TRA2A3 SPOT									0.00	0	
Total For TRA2A3									0.00	0	
TRA2A On 14/12/2020 Spot Bond			7.98000	7.98000	7.98000	104.05014			0.00	0	
Total TRA2A6 SPOT									0.00	0	
Total For TRA2A6									0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	102.01009			0.00	0	
Total TRA2B1 SPOT									0.00	0	
Total For TRA2B1									0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	102.06191			0.00	0	
Total TRA2B2 SPOT									0.00	0	
Total For TRA2B2									0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	104.09595			0.00	0	
Total TRA2C1 SPOT									0.00	0	
Total For TRA2C1									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.36232			0.00	0
Total TRA2C2 SPOT									0.00	0
Total For TRA2C2									0.00	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.90047			0.00	0
Total TRA2D1 SPOT									0.00	0
Total For TRA2D1									0.00	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.90047			0.00	0
Total TRA2D2 SPOT									0.00	0
Total For TRA2D2									0.00	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.35319			0.00	0
Total TRA3A2 SPOT									0.00	0
Total For TRA3A2									0.00	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.36217			0.00	0
Total TRA3A3 SPOT									0.00	0
Total For TRA3A3									0.00	0
TRA3A: On 14/11/2022 Spot Bond			8.38500	104.40878	8.38500	104.38548			0.00	0
Total TRA3A4 SPOT									0.00	0
Total For TRA3A4									0.00	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.35118			0.00	0
Total TRA3A6 SPOT									0.00	0
Total For TRA3A6									0.00	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.35895			0.00	0
Total TRA3A7 SPOT									0.00	0
Total For TRA3A7									0.00	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.42001			0.00	0
Total TRA3B1 SPOT									0.00	0
Total For TRA3B1									0.00	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.41159			0.00	0
Total TRA3B2 SPOT									0.00	0
Total For TRA3B2									0.00	0
TRA4A: On 13/04/2020 Spot Bond					0.00000	101.00682			0.00	0
Total TRA4A1 SPOT									0.00	0
Total For TRA4A1									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TRA4A On 13/04/2022 Spot Bond					0.00000	101.07881			0.00	0
Total TRA4A2 SPOT									0.00	0
Total For TRA4A2									0.00	0
TRA4A On 13/04/2024 Spot Bond					0.00000	101.11274			0.00	0
Total TRA4A3 SPOT									0.00	0
Total For TRA4A3									0.00	0
TRA4A On 13/04/2024 Spot Bond			8.68500	102.80666	8.68500	105.64055			0.00	0
Total TRA4A4 SPOT									0.00	0
Total For TRA4A4									0.00	0
TRA4B On 13/04/2024 Spot Bond					0.00000	101.24056			0.00	0
Total TRA4B1 SPOT									0.00	0
Total For TRA4B1									0.00	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total TRQ11U SPOT									0.00	0
Total For TRQ11U									0.00	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total TRQ12U SPOT									0.00	0
Total For TRQ12U									0.00	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total TRQ13U SPOT									0.00	0
Total For TRQ13U									0.00	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total TRQ14U SPOT									0.00	0
Total For TRQ14U									0.00	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total TSE03U SPOT									0.00	0
Total For TSE03U									0.00	0
TSP22 On 19/03/2020 Spot Bond					0.00000	95.40944			0.00	0
Total TSP228 SPOT									0.00	0
Total For TSP228									0.00	0
TSP22 On 10/10/2019 Spot Bond					0.00000	99.12612			0.00	0
Total TSP229 SPOT									0.00	0
Total For TSP229									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TSP230 On 09/04/2020 Spot Bond					0.00000	95.26624			0.00	0
Total TSP230 SPOT									0.00	0
Total For TSP230									0.00	0
TSP231 On 07/11/2019 Spot Bond					0.00000	98.54227			0.00	0
Total TSP231 SPOT									0.00	0
Total For TSP231									0.00	0
TSP232 On 07/05/2020 Spot Bond					0.00000	94.66859			0.00	0
Total TSP232 SPOT									0.00	0
Total For TSP232									0.00	0
TSP233 On 09/07/2020 Spot Bond					0.00000	93.59099			0.00	0
Total TSP233 SPOT									0.00	0
Total For TSP233									0.00	0
TSP234 On 13/02/2020 Spot Bond					0.00000	96.62750			0.00	0
Total TSP234 SPOT									0.00	0
Total For TSP234									0.00	0
TSP235 On 13/08/2020 Spot Bond					0.00000	93.18657			0.00	0
Total TSP235 SPOT									0.00	0
Total For TSP235									0.00	0
TTO01U On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total TTO01U SPOT									0.00	0
Total For TTO01U									0.00	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.72820			0.00	0
Total TU1A11 SPOT									0.00	0
Total For TU1A11									0.00	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.86687			0.00	0
Total TU1B11 SPOT									0.00	0
Total For TU1B11									0.00	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.92516			0.00	0
Total TU1D11 SPOT									0.00	0
Total For TU1D11									0.00	0
TUHF01 On 26/01/2020 Spot Bond					0.00000	101.41186			0.00	0
Total TUHF01 SPOT									0.00	0
Total For TUHF01									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0
Total TWC281 SPOT										0.00	0
Total For TWC281										0.00	0
TWC30 On 28/08/2019 Spot Bond					0.00000	0.00000				0.00	0
Total TWC303 SPOT										0.00	0
Total For TWC303										0.00	0
TWC30 On 04/09/2019 Spot Bond					0.00000	101.76008				0.00	0
Total TWC305 SPOT										0.00	0
Total For TWC305										0.00	0
TWC30 On 04/10/2019 Spot Bond					0.00000	101.12486				0.00	0
Total TWC306 SPOT										0.00	0
Total For TWC306										0.00	0
TWC30 On 09/10/2019 Spot Bond					0.00000	101.02151				0.00	0
Total TWC307 SPOT										0.00	0
Total For TWC307										0.00	0
TWC30 On 16/10/2019 Spot Bond					0.00000	100.91825				0.00	0
Total TWC308 SPOT										0.00	0
Total For TWC308										0.00	0
TWC30 On 24/10/2019 Spot Bond					0.00000	100.69827				0.00	0
Total TWC309 SPOT										0.00	0
Total For TWC309										0.00	0
TWC31 On 30/10/2019 Spot Bond					0.00000	100.57785				0.00	0
Total TWC310 SPOT										0.00	0
Total For TWC310										0.00	0
TWC31 On 13/11/2019 Spot Bond					0.00000	100.29926				0.00	0
Total TWC311 SPOT										0.00	0
Total For TWC311										0.00	0
TWC31 On 29/11/2019 Spot Bond					0.00000	100.11926				0.00	0
Total TWC312 SPOT										0.00	0
Total For TWC312										0.00	0
TWC31 On 29/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total TWC313 SPOT										0.00	0
Total For TWC313										0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
UG21 On 02/03/2021 Spot Bond			8.16000	103.45154	8.16000	103.42907			1,239,686,784,000.00	151,922,400
Total UG21 SPOT									1,239,686,784,000.00	151,922,400
Total For UG21									1,239,686,784,000.00	151,922,400
UG26 On 09/03/2026 Spot Bond			10.15000	105.14050	10.15000	110.75050			11,168,605,280,000.00	1,100,355,200
Total UG26 SPOT									11,168,605,280,000.00	1,100,355,200
Total For UG26									11,168,605,280,000.00	1,100,355,200
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA1U SPOT									0.00	0
Total For VCJA1U									0.00	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA2U SPOT									0.00	0
Total For VCJA2U									0.00	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA3U SPOT									0.00	0
Total For VCJA3U									0.00	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA4U SPOT									0.00	0
Total For VCJA4U									0.00	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA5U SPOT									0.00	0
Total For VCJA5U									0.00	0
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA6U SPOT									0.00	0
Total For VCJA6U									0.00	0
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA7U SPOT									0.00	0
Total For VCJA7U									0.00	0
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA8U SPOT									0.00	0
Total For VCJA8U									0.00	0
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA9U SPOT									0.00	0
Total For VCJA9U									0.00	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
VCPA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPA3U SPOT									0.00	0
Total For VCPA3U									0.00	0
VCPA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPA4U SPOT									0.00	0
Total For VCPA4U									0.00	0
VCPA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPA5U SPOT									0.00	0
Total For VCPA5U									0.00	0
VCPA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPA6U SPOT									0.00	0
Total For VCPA6U									0.00	0
VCPA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPA7U SPOT									0.00	0
Total For VCPA7U									0.00	0
VCPA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPA8U SPOT									0.00	0
Total For VCPA8U									0.00	0
VCPA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPA9U SPOT									0.00	0
Total For VCPA9U									0.00	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPB1U SPOT									0.00	0
Total For VCPB1U									0.00	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPB2U SPOT									0.00	0
Total For VCPB2U									0.00	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPB3U SPOT									0.00	0
Total For VCPB3U									0.00	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPB4U SPOT									0.00	0
Total For VCPB4U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPB5U SPOT									0.00	0
Total For VCPB5U									0.00	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPB6U SPOT									0.00	0
Total For VCPB6U									0.00	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPB7U SPOT									0.00	0
Total For VCPB7U									0.00	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPB8U SPOT									0.00	0
Total For VCPB8U									0.00	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPB9U SPOT									0.00	0
Total For VCPB9U									0.00	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJA03U SPOT									0.00	0
Total For VJA03U									0.00	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJA04U SPOT									0.00	0
Total For VJA04U									0.00	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJA05U SPOT									0.00	0
Total For VJA05U									0.00	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJA06U SPOT									0.00	0
Total For VJA06U									0.00	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJA07U SPOT									0.00	0
Total For VJA07U									0.00	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJA08U SPOT									0.00	0
Total For VJA08U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJA09U SPOT									0.00	0
Total For VJA09U									0.00	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJB03U SPOT									0.00	0
Total For VJB03U									0.00	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJB04U SPOT									0.00	0
Total For VJB04U									0.00	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJB05U SPOT									0.00	0
Total For VJB05U									0.00	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJB06U SPOT									0.00	0
Total For VJB06U									0.00	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJB07U SPOT									0.00	0
Total For VJB07U									0.00	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJB08U SPOT									0.00	0
Total For VJB08U									0.00	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VJB09U SPOT									0.00	0
Total For VJB09U									0.00	0
VKE07 On 08/06/2020 Spot Bond					0.00000	99.75741			0.00	0
Total VKE07 SPOT									0.00	0
Total For VKE07									0.00	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.66786			0.00	0
Total VKE09 SPOT									0.00	0
Total For VKE09									0.00	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.28633			0.00	0
Total VKE10 SPOT									0.00	0
Total For VKE10									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
VKE11 On 20/04/2023 Spot Bond					0.00000	100.91498			0.00	0
Total VKE11 SPOT									0.00	0
Total For VKE11									0.00	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.72395			0.00	0
Total VKE12 SPOT									0.00	0
Total For VKE12									0.00	0
VKE13 On 27/08/2021 Spot Bond					0.00000	100.40876			0.00	0
Total VKE13 SPOT									0.00	0
Total For VKE13									0.00	0
VKE14 On 27/08/2023 Spot Bond					0.00000	100.04337			0.00	0
Total VKE14 SPOT									0.00	0
Total For VKE14									0.00	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPA03U SPOT									0.00	0
Total For VPA03U									0.00	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPA04U SPOT									0.00	0
Total For VPA04U									0.00	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPA05U SPOT									0.00	0
Total For VPA05U									0.00	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPA06U SPOT									0.00	0
Total For VPA06U									0.00	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPA07U SPOT									0.00	0
Total For VPA07U									0.00	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPA08U SPOT									0.00	0
Total For VPA08U									0.00	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPA09U SPOT									0.00	0
Total For VPA09U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPB03U SPOT									0.00	0
Total For VPB03U									0.00	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPB04U SPOT									0.00	0
Total For VPB04U									0.00	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPB05U SPOT									0.00	0
Total For VPB05U									0.00	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPB06U SPOT									0.00	0
Total For VPB06U									0.00	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPB07U SPOT									0.00	0
Total For VPB07U									0.00	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPB08U SPOT									0.00	0
Total For VPB08U									0.00	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPB09U SPOT									0.00	0
Total For VPB09U									0.00	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR841U SPOT									0.00	0
Total For VR841U									0.00	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR844U SPOT									0.00	0
Total For VR844U									0.00	0
VR850L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR850U SPOT									0.00	0
Total For VR850U									0.00	0
VR851L On 09/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR851U SPOT									0.00	0
Total For VR851U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
VR852L On 04/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR852U SPOT									0.00	0
Total For VR852U									0.00	0
VR853L On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR853U SPOT									0.00	0
Total For VR853U									0.00	0
VR854L On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR854U SPOT									0.00	0
Total For VR854U									0.00	0
VR855L On 19/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR855U SPOT									0.00	0
Total For VR855U									0.00	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.62357			0.00	0
Total WHL01 SPOT									0.00	0
Total For WHL01									0.00	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total WHL01U SPOT									0.00	0
Total For WHL01U									0.00	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.55061			0.00	0
Total WHL02 SPOT									0.00	0
Total For WHL02									0.00	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total WHL02U SPOT									0.00	0
Total For WHL02U									0.00	0
WHL03 On 02/10/2023 Spot Bond					0.00000	102.35964			0.00	0
Total WHL03 SPOT									0.00	0
Total For WHL03									0.00	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total WHL03U SPOT									0.00	0
Total For WHL03U									0.00	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total WHL04U SPOT									0.00	0
Total For WHL04U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total WHL05U SPOT									0.00	0
Total For WHL05U									0.00	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total WRS2U SPOT									0.00	0
Total For WRS2U									0.00	0
WSP4 On 28/05/2020 Spot Bond			6.92000	103.76438	6.92000	103.74519			0.00	0
Total WSP4 SPOT									0.00	0
Total For WSP4									0.00	0
WSP5 On 28/05/2021 Spot Bond			7.22500	105.14015	7.22500	105.11987		4,657,755,200,000.00		644,672,000
Total WSP5 SPOT								4,657,755,200,000.00		644,672,000
Total For WSP5								4,657,755,200,000.00		644,672,000
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	33.18380	100.00000	33.11075			0.00	0
Total WSP5/R203 SPOT									0.00	0
Total For WSP5/R203									0.00	0
Z083 On 30/09/2019 Spot Bond			6.33000	99.46526	6.33000	99.44810			0.00	0
Total Z083 SPOT									0.00	0
Total For Z083									0.00	0
Total for SPOT									1.84e+017	427,161,172,600 361,
Total for SPOT :									1.84e+017	427,161,172,600 361,
Total Futures									1.84e+017	427,161,174,930 361,
Total Options									10 550.00	29,269
Grand Total:									1.84e+017	427,161,204,199 361,