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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2019

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			10.82785	77.58075	10.76603	77.94364			0.00	0
ES33 On 06/02/2020 Bond Future			10.94361	78.98393	10.87948	79.35363			0.00	0
ES33 On 07/05/2020 Bond Future			11.05996	76.62695	10.99354	77.00309			0.00	0
ES33 On 06/08/2020 Bond Future			11.17490	78.05313	11.10603	78.43628			0.00	0
Total ES33 Future									0.00	0
Total For ES33									0.00	0
ES42 On 07/11/2019 Bond Future			11.15655	78.67721	11.11981	78.92312			0.00	0
ES42 On 06/02/2020 Bond Future			11.26683	80.10028	11.22876	80.35084			0.00	0
ES42 On 07/05/2020 Bond Future			11.38203	77.29272	11.34260	77.54765			0.00	0
ES42 On 06/08/2020 Bond Future			11.49445	78.73128	11.45361	78.99094			0.00	0
Total ES42 Future									0.00	0
Total For ES42									0.00	0
I2025 On 07/11/2019 Bond Future			137.83317	137.83317	137.83082	137.83082			0.00	0
I2025 On 06/02/2020 Bond Future			138.88613	138.88613	138.88419	138.88419			0.00	0
I2025 On 07/05/2020 Bond Future			141.44544	141.44544	141.44300	141.44300			0.00	0

**Open
Interest**

350

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350

350

4,919

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4,919

4,919

1,585

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
I2025	On	06/08/2020	Bond Future			142.60530	142.60530	142.60271	142.60271			0.00	0
Total I2025 Future												0.00	0
Total For I2025												0.00	0
I2029	On	07/11/2019	Bond Future			102.09024	102.09024	102.08655	102.08655			0.00	0
I2029	On	06/02/2020	Bond Future			103.96188	103.96188	103.95848	103.95848			0.00	0
I2029	On	07/05/2020	Bond Future			104.76516	104.76516	104.76138	104.76138			0.00	0
I2029	On	06/08/2020	Bond Future			106.73917	106.73917	106.73519	106.73519			0.00	0
Total I2029 Future												0.00	0
Total For I2029												0.00	0
I2033	On	07/11/2019	Bond Future			102.59188	102.59188	102.58697	102.58697			0.00	0
I2033	On	06/02/2020	Bond Future			104.47285	104.47285	104.46808	104.46808			0.00	0
I2033	On	07/05/2020	Bond Future			105.20247	105.20247	105.19736	105.19736			0.00	0
I2033	On	06/08/2020	Bond Future			107.18466	107.18466	107.17934	107.17934			0.00	0
Total I2033 Future												0.00	0
Total For I2033												0.00	0
I2038	On	07/11/2019	Bond Future			120.64127	120.64127	120.63576	120.63576			0.00	0
I2038	On	06/02/2020	Bond Future			121.19479	121.19479	121.18962	121.18962			0.00	0
I2038	On	07/05/2020	Bond Future			123.42809	123.42809	123.42222	123.42222			0.00	0
I2038	On	06/08/2020	Bond Future			124.06027	124.06027	124.05440	124.05440			0.00	0
Total I2038 Future												0.00	0
Total For I2038												0.00	0
I2046	On	07/11/2019	Bond Future			111.32362	111.32362	111.31796	111.31796			0.00	0
I2046	On	06/02/2020	Bond Future			113.36460	113.36460	113.35912	113.35912			0.00	0
I2046	On	07/05/2020	Bond Future			113.70559	113.70559	113.69966	113.69966			0.00	0
I2046	On	06/08/2020	Bond Future			115.84787	115.84787	115.84193	115.84193			0.00	0
Total I2046 Future												0.00	0
Total For I2046												0.00	0
I2050	On	07/11/2019	Bond Future			115.35455	115.35455	115.69350	115.69350			0.00	0
I2050	On	06/02/2020	Bond Future			115.63390	115.63390	115.97938	115.97938			0.00	0
I2050	On	07/05/2020	Bond Future			117.76462	117.76462	118.11615	118.11615			0.00	0
I2050	On	06/08/2020	Bond Future			118.10367	118.10367	118.46173	118.46173			0.00	0
Total I2050 Future												0.00	0
Total For I2050												0.00	0
R186	On	07/11/2019	Bond Future			8.28758	115.81837	8.23358	116.12575		6.16	817,793,510.57	7,061
R186	On	06/02/2020	Bond Future			8.33485	112.60892	8.27805	112.92226		6.30	0.00	0
R186	On	07/05/2020	Bond Future			8.38387	114.65696	8.32418	114.97565		6.20	0.00	0
R186	On	06/08/2020	Bond Future			8.42761	111.48619	8.36474	111.81080		6.38	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total R186 Future											817,793,510.57	7,061	
R186	On	07/11/2019	Bond Future	8.95	Call		4,003.63000	4.00363	3,703,900	6.85	0.00	0	
R186	On	07/11/2019	Bond Future	8.95	Put		12.39000	0.01239	20,040	6.85	0.00	0	
R186	On	07/11/2019	Bond Future	8.96	Call		4,057.22000	4.05722	3,757,040	6.86	0.00	0	
R186	On	07/11/2019	Bond Future	8.96	Put		11.57000	0.01157	18,770	6.86	0.00	0	
R186	On	07/11/2019	Bond Future	8.94	Call		3,950.07000	3.95007	3,650,810	6.84	0.00	0	
R186	On	07/11/2019	Bond Future	8.94	Put		13.26000	0.01326	21,380	6.84	0.00	0	
R186	On	07/11/2019	Bond Future	8.20	Call		596.25000	0.59625	475,570	6.13	0.00	0	
R186	On	07/11/2019	Bond Future	8.20	Put		787.95000	0.78795	974,650	6.13	0.00	0	
R186	On	07/11/2019	Bond Future	8.25	Put		644.72000	0.64472	811,500	6.16	0.00	0	
R186	On	07/11/2019	Bond Future	8.25	Call		738.30000	0.73830	597,700	6.16	0.00	0	
R186	On	07/11/2019	Bond Future	8.73	Call		2,837.58000	2.83758	2,556,360	6.60	0.00	0	
R186	On	07/11/2019	Bond Future	8.73	Put		52.21000	0.05221	78,370	6.60	5,015.68	64	
R186	On	07/11/2019	Bond Future	8.23	Put		699.70000	0.69970	874,490	6.15	0.00	0	
R186	On	07/11/2019	Bond Future	8.23	Call		679.28000	0.67928	546,690	6.15	34,988.16	64	
R186	On	06/02/2020	Bond Future	8.11	Put		2,043.11000	2.04311	2,266,990	6.23	0.00	0	
R186	On	06/02/2020	Bond Future	8.11	Call		1,109.39000	1.10939	1,019,930	6.23	0.00	0	
R186	On	06/02/2020	Bond Future	8.55	Call		2,440.73000	2.44073	2,274,140	6.51	0.00	0	
R186	On	06/02/2020	Bond Future	8.55	Put		950.67000	0.95067	1,097,420	6.51	0.00	0	
R186	On	06/02/2020	Bond Future	9.00	Call		4,309.35000	4.30935	4,074,100	6.98	0.00	0	
R186	On	06/02/2020	Bond Future	8.57	Put		916.70000	0.91670	1,059,820	6.53	0.00	0	
R186	On	06/02/2020	Bond Future	9.00	Put		409.32000	0.40932	487,410	6.98	0.00	0	
R186	On	06/02/2020	Bond Future	8.50	Call		2,258.35000	2.25835	2,100,850	6.46	0.00	0	
R186	On	06/02/2020	Bond Future	8.50	Put		1,040.33000	1.04033	1,196,170	6.46	0.00	0	
R186	On	06/02/2020	Bond Future	8.56	Call		2,477.92000	2.47792	2,309,620	6.52	0.00	0	
R186	On	06/02/2020	Bond Future	8.56	Put		933.56000	0.93356	1,078,600	6.52	0.00	0	
R186	On	06/02/2020	Bond Future	8.57	Call		2,515.33000	2.51533	2,345,110	6.53	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Call		4,157.56000	4.15756	4,038,140	6.91	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Put		976.71000	0.97671	1,175,980	6.91	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call		1,390.71000	1.39071	1,353,950	6.07	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put		2,760.98000	2.76098	3,042,910	6.07	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Call		1,438.23000	1.43823	1,398,950	6.09	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Put		2,699.90000	2.69990	2,979,310	6.09	0.00	0	
R186	On	07/05/2020	Bond Future	7.60	Put		4,497.42000	4.49742	4,814,520	5.69	0.00	0	
R186	On	07/05/2020	Bond Future	7.60	Call		536.07000	0.53607	534,480	5.69	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Put		2,171.88000	2.17188	2,422,480	6.22	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Call		1,935.25000	1.93525	1,867,160	6.22	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Call		1,414.36000	1.41436	1,376,510	6.08	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Put		2,730.32000	2.73032	3,011,160	6.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R186	On	06/08/2020	Bond Future	8.36	Call			0.00000	0.00000	2,440,270	6.52	0.00	0
R186	On	06/08/2020	Bond Future	8.36	Put			24.53000	0.02453	2,789,410	6.52	0.00	0
R186	On	06/08/2020	Bond Future	8.37	Call			27.20000	0.02720	2,469,710	6.53	0.00	0
R186	On	06/08/2020	Bond Future	8.37	Put			0.00000	0.00000	2,767,120	6.53	0.00	0
R186	On	06/08/2020	Bond Future	8.38	Call			78.90000	0.07890	2,498,900	6.55	0.00	0
R186	On	06/08/2020	Bond Future	8.38	Put			0.00000	0.00000	2,744,610	6.55	0.00	0
Total R186 Option												40,003.84	128
Total For R186												817,833,514.41	7,189
R197	On	07/11/2019	Bond Future			308.58922	308.58922	308.59288	308.59288			0.00	0
R197	On	06/02/2020	Bond Future			306.59178	306.59178	306.59631	306.59631			0.00	0
R197	On	07/05/2020	Bond Future			312.24134	312.24134	312.24494	312.24494			0.00	0
R197	On	06/08/2020	Bond Future			310.33148	310.33148	310.33495	310.33495			0.00	0
Total R197 Future												0.00	0
Total For R197												0.00	0
R202	On	07/11/2019	Bond Future			233.36107	233.36107	233.35065	233.35065			0.00	0
R202	On	06/02/2020	Bond Future			233.57335	233.57335	233.56349	233.56349			0.00	0
R202	On	07/05/2020	Bond Future			237.87760	237.87760	237.86676	237.86676			0.00	0
R202	On	06/08/2020	Bond Future			238.22024	238.22024	238.20922	238.20922			0.00	0
Total R202 Future												0.00	0
Total For R202												0.00	0
R2023	On	07/11/2019	Bond Future			7.33419	102.74496	7.28875	102.87715		2.49	0.00	0
R2023	On	06/02/2020	Bond Future			7.34122	104.60326	7.29139	104.73819		2.54	0.00	0
R2023	On	07/05/2020	Bond Future			7.33237	102.57334	7.27778	102.71040		2.64	0.00	0
R2023	On	06/08/2020	Bond Future			7.29931	104.48246	7.23888	104.62205		2.54	0.00	0
Total R2023 Future												0.00	0
R2023	On	07/11/2019	Bond Future	7.99	Call			2,019.97000	2.01997	1,888,630	3.44	0.00	0
R2023	On	07/11/2019	Bond Future	7.99	Put			3.41000	0.00341	4,260	3.44	0.00	0
R2023	On	07/11/2019	Bond Future	8.00	Call			2,048.16000	2.04816	1,916,760	3.45	0.00	0
R2023	On	07/11/2019	Bond Future	8.00	Put			3.20000	0.00320	3,990	3.45	0.00	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,991.80000	1.99180	1,860,520	3.42	0.00	0
R2023	On	07/11/2019	Bond Future	7.98	Put			3.64000	0.00364	4,550	3.42	0.00	0
R2023	On	06/02/2020	Bond Future	7.52	Put			380.83000	0.38083	424,750	2.75	0.00	0
R2023	On	06/02/2020	Bond Future	7.53	Call			1,017.63000	1.01763	925,860	2.76	0.00	0
R2023	On	06/02/2020	Bond Future	7.53	Put			373.55000	0.37355	416,710	2.76	0.00	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,037.38000	1.03738	944,850	2.77	0.00	0
R2023	On	06/02/2020	Bond Future	7.54	Put			366.41000	0.36641	408,810	2.77	0.00	0
R2023	On	06/02/2020	Bond Future	7.52	Call			998.02000	0.99802	907,010	2.75	0.00	0
R2023	On	07/05/2020	Bond Future	6.91	Call			369.54000	0.36954	328,020	2.42	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2023	On	07/05/2020	Bond Future	6.91	Put			1,299.03000	1.29903	1,394,570	2.42	0.00	0
R2023	On	07/05/2020	Bond Future	6.89	Call			349.40000	0.34940	309,640	2.40	0.00	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,329.74000	1.32974	1,427,040	2.40	0.00	0
R2023	On	07/05/2020	Bond Future	6.90	Call			359.39000	0.35939	318,620	2.41	0.00	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,314.31000	1.31431	1,410,600	2.41	0.00	0
R2023	On	06/08/2020	Bond Future	7.27	Put			0.00000	0.00000	990,820	2.55	0.00	0
R2023	On	06/08/2020	Bond Future	7.28	Call			95.01000	0.09501	936,620	2.56	0.00	0
R2023	On	06/08/2020	Bond Future	7.28	Put			0.00000	0.00000	981,200	2.56	0.00	0
R2023	On	06/08/2020	Bond Future	7.26	Call			48.81000	0.04881	909,750	2.55	0.00	0
R2023	On	06/08/2020	Bond Future	7.26	Put			0.00000	0.00000	1,000,530	2.55	0.00	0
R2023	On	06/08/2020	Bond Future	7.27	Call			71.92000	0.07192	923,150	2.55	0.00	0
Total R2023 Option												0.00	0
Total For R2023												0.00	0
R2030	On	07/11/2019	Bond Future			8.98501	95.74246	8.95171	95.95295		9.07	0.00	0
R2030	On	06/02/2020	Bond Future			9.04511	93.46544	9.01049	93.67997		9.27	0.00	0
R2030	On	07/05/2020	Bond Future			9.10932	95.16517	9.07339	95.38337		9.13	0.00	0
R2030	On	06/08/2020	Bond Future			9.17102	92.92743	9.13366	93.14962		9.61	0.00	0
Total R2030 Future												0.00	0
R2030	On	07/11/2019	Bond Future	9.47	Put			71.28000	0.07128	95,510	9.72	0.00	0
R2030	On	07/11/2019	Bond Future	9.10	Put			451.79000	0.45179	544,640	9.18	0.00	0
R2030	On	07/11/2019	Bond Future	9.10	Call			1,384.35000	1.38435	1,266,710	9.18	0.00	0
R2030	On	07/11/2019	Bond Future	9.76	Call			4,950.27000	4.95027	4,745,710	10.22	0.00	0
R2030	On	07/11/2019	Bond Future	9.76	Put			12.98000	0.01298	18,910	10.22	0.00	0
R2030	On	07/11/2019	Bond Future	9.12	Put			413.68000	0.41368	501,380	9.20	0.00	0
R2030	On	07/11/2019	Bond Future	9.12	Call			1,471.07000	1.47107	1,348,280	9.20	0.00	0
R2030	On	07/11/2019	Bond Future	9.70	Call			4,601.60000	4.60160	4,399,190	10.11	0.00	0
R2030	On	07/11/2019	Bond Future	9.70	Put			18.78000	0.01878	26,860	10.11	0.00	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,388.44000	2.38844	2,585,940	8.61	0.00	0
R2030	On	07/11/2019	Bond Future	8.60	Call			126.65000	0.12665	113,660	8.61	0.00	0
R2030	On	07/11/2019	Bond Future	9.35	Call			2,612.76000	2.61276	2,442,120	9.52	0.00	0
R2030	On	07/11/2019	Bond Future	9.35	Put			135.61000	0.13561	175,460	9.52	0.00	0
R2030	On	07/11/2019	Bond Future	9.85	Call			5,472.69000	5.47269	5,265,860	10.35	0.00	0
R2030	On	07/11/2019	Bond Future	9.85	Put			7.22000	0.00722	10,880	10.35	0.00	0
R2030	On	07/11/2019	Bond Future	8.57	Put			2,560.04000	2.56004	2,760,320	8.57	0.00	0
R2030	On	07/11/2019	Bond Future	8.57	Call			102.02000	0.10202	91,810	8.57	0.00	0
R2030	On	07/11/2019	Bond Future	9.30	Call			2,345.95000	2.34595	2,183,620	9.43	0.00	0
R2030	On	07/11/2019	Bond Future	9.30	Put			174.98000	0.17498	223,140	9.43	0.00	0
R2030	On	07/11/2019	Bond Future	9.20	Call			1,840.45000	1.84045	1,698,390	9.29	0.00	0
R2030	On	07/11/2019	Bond Future	9.20	Put			285.93000	0.28593	354,360	9.29	0.00	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	07/11/2019	Bond Future	8.95	Call			818.91000	0.81891	740,550	9.02	0.00	0
R2030	On	07/11/2019	Bond Future	8.95	Put			829.74000	0.82974	961,870	9.02	0.00	0
R2030	On	07/11/2019	Bond Future	9.05	Call			1,178.50000	1.17850	1,073,970	9.13	0.00	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,277.75000	3.27775	3,091,490	9.72	0.00	0
R2030	On	07/11/2019	Bond Future	9.05	Put			559.00000	0.55900	664,960	9.13	0.00	0
R2030	On	07/11/2019	Bond Future	9.25	Call			2,087.37000	2.08737	1,934,450	9.35	0.00	0
R2030	On	07/11/2019	Bond Future	9.25	Put			223.94000	0.22394	281,510	9.35	0.00	0
R2030	On	07/11/2019	Bond Future	8.40	Put			3,605.75000	3.60575	3,813,880	8.40	0.00	0
R2030	On	07/11/2019	Bond Future	8.40	Call			25.70000	0.02570	23,340	8.40	0.00	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,334.33000	3.33433	3,147,030	9.74	0.00	0
R2030	On	07/11/2019	Bond Future	9.48	Put			67.44000	0.06744	90,630	9.74	0.00	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,391.06000	3.39106	3,202,760	9.75	0.00	0
R2030	On	07/11/2019	Bond Future	9.49	Put			63.79000	0.06379	85,980	9.75	0.00	0
R2030	On	06/02/2020	Bond Future	9.00	Call			1,835.32000	1.83532	1,789,300	9.27	0.00	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,353.45000	2.35345	2,288,640	9.43	0.00	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,492.91000	1.49291	1,642,630	9.43	0.00	0
R2030	On	06/02/2020	Bond Future	8.40	Call			459.92000	0.45992	461,770	8.61	0.00	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,390.29000	2.39029	2,324,060	9.44	0.00	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,468.47000	1.46847	1,616,770	9.44	0.00	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,316.88000	2.31688	2,253,270	9.42	0.00	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,517.68000	1.51768	1,668,600	9.42	0.00	0
R2030	On	06/02/2020	Bond Future	9.00	Put			1,900.45000	1.90045	2,068,960	9.27	0.00	0
R2030	On	06/02/2020	Bond Future	8.40	Put			4,351.72000	4.35172	4,568,100	8.61	0.00	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,499.19000	3.49919	3,623,380	8.94	0.00	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,764.05000	1.76405	1,671,760	8.92	0.00	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,571.14000	3.57114	3,697,050	8.92	0.00	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,790.42000	1.79042	1,697,260	8.93	0.00	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,535.17000	3.53517	3,660,210	8.93	0.00	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,816.73000	1.81673	1,722,720	8.94	0.00	0
R2030	On	06/08/2020	Bond Future	9.11	Call			0.00000	0.00000	2,971,800	9.44	0.00	0
R2030	On	06/08/2020	Bond Future	9.11	Put			141.07000	0.14107	3,335,060	9.44	0.00	0
R2030	On	06/08/2020	Bond Future	9.09	Call			0.00000	0.00000	2,908,300	9.41	0.00	0
R2030	On	06/08/2020	Bond Future	9.09	Put			260.54000	0.26054	3,391,030	9.41	0.00	0
R2030	On	06/08/2020	Bond Future	9.10	Call			0.00000	0.00000	2,940,140	9.42	0.00	0
R2030	On	06/08/2020	Bond Future	9.10	Put			200.78000	0.20078	3,363,110	9.42	0.00	0
Total R2030 Option												0.00	0
Total For R2030												0.00	0
R2032	On	07/11/2019	Bond Future			9.31135	93.24735	9.27322	93.50986		10.57	0.00	0
R2032	On	06/02/2020	Bond Future			9.37737	94.93390	9.33785	95.20145		10.33	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2032	On	07/05/2020	Bond Future			9.44525	92.50090	9.40435	92.77307		10.54	0.00	0
R2032	On	06/08/2020	Bond Future			9.51021	94.22253	9.46784	94.49973		10.80	0.00	0
Total R2032 Future												0.00	0
R2032	On	07/11/2019	Bond Future	9.72	Put			138.49000	0.13849	185,340	11.36	0.00	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,033.03000	3.03303	2,820,990	11.32	0.00	0
R2032	On	07/11/2019	Bond Future	9.70	Put			152.63000	0.15263	203,100	11.32	0.00	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,091.82000	3.09182	2,877,920	11.34	0.00	0
R2032	On	07/11/2019	Bond Future	9.71	Put			145.43000	0.14543	194,040	11.34	0.00	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,150.81000	3.15081	2,935,150	11.36	0.00	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,258.02000	2.25802	2,253,840	10.50	0.00	0
R2032	On	06/02/2020	Bond Future	9.39	Put			1,905.19000	1.90519	2,168,560	10.50	0.00	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,295.53000	2.29553	2,289,870	10.51	0.00	0
R2032	On	06/02/2020	Bond Future	9.40	Put			1,875.26000	1.87526	2,137,150	10.51	0.00	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,220.61000	2.22061	2,218,090	10.49	0.00	0
R2032	On	06/02/2020	Bond Future	9.38	Put			1,935.29000	1.93529	2,200,320	10.49	0.00	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,230.28000	2.23028	2,063,410	10.20	0.00	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,674.94000	3.67494	3,780,240	10.20	0.00	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,168.03000	2.16803	2,003,450	10.17	0.00	0
R2032	On	07/05/2020	Bond Future	9.17	Put			3,749.07000	3.74907	3,856,660	10.17	0.00	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,198.90000	2.19890	2,033,180	10.19	0.00	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,711.71000	3.71171	3,818,160	10.19	0.00	0
R2032	On	06/08/2020	Bond Future	9.46	Put			51.42000	0.05142	3,809,440	10.77	0.00	0
R2032	On	06/08/2020	Bond Future	9.47	Call			14.16000	0.01416	3,514,540	10.77	0.00	0
R2032	On	06/08/2020	Bond Future	9.47	Put			0.00000	0.00000	3,777,580	10.77	0.00	0
R2032	On	06/08/2020	Bond Future	9.45	Call			0.00000	0.00000	3,447,250	10.76	0.00	0
R2032	On	06/08/2020	Bond Future	9.45	Put			117.06000	0.11706	3,841,510	10.76	0.00	0
R2032	On	06/08/2020	Bond Future	9.46	Call			0.00000	0.00000	3,480,820	10.77	0.00	0
Total R2032 Option												0.00	0
Total For R2032												0.00	0
R2035	On	07/11/2019	Bond Future			9.58294	96.14163	9.52991	96.54679		11.52	0.00	0
R2035	On	06/02/2020	Bond Future			9.65602	97.88047	9.60112	98.29339		11.25	497,820,070.42	5,086
R2035	On	07/05/2020	Bond Future			9.72442	95.15742	9.66775	95.57747		11.51	0.00	0
R2035	On	06/08/2020	Bond Future			9.78975	96.92848	9.73117	97.35635		11.86	0.00	0
Total R2035 Future												497,820,070.42	5,086
R2035	On	07/11/2019	Bond Future	9.88	Call			2,883.42000	2.88342	2,576,300	12.19	0.00	0
R2035	On	07/11/2019	Bond Future	9.88	Put			254.96000	0.25496	353,000	12.19	0.00	0
R2035	On	07/11/2019	Bond Future	9.89	Call			2,945.59000	2.94559	2,635,270	12.21	0.00	0
R2035	On	07/11/2019	Bond Future	9.89	Put			243.63000	0.24363	338,470	12.21	0.00	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	07/11/2019	Bond Future	9.87	Call			2,821.57000	2.82157	2,517,850	12.17	0.00	0
R2035	On	07/11/2019	Bond Future	10.21	Put			50.40000	0.05040	78,080	12.91	0.00	0
R2035	On	07/11/2019	Bond Future	9.87	Put			266.69000	0.26669	368,130	12.17	0.00	0
R2035	On	07/11/2019	Bond Future	8.92	Put			4,870.25000	4.87025	5,271,280	10.50	0.00	0
R2035	On	07/11/2019	Bond Future	8.92	Call			22.33000	0.02233	18,200	10.50	0.00	0
R2035	On	07/11/2019	Bond Future	9.52	Put			1,096.76000	1.09676	1,347,810	11.55	0.00	0
R2035	On	07/11/2019	Bond Future	9.52	Call			1,020.76000	1.02076	866,650	11.55	0.00	0
R2035	On	07/11/2019	Bond Future	10.21	Call			5,059.39000	5.05939	4,681,910	12.91	0.00	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,326.42000	2.32642	2,272,880	11.38	0.00	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,334.87000	2.33487	2,694,250	11.38	0.00	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,366.23000	2.36623	2,310,610	11.40	0.00	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,299.26000	2.29926	2,656,560	11.40	0.00	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,286.73000	2.28673	2,235,480	11.37	0.00	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,370.69000	2.37069	2,732,360	11.37	0.00	0
R2035	On	07/05/2020	Bond Future	9.11	Put			5,765.73000	5.76573	5,996,540	10.64	0.00	0
R2035	On	07/05/2020	Bond Future	9.11	Call			1,481.31000	1.48131	1,292,070	10.64	0.00	0
R2035	On	07/05/2020	Bond Future	9.75	Put			3,053.13000	3.05313	3,168,890	11.51	0.00	0
R2035	On	07/05/2020	Bond Future	9.75	Call			3,661.88000	3.66188	3,357,590	11.51	0.00	0
R2035	On	07/05/2020	Bond Future	9.47	Call			2,599.03000	2.59903	2,341,580	11.19	0.00	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,086.50000	4.08650	4,249,100	11.19	0.00	0
R2035	On	07/05/2020	Bond Future	10.75	Call			8,639.64000	8.63964	8,238,180	13.14	0.00	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,070.54000	1.07054	1,089,130	13.14	0.00	0
R2035	On	07/05/2020	Bond Future	9.48	Call			2,634.72000	2.63472	2,375,560	11.20	0.00	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,046.15000	4.04615	4,207,040	11.20	0.00	0
R2035	On	07/05/2020	Bond Future	9.49	Call			2,670.38000	2.67038	2,409,510	11.22	0.00	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,005.86000	4.00586	4,165,040	11.22	0.00	0
R2035	On	06/08/2020	Bond Future	9.00	Put			7,989.57000	7.98957	8,303,400	13.11	0.00	0
R2035	On	06/08/2020	Bond Future	9.00	Call			2,400.82000	2.40082	2,286,780	13.11	0.00	0
R2035	On	06/08/2020	Bond Future	8.75	Put			9,233.50000	9.23350	9,575,990	12.30	0.00	0
R2035	On	06/08/2020	Bond Future	8.75	Call			1,623.48000	1.62348	1,538,100	12.30	0.00	0
R2035	On	06/08/2020	Bond Future	9.92	Call			5,430.54000	5.43054	5,217,130	13.69	0.00	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,061.46000	4.06146	4,275,920	13.69	0.00	0
R2035	On	06/08/2020	Bond Future	9.93	Call			5,471.13000	5.47113	5,256,670	13.70	0.00	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,030.36000	4.03036	4,243,770	13.70	0.00	0
R2035	On	06/08/2020	Bond Future	9.91	Call			5,389.74000	5.38974	5,177,730	13.68	0.00	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,092.43000	4.09243	4,308,290	13.68	0.00	0
Total R2035 Option												0.00	0
Total For R2035												497,820,070.42	5,086
R2037	On	07/11/2019	Bond Future			9.71192	92.33679	9.65877	92.74499		12.21	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2037	On	06/02/2020	Bond Future			9.78064	89.74758	9.72573	90.16346		12.49	0.00	0
R2037	On	07/05/2020	Bond Future			9.85236	91.37961	9.79571	91.80278		12.22	0.00	0
R2037	On	06/08/2020	Bond Future			9.92254	88.82085	9.86402	89.25186		13.20	0.00	0
Total R2037 Future												0.00	0
R2037	On	07/11/2019	Bond Future	9.97	Put			297.45000	0.29745	410,340	12.57	0.00	0
R2037	On	07/11/2019	Bond Future	9.95	Call			2,528.87000	2.52887	2,241,090	12.54	0.00	0
R2037	On	07/11/2019	Bond Future	9.95	Put			325.96000	0.32596	446,380	12.54	0.00	0
R2037	On	07/11/2019	Bond Future	9.96	Call			2,588.53000	2.58853	2,296,950	12.56	0.00	0
R2037	On	07/11/2019	Bond Future	9.96	Put			311.43000	0.31143	428,050	12.56	0.00	0
R2037	On	07/11/2019	Bond Future	9.97	Call			2,648.65000	2.64865	2,353,340	12.57	0.00	0
R2037	On	06/02/2020	Bond Future	9.68	Put			2,581.32000	2.58132	2,879,070	12.39	0.00	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,156.50000	2.15650	2,042,650	12.36	0.00	0
R2037	On	06/02/2020	Bond Future	9.66	Put			2,658.16000	2.65816	2,960,190	12.36	0.00	0
R2037	On	06/02/2020	Bond Future	9.67	Call			2,194.45000	2.19445	2,078,560	12.38	0.00	0
R2037	On	06/02/2020	Bond Future	9.67	Put			2,619.52000	2.61952	2,919,510	12.38	0.00	0
R2037	On	06/02/2020	Bond Future	9.68	Call			2,232.74000	2.23274	2,114,610	12.39	0.00	0
R2037	On	07/05/2020	Bond Future	9.61	Call			2,744.29000	2.74429	2,480,630	12.05	0.00	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,152.87000	4.15287	4,312,380	12.05	0.00	0
R2037	On	07/05/2020	Bond Future	9.59	Call			2,674.04000	2.67404	2,414,000	12.03	0.00	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,236.29000	4.23629	4,399,420	12.03	0.00	0
R2037	On	07/05/2020	Bond Future	9.60	Call			2,709.18000	2.70918	2,447,190	12.04	0.00	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,194.55000	4.19455	4,355,730	12.04	0.00	0
R2037	On	06/08/2020	Bond Future	9.87	Put			0.00000	0.00000	4,446,120	13.32	0.00	0
R2037	On	06/08/2020	Bond Future	9.88	Call			118.00000	0.11800	4,096,660	13.33	0.00	0
R2037	On	06/08/2020	Bond Future	9.88	Put			0.00000	0.00000	4,409,670	13.33	0.00	0
R2037	On	06/08/2020	Bond Future	9.86	Call			0.00000	0.00000	4,022,080	13.31	0.00	0
R2037	On	06/08/2020	Bond Future	9.86	Put			29.73000	0.02973	4,482,820	13.31	0.00	0
R2037	On	06/08/2020	Bond Future	9.87	Call			44.18000	0.04418	4,059,290	13.32	0.00	0
Total R2037 Option												0.00	0
Total For R2037												0.00	0
R2040	On	07/11/2019	Bond Future			9.85726	95.06323	9.80920	95.45772		12.69	0.00	0
R2040	On	06/02/2020	Bond Future			9.92748	92.27275	9.87784	92.67475		13.02	0.00	0
R2040	On	07/05/2020	Bond Future			10.00050	93.95076	9.94932	94.35972		12.75	0.00	0
R2040	On	06/08/2020	Bond Future			10.07215	91.18927	10.01930	91.60585		13.83	0.00	0
Total R2040 Future												0.00	0
R2040	On	07/11/2019	Bond Future	9.30	Put			4,403.00000	4.40300	4,796,820	11.80	0.00	0
R2040	On	07/11/2019	Bond Future	9.30	Call			54.77000	0.05477	54,100	11.80	0.00	0
R2040	On	07/11/2019	Bond Future	10.05	Call			2,375.27000	2.37527	2,154,720	13.24	0.00	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	10.05	Put			425.12000	0.42512	599,060	13.24	0.00	0
R2040	On	07/11/2019	Bond Future	10.03	Call			2,254.85000	2.25485	2,042,430	13.19	0.00	0
R2040	On	07/11/2019	Bond Future	10.03	Put			464.18000	0.46418	646,250	13.19	0.00	0
R2040	On	07/11/2019	Bond Future	9.80	Put			1,154.14000	1.15414	1,442,320	12.78	0.00	0
R2040	On	07/11/2019	Bond Future	9.80	Call			1,078.32000	1.07832	972,010	12.78	0.00	0
R2040	On	07/11/2019	Bond Future	10.04	Call			2,314.76000	2.31476	2,098,270	13.22	0.00	0
R2040	On	07/11/2019	Bond Future	10.04	Put			444.29000	0.44429	622,290	13.22	0.00	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,084.83000	3.08483	3,397,670	12.64	0.00	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,040.46000	3.04046	3,351,180	12.66	0.00	0
R2040	On	06/02/2020	Bond Future	9.74	Call			1,997.33000	1.99733	1,910,290	12.62	0.00	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,128.27000	3.12827	3,443,230	12.62	0.00	0
R2040	On	06/02/2020	Bond Future	9.00	Put			7,843.93000	7.84393	8,233,030	11.03	0.00	0
R2040	On	06/02/2020	Bond Future	9.00	Call			252.29000	0.25229	239,390	11.03	0.00	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,036.67000	2.03667	1,947,510	12.64	0.00	0
R2040	On	06/02/2020	Bond Future	8.40	Put			13,378.54000	13.37854	13,780,360	11.03	0.00	0
R2040	On	06/02/2020	Bond Future	8.40	Call			24.84000	0.02484	24,660	11.03	0.00	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,074.96000	2.07496	1,983,680	12.66	0.00	0
R2040	On	07/05/2020	Bond Future	9.75	Call			2,862.42000	2.86242	2,599,930	12.44	0.00	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,482.93000	4.48293	4,629,400	12.44	0.00	0
R2040	On	07/05/2020	Bond Future	9.73	Call			2,786.31000	2.78631	2,527,160	12.41	0.00	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,571.90000	4.57190	4,721,710	12.41	0.00	0
R2040	On	07/05/2020	Bond Future	9.74	Call			2,824.24000	2.82424	2,563,420	12.42	0.00	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,527.23000	4.52723	4,675,370	12.42	0.00	0
R2040	On	06/08/2020	Bond Future	10.04	Put			0.00000	0.00000	4,667,240	13.87	0.00	0
R2040	On	06/08/2020	Bond Future	10.02	Call			5.54000	0.00554	4,334,410	13.85	0.00	0
R2040	On	06/08/2020	Bond Future	10.02	Put			0.00000	0.00000	4,745,450	13.85	0.00	0
R2040	On	06/08/2020	Bond Future	10.03	Call			84.59000	0.08459	4,374,220	13.86	0.00	0
R2040	On	06/08/2020	Bond Future	10.03	Put			0.00000	0.00000	4,706,210	13.86	0.00	0
R2040	On	06/08/2020	Bond Future	10.04	Call			163.52000	0.16352	4,414,180	13.87	0.00	0
Total R2040 Option												0.00	0
Total For R2040												0.00	0
R2044	On	07/11/2019	Bond Future			9.91176	91.85169	9.86364	92.25322		13.38	19,472,558.28	212
R2044	On	06/02/2020	Bond Future			9.97990	89.12845	9.93025	89.53751		13.74	0.00	0
R2044	On	07/05/2020	Bond Future			10.05057	90.74929	9.99941	91.16552		13.46	0.00	0
R2044	On	06/08/2020	Bond Future			10.11986	88.05343	10.06707	88.47747		14.61	0.00	0
Total R2044 Future												19,472,558.28	212
R2044	On	07/11/2019	Bond Future	9.74	Call			685.16000	0.68516	622,920	13.36	0.00	0
R2044	On	07/11/2019	Bond Future	10.52	Call			5,288.29000	5.28829	4,935,230	15.14	0.00	0
R2044	On	07/11/2019	Bond Future	10.05	Call			2,096.23000	2.09623	1,898,650	13.97	0.00	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			60.08000	0.06008	108,550	15.14	0.00	0
R2044	On	07/11/2019	Bond Future	10.05	Put			557.70000	0.55770	761,650	13.97	0.00	0
R2044	On	07/11/2019	Bond Future	9.19	Put			5,964.40000	5.96440	6,365,430	12.23	0.00	0
R2044	On	07/11/2019	Bond Future	9.19	Call			13.37000	0.01337	12,870	12.23	0.00	0
R2044	On	07/11/2019	Bond Future	9.74	Put			1,730.77000	1.73077	2,070,060	13.36	0.00	0
R2044	On	07/11/2019	Bond Future	10.06	Call			2,154.59000	2.15459	1,952,780	13.99	0.00	0
R2044	On	07/11/2019	Bond Future	10.06	Put			534.75000	0.53475	734,470	13.99	0.00	0
R2044	On	07/11/2019	Bond Future	10.07	Call			2,213.61000	2.21361	2,007,580	14.02	0.00	0
R2044	On	07/11/2019	Bond Future	10.07	Put			512.58000	0.51258	708,080	14.02	0.00	0
R2044	On	06/02/2020	Bond Future	9.77	Call			1,970.70000	1.97070	1,884,440	13.36	0.00	0
R2044	On	06/02/2020	Bond Future	9.77	Put			3,312.61000	3.31261	3,635,410	13.36	0.00	0
R2044	On	06/02/2020	Bond Future	9.78	Call			2,008.29000	2.00829	1,920,150	13.38	0.00	0
R2044	On	06/02/2020	Bond Future	9.78	Put			3,265.48000	3.26548	3,586,400	13.38	0.00	0
R2044	On	06/02/2020	Bond Future	9.76	Call			1,933.29000	1.93329	1,848,920	13.35	0.00	0
R2044	On	06/02/2020	Bond Future	9.76	Put			3,360.05000	3.36005	3,684,740	13.35	0.00	0
R2044	On	06/02/2020	Bond Future	9.09	Put			7,721.96000	7.72196	8,120,410	11.78	0.00	0
R2044	On	06/02/2020	Bond Future	9.09	Call			296.76000	0.29676	286,150	11.78	0.00	0
R2044	On	06/02/2020	Bond Future	9.74	Put			3,455.33000	3.45533	3,783,950	13.31	0.00	0
R2044	On	06/02/2020	Bond Future	9.74	Call			1,858.48000	1.85848	1,778,040	13.31	0.00	0
R2044	On	06/02/2020	Bond Future	10.78	Call			7,298.34000	7.29834	7,011,290	15.43	0.00	0
R2044	On	06/02/2020	Bond Future	10.78	Put			707.76000	0.70776	829,770	15.43	0.00	0
R2044	On	07/05/2020	Bond Future	9.80	Put			4,593.00000	4.59300	4,739,840	13.20	0.00	0
R2044	On	07/05/2020	Bond Future	9.81	Call			2,977.22000	2.97722	2,706,170	13.21	0.00	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,546.99000	4.54699	4,692,170	13.21	0.00	0
R2044	On	07/05/2020	Bond Future	9.26	Put			7,608.83000	7.60883	7,862,490	12.23	0.00	0
R2044	On	07/05/2020	Bond Future	9.26	Call			1,211.00000	1.21100	1,048,430	12.23	0.00	0
R2044	On	07/05/2020	Bond Future	9.91	Put			4,107.87000	4.10787	4,236,990	13.34	0.00	0
R2044	On	07/05/2020	Bond Future	9.91	Call			3,372.56000	3.37256	3,085,450	13.34	0.00	0
R2044	On	07/05/2020	Bond Future	9.80	Call			2,939.08000	2.93908	2,669,690	13.20	0.00	0
R2044	On	07/05/2020	Bond Future	9.33	Put			7,150.87000	7.15087	7,389,840	12.37	0.00	0
R2044	On	07/05/2020	Bond Future	9.33	Call			1,390.78000	1.39078	1,213,520	12.37	0.00	0
R2044	On	07/05/2020	Bond Future	9.98	Put			3,822.23000	3.82223	3,940,720	13.43	0.00	0
R2044	On	07/05/2020	Bond Future	9.98	Call			3,663.46000	3.66346	3,365,720	13.43	0.00	0
R2044	On	07/05/2020	Bond Future	9.79	Call			2,901.19000	2.90119	2,633,470	13.18	0.00	0
R2044	On	07/05/2020	Bond Future	9.79	Put			4,639.39000	4.63939	4,787,900	13.18	0.00	0
R2044	On	07/05/2020	Bond Future	11.09	Call			9,437.63000	9.43763	9,030,230	15.36	0.00	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,225.68000	1.22568	1,234,510	15.36	0.00	0
R2044	On	07/05/2020	Bond Future	11.02	Call			9,065.10000	9.06510	8,660,540	15.36	0.00	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,341.02000	1.34102	1,352,690	15.36	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2044	On	06/08/2020	Bond Future	9.87	Put			5,351.15000	5.35115	5,709,190	14.47	0.00	0
R2044	On	06/08/2020	Bond Future	9.88	Call			3,776.38000	3.77638	3,708,590	14.48	0.00	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,306.77000	5.30677	5,663,020	14.48	0.00	0
R2044	On	06/08/2020	Bond Future	9.86	Call			3,699.24000	3.69924	3,634,710	14.46	0.00	0
R2044	On	06/08/2020	Bond Future	9.66	Put			6,355.78000	6.35578	6,743,260	14.23	0.00	0
R2044	On	06/08/2020	Bond Future	9.66	Call			2,968.63000	2.96863	2,932,070	14.23	0.00	0
R2044	On	06/08/2020	Bond Future	10.93	Call			8,680.62000	8.68062	8,521,640	16.01	0.00	0
R2044	On	06/08/2020	Bond Future	9.86	Put			5,395.85000	5.39585	5,755,360	14.46	0.00	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,154.17000	2.15417	2,419,230	16.01	0.00	0
R2044	On	06/08/2020	Bond Future	9.87	Call			3,737.71000	3.73771	3,671,710	14.47	0.00	0
R2044	On	06/08/2020	Bond Future	9.01	Put			10,505.03000	10.50503	10,870,970	13.38	0.00	0
R2044	On	06/08/2020	Bond Future	9.01	Call			1,247.30000	1.24730	1,189,200	13.38	0.00	0
Total R2044 Option												0.00	0
Total For R2044												19,472,558.28	212
R2048	On	07/11/2019	Bond Future			9.89199	90.94578	9.83383	91.44637		13.80	0.00	0
R2048	On	06/02/2020	Bond Future			9.96131	92.59070	9.90129	93.10067		13.51	0.00	0
R2048	On	07/05/2020	Bond Future			10.02617	89.83473	9.96437	90.35374		13.90	0.00	0
R2048	On	06/08/2020	Bond Future			10.08829	91.50679	10.02461	92.03546		14.42	0.00	0
Total R2048 Future												0.00	0
R2048	On	07/11/2019	Bond Future	10.02	Call			2,147.74000	2.14774	1,883,690	14.32	0.00	0
R2048	On	07/11/2019	Bond Future	10.02	Put			562.33000	0.56233	798,870	14.32	0.00	0
R2048	On	07/11/2019	Bond Future	10.03	Call			2,208.06000	2.20806	1,938,770	14.35	0.00	0
R2048	On	07/11/2019	Bond Future	10.03	Put			538.88000	0.53888	770,180	14.35	0.00	0
R2048	On	07/11/2019	Bond Future	10.01	Call			2,088.18000	2.08818	1,829,310	14.30	0.00	0
R2048	On	07/11/2019	Bond Future	10.01	Put			586.69000	0.58669	828,410	14.30	0.00	0
R2048	On	06/02/2020	Bond Future	9.71	Call			1,875.85000	1.87585	1,758,360	13.02	0.00	0
R2048	On	06/02/2020	Bond Future	9.71	Put			3,535.71000	3.53571	3,928,190	13.02	0.00	0
R2048	On	06/02/2020	Bond Future	9.72	Call			1,914.83000	1.91483	1,794,930	13.04	0.00	0
R2048	On	06/02/2020	Bond Future	9.72	Put			3,486.59000	3.48659	3,876,660	13.04	0.00	0
R2048	On	06/02/2020	Bond Future	9.70	Call			1,837.08000	1.83708	1,722,210	12.99	0.00	0
R2048	On	06/02/2020	Bond Future	9.70	Put			3,585.18000	3.58518	3,980,280	12.99	0.00	0
R2048	On	07/05/2020	Bond Future	9.78	Call			3,048.70000	3.04870	2,730,060	13.60	0.00	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,629.01000	4.62901	4,829,380	13.60	0.00	0
R2048	On	07/05/2020	Bond Future	9.79	Call			3,088.58000	3.08858	2,767,610	13.61	0.00	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,581.92000	4.58192	4,779,960	13.61	0.00	0
R2048	On	07/05/2020	Bond Future	9.77	Call			3,009.09000	3.00909	2,692,510	13.59	0.00	0
R2048	On	07/05/2020	Bond Future	9.77	Put			4,676.50000	4.67650	4,878,930	13.59	0.00	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,314.75000	9.31475	9,719,810	15.19	0.00	0
R2048	On	06/08/2020	Bond Future	9.25	Call			2,415.72000	2.41572	2,292,110	15.19	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2048	On	06/08/2020	Bond Future	9.00	Put			11,056.22000	11.05622	11,489,220	14.84	0.00	0
R2048	On	06/08/2020	Bond Future	9.00	Call			1,731.16000	1.73116	1,635,490	14.84	0.00	0
R2048	On	06/08/2020	Bond Future	10.19	Call			6,034.65000	6.03465	5,902,710	16.78	0.00	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,672.95000	4.67295	5,069,680	16.78	0.00	0
R2048	On	06/08/2020	Bond Future	10.20	Call			6,080.16000	6.08016	5,947,780	16.79	0.00	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,637.30000	4.63730	5,033,590	16.79	0.00	0
R2048	On	06/08/2020	Bond Future	10.18	Call			5,989.26000	5.98926	5,857,440	16.76	0.00	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,708.85000	4.70885	5,105,700	16.76	0.00	0
Total R2048 Option												0.00	0
Total For R2048												0.00	0
R207	On	07/11/2019	Bond Future			6.81009	102.40222	6.79792	102.40437		0.06	0.00	0
Total R207 Future												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			845.87000	0.84587	848,020	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
R207	On	07/11/2019	Bond Future	2.08	Put			844.07000	0.84407	846,220	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			847.68000	0.84768	849,830	0.11	0.00	0
Total R207 Option												0.00	0
Total For R207												0.00	0
R208	On	07/11/2019	Bond Future			6.60921	100.96635	6.60581	100.97078		0.68	0.00	0
R208	On	06/02/2020	Bond Future			6.44198	102.79248	6.43749	102.79733		0.61	0.00	0
R208	On	07/05/2020	Bond Future			6.16896	101.25876	6.16352	101.26340		0.55	0.00	0
R208	On	06/08/2020	Bond Future			5.61552	103.14343	5.60797	103.14813		0.47	0.00	0
Total R208 Future												0.00	0
R208	On	07/11/2019	Bond Future	6.84	Put			9.94000	0.00994	8,950	0.90	0.00	0
R208	On	07/11/2019	Bond Future	6.82	Call			291.04000	0.29104	285,600	0.89	0.00	0
R208	On	07/11/2019	Bond Future	6.82	Put			12.27000	0.01227	11,260	0.89	0.00	0
R208	On	07/11/2019	Bond Future	6.83	Call			302.83000	0.30283	297,350	0.89	0.00	0
R208	On	07/11/2019	Bond Future	6.83	Put			11.07000	0.01107	10,020	0.89	0.00	0
R208	On	07/11/2019	Bond Future	6.84	Call			314.68000	0.31468	309,260	0.90	0.00	0
R208	On	06/02/2020	Bond Future	6.14	Call			27.24000	0.02724	26,130	0.56	0.00	0
R208	On	06/02/2020	Bond Future	6.14	Put			349.62000	0.34962	353,360	0.56	0.00	0
R208	On	06/02/2020	Bond Future	6.12	Call			24.34000	0.02434	23,320	0.57	0.00	0
R208	On	06/02/2020	Bond Future	6.12	Put			368.45000	0.36845	372,280	0.57	0.00	0
R208	On	06/02/2020	Bond Future	6.13	Call			25.69000	0.02569	24,630	0.56	0.00	0
R208	On	06/02/2020	Bond Future	6.13	Put			358.93000	0.35893	362,720	0.56	0.00	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,166.10000	1.16610	1,170,680	0.49	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R208	On	07/05/2020	Bond Future	4.82	Call			0.16000	0.00016	0,090	0.49	0.00	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,157.42000	1.15742	1,161,990	0.49	0.00	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.14000	0.00014	0,080	0.49	0.00	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,174.79000	1.17479	1,179,370	0.49	0.00	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.15000	0.00015	0,090	0.49	0.00	0
R208	On	06/08/2020	Bond Future	5.57	Put			23.64000	0.02364	191,380	0.48	0.00	0
R208	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	156,470	0.48	0.00	0
R208	On	06/08/2020	Bond Future	5.55	Put			36.10000	0.03610	197,270	0.48	0.00	0
R208	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	159,740	0.48	0.00	0
R208	On	06/08/2020	Bond Future	5.56	Put			29.87000	0.02987	194,310	0.48	0.00	0
R208	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	163,040	0.48	0.00	0
Total R208 Option												0.00	0
Total For R208												0.00	0
R209	On	07/11/2019	Bond Future			9.57529	73.49608	9.51187	73.91117		13.02	0.00	0
R209	On	06/02/2020	Bond Future			9.63712	74.82537	9.57176	75.24819		12.83	0.00	0
R209	On	07/05/2020	Bond Future			9.70020	73.03501	9.63288	73.46535		13.19	0.00	0
R209	On	06/08/2020	Bond Future			9.76055	74.39435	9.69119	74.83265		13.52	0.00	0
Total R209 Future												0.00	0
R209	On	07/11/2019	Bond Future	9.81	Call			2,203.20000	2.20320	1,902,320	13.59	0.00	0
R209	On	07/11/2019	Bond Future	9.81	Put			281.19000	0.28119	395,400	13.59	0.00	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,254.35000	2.25435	1,949,930	13.61	0.00	0
R209	On	07/11/2019	Bond Future	9.82	Put			269.15000	0.26915	379,820	13.61	0.00	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,152.38000	2.15238	1,855,100	13.56	0.00	0
R209	On	07/11/2019	Bond Future	8.92	Call			26.38000	0.02638	19,110	12.01	0.00	0
R209	On	07/11/2019	Bond Future	9.33	Put			1,634.77000	1.63477	1,958,380	12.76	0.00	0
R209	On	07/11/2019	Bond Future	9.33	Call			425.26000	0.42526	333,780	12.76	0.00	0
R209	On	07/11/2019	Bond Future	9.80	Put			293.64000	0.29364	411,450	13.56	0.00	0
R209	On	07/11/2019	Bond Future	9.77	Call			2,002.39000	2.00239	1,716,330	13.49	0.00	0
R209	On	07/11/2019	Bond Future	9.77	Put			333.97000	0.33397	463,000	13.49	0.00	0
R209	On	07/11/2019	Bond Future	9.50	Put			957.10000	0.95710	1,207,420	13.02	0.00	0
R209	On	07/11/2019	Bond Future	9.50	Call			879.03000	0.87903	714,260	13.02	0.00	0
R209	On	07/11/2019	Bond Future	8.92	Put			4,070.09000	4.07009	4,477,910	12.01	0.00	0
R209	On	06/02/2020	Bond Future	9.50	Call			1,800.12000	1.80012	1,727,030	12.83	0.00	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,268.43000	2.26843	2,618,160	12.83	0.00	0
R209	On	06/02/2020	Bond Future	9.51	Call			1,832.11000	1.83211	1,757,030	12.84	0.00	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,234.90000	2.23490	2,582,640	12.84	0.00	0
R209	On	06/02/2020	Bond Future	9.52	Call			1,864.40000	1.86440	1,787,460	12.86	0.00	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,201.76000	2.20176	2,547,640	12.86	0.00	0
R209	On	07/05/2020	Bond Future	9.45	Call			2,301.82000	2.30182	2,075,580	12.77	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R209	On	07/05/2020	Bond Future	9.45	Put			3,489.57000	3.48957	3,693,670	12.77	0.00	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,332.69000	2.33269	2,104,790	12.78	0.00	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,454.78000	3.45478	3,657,220	12.78	0.00	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,363.99000	2.36399	2,134,210	12.80	0.00	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,420.50000	3.42050	3,621,060	12.80	0.00	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,440	12.01	0.00	0
R209	On	06/08/2020	Bond Future	5.57	Put			34,467.27000	34.46727	34,906,010	12.01	0.00	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,410	12.01	0.00	0
R209	On	06/08/2020	Bond Future	5.55	Put			34,684.11000	34.68411	35,122,820	12.01	0.00	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,430	12.01	0.00	0
R209	On	06/08/2020	Bond Future	5.56	Put			34,575.62000	34.57562	35,014,350	12.01	0.00	0
Total R209 Option												0.00	0
Total For R209												0.00	0
R210	On	07/11/2019	Bond Future			188.51305	188.51305	188.50649	188.50649			0.00	0
R210	On	06/02/2020	Bond Future			191.96924	191.96924	191.96306	191.96306			0.00	0
R210	On	07/05/2020	Bond Future			192.85666	192.85666	192.84990	192.84990			0.00	0
R210	On	06/08/2020	Bond Future			196.49049	196.49049	196.48344	196.48344			0.00	0
Total R210 Future												0.00	0
Total For R210												0.00	0
R212	On	07/11/2019	Bond Future			162.14637	162.14637	162.14847	162.14847			0.00	0
R212	On	06/02/2020	Bond Future			162.87324	162.87324	162.87584	162.87584			0.00	0
R212	On	07/05/2020	Bond Future			165.87446	165.87446	165.87658	165.87658			0.00	0
R212	On	06/08/2020	Bond Future			166.70634	166.70634	166.70839	166.70839			0.00	0
Total R212 Future												0.00	0
Total For R212												0.00	0
R213	On	07/11/2019	Bond Future			9.17139	86.31300	9.13831	86.51946		10.13	0.00	0
R213	On	06/02/2020	Bond Future			9.23761	87.87409	9.20328	88.08461		9.97	0.00	0
R213	On	07/05/2020	Bond Future			9.29917	85.92044	9.26367	86.13450		10.26	0.00	0
R213	On	06/08/2020	Bond Future			9.35701	87.51963	9.32024	87.73760		10.38	0.00	0
Total R213 Future												0.00	0
R213	On	07/11/2019	Bond Future	9.60	Put			99.77000	0.09977	129,750	10.63	0.00	0
R213	On	07/11/2019	Bond Future	9.58	Call			2,813.35000	2.81335	2,639,430	10.59	0.00	0
R213	On	07/11/2019	Bond Future	9.58	Put			110.78000	0.11078	143,320	10.59	0.00	0
R213	On	07/11/2019	Bond Future	9.59	Call			2,867.57000	2.86757	2,692,360	10.61	0.00	0
R213	On	07/11/2019	Bond Future	9.59	Put			105.14000	0.10514	136,390	10.61	0.00	0
R213	On	07/11/2019	Bond Future	9.60	Call			2,921.99000	2.92199	2,745,510	10.63	0.00	0
R213	On	06/02/2020	Bond Future	9.28	Call			2,136.62000	2.13662	2,080,080	10.00	0.00	0
R213	On	06/02/2020	Bond Future	9.28	Put			1,667.11000	1.66711	1,821,090	10.00	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R213	On	06/02/2020	Bond Future	9.26	Call			2,068.22000	2.06822	2,014,340	9.98	0.00	0
R213	On	06/02/2020	Bond Future	9.26	Put			1,720.77000	1.72077	1,877,410	9.98	0.00	0
R213	On	06/02/2020	Bond Future	9.27	Call			2,102.19000	2.10219	2,047,170	9.99	0.00	0
R213	On	06/02/2020	Bond Future	9.27	Put			1,693.68000	1.69368	1,849,180	9.99	0.00	0
R213	On	07/05/2020	Bond Future	9.01	Put			3,446.61000	3.44661	3,563,440	9.99	0.00	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,922.84000	1.92284	1,825,030	10.00	0.00	0
R213	On	07/05/2020	Bond Future	9.02	Put			3,411.62000	3.41162	3,527,870	10.00	0.00	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,869.11000	1.86911	1,772,720	9.98	0.00	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,481.61000	3.48161	3,599,280	9.98	0.00	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,896.00000	1.89600	1,798,770	9.99	0.00	0
R213	On	06/08/2020	Bond Future	9.29	Call			0.00000	0.00000	3,086,960	10.44	0.00	0
R213	On	06/08/2020	Bond Future	9.29	Put			179.81000	0.17981	3,484,740	10.44	0.00	0
R213	On	06/08/2020	Bond Future	9.30	Call			0.00000	0.00000	3,118,950	10.45	0.00	0
R213	On	06/08/2020	Bond Future	9.30	Put			120.29000	0.12029	3,457,210	10.45	0.00	0
R213	On	06/08/2020	Bond Future	9.31	Call			0.00000	0.00000	3,151,070	10.46	0.00	0
R213	On	06/08/2020	Bond Future	9.31	Put			60.83000	0.06083	3,429,870	10.46	0.00	0
Total R213 Option												0.00	0
Total For R213												0.00	0
R214	On	07/11/2019	Bond Future			9.82663	71.82702	9.77851	72.15309		14.23	0.00	0
R214	On	06/02/2020	Bond Future			9.89433	73.12617	9.84473	73.45833		13.98	0.00	0
R214	On	07/05/2020	Bond Future			9.95764	71.15797	9.90662	71.49600		14.37	0.00	0
R214	On	06/08/2020	Bond Future			10.01813	72.48235	9.96561	72.82667		14.80	0.00	0
Total R214 Future												0.00	0
R214	On	07/11/2019	Bond Future	10.01	Call			1,958.62000	1.95862	1,751,110	14.73	0.00	0
R214	On	07/11/2019	Bond Future	10.01	Put			411.54000	0.41154	530,100	14.73	0.00	0
R214	On	07/11/2019	Bond Future	10.02	Call			2,008.08000	2.00808	1,797,420	14.76	0.00	0
R214	On	07/11/2019	Bond Future	10.02	Put			395.38000	0.39538	510,790	14.76	0.00	0
R214	On	07/11/2019	Bond Future	10.00	Call			1,909.61000	1.90961	1,705,300	14.70	0.00	0
R214	On	07/11/2019	Bond Future	10.00	Put			428.24000	0.42824	550,000	14.70	0.00	0
R214	On	06/02/2020	Bond Future	9.71	Call			1,710.60000	1.71060	1,708,430	13.92	0.00	0
R214	On	06/02/2020	Bond Future	9.71	Put			2,625.46000	2.62546	2,955,450	13.92	0.00	0
R214	On	06/02/2020	Bond Future	9.72	Call			1,743.16000	1.74316	1,738,300	13.93	0.00	0
R214	On	06/02/2020	Bond Future	9.72	Put			2,589.48000	2.58948	2,916,780	13.93	0.00	0
R214	On	06/02/2020	Bond Future	9.73	Call			1,775.86000	1.77586	1,768,620	13.95	0.00	0
R214	On	06/02/2020	Bond Future	9.73	Put			2,553.74000	2.55374	2,878,660	13.95	0.00	0
R214	On	07/05/2020	Bond Future	9.76	Call			2,596.52000	2.59652	2,386,890	14.02	0.00	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,582.39000	3.58239	3,710,790	14.02	0.00	0
R214	On	07/05/2020	Bond Future	9.77	Call			2,628.91000	2.62891	2,418,000	14.04	0.00	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,546.85000	3.54685	3,673,970	14.04	0.00	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	07/05/2020	Bond Future	9.75	Call			2,564.55000	2.56455	2,356,190	14.01	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put			3,618.45000	3.61845	3,748,120	14.01	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Call			94.61000	0.09461	3,721,920	14.78	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put			0.00000	0.00000	3,971,630	14.78	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call			160.23000	0.16023	3,755,260	14.79	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put			0.00000	0.00000	3,939,350	14.79	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call			28.89000	0.02889	3,688,450	14.77	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put			0.00000	0.00000	4,003,880	14.77	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	
Total for Bond												1,335,126,143.11	12,487	1
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	
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	

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

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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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
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			687.41900	687.41900	689.99600	689.99600			20,622,570.00	3
GOVI	On	06/02/2020	GOVI			699.85200	699.85200	702.47700	702.47700			0.00	0
GOVI	On	07/05/2020	GOVI			712.58200	712.58200	715.25400	715.25400			0.00	0
GOVI	On	06/08/2020	GOVI			725.84500	725.84500	728.56700	728.56700			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total GOVI Future											20,622,570.00	3	
GOVI	On	07/11/2019	GOVI	672.91	Call			170,860.00000	17.08600	145,090,000		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			170,760.00000	17.07600	144,990,000		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			170,960.00000	17.09600	145,190,000		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			6,630.00000	0.66300	32,880,000		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			6,730.00000	0.67300	32,980,000		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			6,530.00000	0.65300	32,780,000		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			47,360.00000	4.73600	74,080,000		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			47,460.00000	4.74600	74,180,000		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			47,260.00000	4.72600	73,980,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.13	Call			4,370.00000	0.43700	0,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.13	Put			0.00000	0.00000	22,850,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.14	Call			4,270.00000	0.42700	0,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.14	Put			0.00000	0.00000	22,950,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.12	Call			4,470.00000	0.44700	0,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.12	Put			0.00000	0.00000	22,750,000		0.00	0
Total GOVI Option											0.00	0	
Total For GOVI											20,622,570.00	3	
Total for GOVI											20,622,570.00	3	
AL37	On	07/11/2019	Index Future			666.98900	666.98900	667.93000	667.93000			0.00	0
AL37	On	06/02/2020	Index Future			679.05300	679.05300	680.01200	680.01200			0.00	0
AL37	On	07/05/2020	Index Future			691.40500	691.40500	692.38000	692.38000			0.00	0
AL37	On	06/08/2020	Index Future			704.27400	704.27400	705.26800	705.26800			0.00	0
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	07/11/2019	Index Future			774.64200	774.64200	776.62100	776.62100			0.00	0
AL7T	On	06/02/2020	Index Future			788.65300	788.65300	790.66800	790.66800			0.00	0
AL7T	On	07/05/2020	Index Future			802.99900	802.99900	805.05000	805.05000			0.00	0
AL7T	On	06/08/2020	Index Future			817.94500	817.94500	820.03400	820.03400			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	07/11/2019			694.59400	694.59400	697.04500	697.04500			34,729,700.00	5	
ALBI	On	06/02/2020			707.15700	707.15700	709.65300	709.65300			0.00	0	
ALBI	On	07/05/2020			720.02000	720.02000	722.56000	722.56000			0.00	0	
ALBI	On	06/08/2020			733.42200	733.42200	736.00900	736.00900			0.00	0	
Total ALBI Future											34,729,700.00	5	
Total For ALBI											34,729,700.00	5	
IGOV	On	07/11/2019			261.93900	261.93900	262.03000	262.03000			0.00	0	
IGOV	On	06/02/2020			266.74200	266.74200	266.83400	266.83400			0.00	0	
IGOV	On	07/05/2020			271.65700	271.65700	271.75100	271.75100			0.00	0	
IGOV	On	06/08/2020			276.77600	276.77600	276.87100	276.87100			0.00	0	
Total IGOV Future											0.00	0	
Total For IGOV											0.00	0	
Total for Index											34,729,700.00	5	
JIBAR	On	18/12/2019			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			95.06000	95.06000	95.00000	95.00000			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 :											1,390,478,413.11	12,495	1
AA06	On	15/04/2021				100.00000	0.00000	99.51888			0.00	0	
Total AA06 SPOT											0.00	0	
Total For AA06											0.00	0	
AA06/JI	On	15/04/2021			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			8.18000	101.94849	8.18000	101.88151			32,720,000,000.00	4,000,000,000	1,000
Total AA07 SPOT											32,720,000,000.00	4,000,000,000	1,000
Total For AA07											32,720,000,000.00	4,000,000,000	1,000
AB01/R	On	24/11/2020			10.00000	110.44700	10.00000	110.36000			0.00	0	
Total AB01/R186 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 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	104.51733	10.84000	104.42509			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	101.43347	11.37000	101.34106			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	101.52462	11.81000	101.42866			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
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	43.14182	100.00000	42.85756			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	33.44507	100.00000	33.22471			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total 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
ABC12L On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400			0.00	0
Total ABC1234/R2022 SPOT									0.00	0
Total For ABC1234/R2022									0.00	0
ABCPI3 On 07/12/2023 Spot Bond			4.80000	4.80000	4.80000	286.08671			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	101.23035			0.00	0
Total ABFN08 SPOT									0.00	0
Total For ABFN08									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.85294			0.00	0
Total ABFN09 SPOT									0.00	0
Total For ABFN09									0.00	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	99.80673			0.00	0
Total ABFN10 SPOT									0.00	0
Total For ABFN10									0.00	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.95574			0.00	0 500
Total ABFN13 SPOT									0.00	0 500
Total For ABFN13									0.00	0 500
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.80472			0.00	0
Total ABFN14 SPOT									0.00	0
Total For ABFN14									0.00	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.12478			0.00	0 500
Total ABFN15 SPOT									0.00	0 500
Total For ABFN15									0.00	0 500
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.92557			0.00	0
Total ABFN16 SPOT									0.00	0
Total For ABFN16									0.00	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.30774			0.00	0
Total ABFN18 SPOT									0.00	0
Total For ABFN18									0.00	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.35548			0.00	0
Total ABFN20 SPOT									0.00	0
Total For ABFN20									0.00	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.17617			0.00	0
Total ABFN21 SPOT									0.00	0
Total For ABFN21									0.00	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.28484			0.00	0
Total ABFN22 SPOT									0.00	0
Total For ABFN22									0.00	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.93655			0.00	0
Total ABFN23 SPOT									0.00	0
Total For ABFN23									0.00	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.18805			0.00	0
Total ABFN24 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 ABFN24									0.00	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.49493			0.00	0
Total ABFN25 SPOT									0.00	0
Total For ABFN25									0.00	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.99785			0.00	0
Total ABFN26 SPOT									0.00	0
Total For ABFN26									0.00	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.35678			0.00	0 300
Total ABFN27 SPOT									0.00	0 300
Total For ABFN27									0.00	0 300
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.29665			0.00	0
Total ABFN28 SPOT									0.00	0
Total For ABFN28									0.00	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.61458			0.00	0
Total ABFN29 SPOT									0.00	0
Total For ABFN29									0.00	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.48599			0.00	0
Total ABFN30 SPOT									0.00	0
Total For ABFN30									0.00	0
ABFN3: On 15/11/2021 Spot Bond					0.00000	101.40258			0.00	0
Total ABFN31 SPOT									0.00	0
Total For ABFN31									0.00	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.61901			0.00	0
Total ABFN32 SPOT									0.00	0
Total For ABFN32									0.00	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.76540			0.00	0
Total ABFN33 SPOT									0.00	0
Total For ABFN33									0.00	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.78133			0.00	0
Total ABFN34 SPOT									0.00	0
Total For ABFN34									0.00	0
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.62771			0.00	0
Total ABFN35 SPOT									0.00	0
Total For ABFN35									0.00	0
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.84481			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ABFN36 SPOT									0.00	0
Total For ABFN36									0.00	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.69431			0.00	0
Total ABFN37 SPOT									0.00	0
Total For ABFN37									0.00	0
ABFN3i On 23/04/2022 Spot Bond					0.00000	99.89702			0.00	0
Total ABFN38 SPOT									0.00	0
Total For ABFN38									0.00	0
ABFN3i On 16/09/2022 Spot Bond					0.00000	100.70746			0.00	0
Total ABFN39 SPOT									0.00	0
Total For ABFN39									0.00	0
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.71949			0.00	0
Total ABFN40 SPOT									0.00	0
Total For ABFN40									0.00	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.72813			0.00	0
Total ABFN41 SPOT									0.00	0
Total For ABFN41									0.00	0
ABFN4i On 16/09/2029 Spot Bond					0.00000	100.73840			0.00	0
Total ABFN42 SPOT									0.00	0
Total For ABFN42									0.00	0
ABFN4i On 14/10/2022 Spot Bond					0.00000	100.08624			0.00	0
Total ABFN43 SPOT									0.00	0
Total For ABFN43									0.00	0
ABFN4i On 14/10/2024 Spot Bond					0.00000	100.08768			0.00	0
Total ABFN44 SPOT									0.00	0
Total For ABFN44									0.00	0
ABFN4i On 14/10/2026 Spot Bond					0.00000	100.08875			0.00	0
Total ABFN45 SPOT									0.00	0
Total For ABFN45									0.00	0
ABK10 On 14/02/2020 Spot Bond					0.00000	102.11749			0.00	0
Total ABK10 SPOT									0.00	0
Total For ABK10									0.00	0
ABK12 On 20/05/2022 Spot Bond					0.00000	101.76006			0.00	0
Total ABK12 SPOT									0.00	0
Total For ABK12									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABK6 On 05/06/2020 Spot Bond					0.00000	101.10735			0.00	0
Total ABK6 SPOT									0.00	0
Total For ABK6									0.00	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.63856			0.00	0
Total ABK8 SPOT									0.00	0
Total For ABK8									0.00	0
ABK9 On 18/11/2019 Spot Bond					0.00000	101.46027			0.00	0
Total ABK9 SPOT									0.00	0
Total For ABK9									0.00	0
ABKI02 On 05/06/2020 Spot Bond			6.33000	6.33000	6.33000	151.60732			0.00	0
Total ABKI02 SPOT									0.00	0
Total For ABKI02									0.00	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	76.14621	100.00000	75.61576			0.00	0
Total ABKI02/R212 SPOT									0.00	0
Total For ABKI02/R212									0.00	0
ABKI03 On 13/10/2021 Spot Bond			6.63000	6.63000	6.63000	132.10374			0.00	0
Total ABKI03 SPOT									0.00	0
Total For ABKI03									0.00	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	27.30629	100.00000	27.11608			0.00	0
Total ABKI03/R212 SPOT									0.00	0
Total For ABKI03/R212									0.00	0
ABKI04 On 13/03/2024 Spot Bond			7.97000	7.97000	7.97000	126.35732			0.00	0
Total ABKI04 SPOT									0.00	0
Total For ABKI04									0.00	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.72802	100.00000	10.65289			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	93.58102			0.00	0
Total ABKS1 SPOT									0.00	0
Total For ABKS1									0.00	0
ABN05 On 18/04/2021 Spot Bond			4.11000	203.52078	4.11000	203.38302			0.00	0
Total ABN05 SPOT									0.00	0
Total For ABN05									0.00	0
ABN61 On 31/01/2025 Spot Bond			4.17000	4.17000	4.17000	130.89923			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	
Total For ABN61									0.00	0	13
ABN62 On 31/03/2028 Spot Bond			4.47500	4.47500	4.47500	173.50390			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.14000	4.14000	4.14000	217.53738			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	97.74136			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.62500	9.62500	9.62500	107.84561			0.00	0	2
Total ABN79 SPOT									0.00	0	21
Total For ABN79									0.00	0	21
ABN80 On 31/03/2021 Spot Bond			7.55500	7.55500	7.55500	99.23957			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABN87 On 21/12/2026 Spot Bond			10.17000	10.17000	10.17000	105.03656			0.00	0	
Total ABN87 SPOT									0.00	0	
Total For ABN87									0.00	0	
ABS11 On 09/04/2021 Spot Bond			7.58000	102.82775	7.58000	102.76506			0.00	0	620
Total ABS11 SPOT									0.00	0	620
Total For ABS11									0.00	0	620
ABS12 On 14/05/2020 Spot Bond			7.73000	104.84665	7.73000	104.78184			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.04654	9.20000	103.97028			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	107.40723	8.26000	107.33638			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS14 On 11/11/2020 Spot Bond			7.52500	105.88235	7.52500	105.81861			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABS15 On 11/11/2022 Spot Bond			8.21500	108.43168	8.21500	108.36054			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ABS15 SPOT									0.00	0
Total For ABS15									0.00	0
ABS16 On 11/11/2025 Spot Bond			8.42000	113.81641	8.42000	113.73991			0.00	0
Total ABS16 SPOT									0.00	0
Total For ABS16									0.00	0
ABS17 On 11/11/2027 Spot Bond			8.97000	114.10719	8.97000	114.02560			0.00	0 1,500
Total ABS17 SPOT									0.00	0 1,500
Total For ABS17									0.00	0 1,500
ABS18 On 26/09/2023 Spot Bond			8.25500	105.89441	8.25500	105.82384			0.00	0
Total ABS18 SPOT									0.00	0
Total For ABS18									0.00	0
ABS6 On 01/06/2020 Spot Bond			7.66000	103.48496	7.66000	103.42121			0.00	0
Total ABS6 SPOT									0.00	0
Total For ABS6									0.00	0
ABS7 On 11/09/2026 Spot Bond			8.85000	100.69689	8.85000	100.62504			0.00	0
Total ABS7 SPOT									0.00	0
Total For ABS7									0.00	0
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.96172	100.00000	9.89536			0.00	0
Total ABS7/R186 SPOT									0.00	0
Total For ABS7/R186									0.00	0
ABS12 On 07/12/2023 Spot Bond			3.65000	3.65000	3.65000	298.25062			0.00	0
Total ABS12 SPOT									0.00	0
Total For ABS12									0.00	0
ABS14 On 31/01/2022 Spot Bond			3.35000	159.70080	3.35000	159.60270			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABX01 On 10/07/2024 Spot Bond			11.07000	11.07000	11.07000	102.42873			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
ACL08E On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400			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	100.73387			0.00	0
Total ACL097 SPOT									0.00	0
Total For ACL097									0.00	0
ACL09E On 20/12/2025 Spot Bond					0.00000	100.71881			0.00	0
Total ACL098 SPOT									0.00	0
Total For ACL098									0.00	0
ACL104 On 20/12/2019 Spot Bond			7.88000	7.88000	7.88000	101.12459			0.00	0
Total ACL104 SPOT									0.00	0
Total For ACL104									0.00	0
ACL127 On 20/09/2021 Spot Bond					0.00000	243.21209			0.00	0
Total ACL127 SPOT									0.00	0
Total For ACL127									0.00	0
ACL12E On 20/09/2021 Spot Bond					0.00000	243.21081			0.00	0
Total ACL128 SPOT									0.00	0
Total For ACL128									0.00	0
ACL12E On 20/09/2021 Spot Bond					0.00000	100.70020			0.00	0
Total ACL129 SPOT									0.00	0
Total For ACL129									0.00	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400			0.00	0
Total ACL142/JIBAR SPOT									0.00	0
Total For ACL142/JIBAR									0.00	0
ACL14E On 20/12/2021 Spot Bond					0.00000	100.70249			0.00	0
Total ACL145 SPOT									0.00	0
Total For ACL145									0.00	0
ACL18E On 20/09/2022 Spot Bond					0.00000	99.88151			0.00	0
Total ACL185 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 ACL185									0.00	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.07691			0.00	0
Total ACL187 SPOT									0.00	0
Total For ACL187									0.00	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.71518			0.00	0
Total ACL188 SPOT									0.00	0
Total For ACL188									0.00	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.71755			0.00	0
Total ACL193 SPOT									0.00	0
Total For ACL193									0.00	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.71755			0.00	0
Total ACL194 SPOT									0.00	0
Total For ACL194									0.00	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.73039			0.00	0
Total ACL201 SPOT									0.00	0
Total For ACL201									0.00	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.73039			0.00	0
Total ACL202 SPOT									0.00	0
Total For ACL202									0.00	0
ACL203 On 30/01/2023 Spot Bond					0.00000	165.32902			0.00	0
Total ACL203 SPOT									0.00	0
Total For ACL203									0.00	0
ACL204 On 14/02/2023 Spot Bond					0.00000	168.02071			0.00	0
Total ACL204 SPOT									0.00	0
Total For ACL204									0.00	0
ACL214 On 20/09/2020 Spot Bond					0.00000	98.20216			0.00	0
Total ACL214 SPOT									0.00	0
Total For ACL214									0.00	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.69343			0.00	0
Total ACL217 SPOT									0.00	0
Total For ACL217									0.00	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.66223			0.00	0
Total ACL218 SPOT									0.00	0
Total For ACL218									0.00	0
ACL220 On 26/01/2021 Spot Bond					0.00000	99.76787			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ACL220 SPOT									0.00	0
Total For ACL220									0.00	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.69039			0.00	0
Total ACL221 SPOT									0.00	0
Total For ACL221									0.00	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.67907			0.00	0
Total ACL222 SPOT									0.00	0
Total For ACL222									0.00	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.47429			0.00	0
Total AECI01 SPOT									0.00	0
Total For AECI01									0.00	0
AECI02 On 11/09/2023 Spot Bond					0.00000	102.71430			0.00	0
Total AECI02 SPOT									0.00	0
Total For AECI02									0.00	0
AECI03 On 21/11/2022 Spot Bond					0.00000	101.33839			0.00	0
Total AECI03 SPOT									0.00	0
Total For AECI03									0.00	0
AECI04 On 21/11/2023 Spot Bond					0.00000	101.34627			0.00	0
Total AECI04 SPOT									0.00	0
Total For AECI04									0.00	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.28051			0.00	0
Total AGL01 SPOT									0.00	0
Total For AGL01									0.00	0
AGL02 On 11/04/2024 Spot Bond					0.00000	102.02151			0.00	0
Total AGL02 SPOT									0.00	0
Total For AGL02									0.00	0
AGT01 On 10/10/2023 Spot Bond					0.00000	102.65389			0.00	0
Total AGT01 SPOT									0.00	0
Total For AGT01									0.00	0
AGT02 On 28/11/2024 Spot Bond					0.00000	102.36375			0.00	0
Total AGT02 SPOT									0.00	0
Total For AGT02									0.00	0
AHF2A3 On 18/07/2021 Spot Bond					0.00000	99.99988			0.00	0
Total AHF2A3 SPOT									0.00	0
Total For AHF2A3									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.75732			0.00	0
Total AHF2B3 SPOT									0.00	0
Total For AHF2B3									0.00	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.75933			0.00	0
Total AHF2C3 SPOT									0.00	0
Total For AHF2C3									0.00	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.99994			0.00	0
Total AHF3A5 SPOT									0.00	0
Total For AHF3A5									0.00	0
AHF3AI On 18/04/2022 Spot Bond					0.00000	99.99994			0.00	0
Total AHF3A6 SPOT									0.00	0
Total For AHF3A6									0.00	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.99991			0.00	0
Total AHF3B4 SPOT									0.00	0
Total For AHF3B4									0.00	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.99988			0.00	0
Total AHF3B5 SPOT									0.00	0
Total For AHF3B5									0.00	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.99977			0.00	0
Total AHF3C4 SPOT									0.00	0
Total For AHF3C4									0.00	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.99972			0.00	0
Total AHF3C5 SPOT									0.00	0
Total For AHF3C5									0.00	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.84139			0.00	0
Total AHF5A1 SPOT									0.00	0
Total For AHF5A1									0.00	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.36838			0.00	100,000,000
Total AHF5A2 SPOT									0.00	100,000,000
Total For AHF5A2									0.00	100,000,000
AHF5A: On 21/08/2023 Spot Bond			9.08500	104.07964	9.08500	104.00428			0.00	0
Total AHF5A3 SPOT									0.00	0
Total For AHF5A3									0.00	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.41565			0.00	0
Total AHF5B1 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 AHF5B1									0.00	0
AHF5C On 21/08/2023 Spot Bond					0.00000	101.47865			0.00	0
Total AHF5C1 SPOT									0.00	0
Total For AHF5C1									0.00	0
AHF5D On 21/08/2023 Spot Bond					0.00000	101.91900			0.00	0
Total AHF5D1 SPOT									0.00	0
Total For AHF5D1									0.00	0
AHF6A On 21/08/2022 Spot Bond					0.00000	100.26317			0.00	0
Total AHF6A1 SPOT									0.00	0
Total For AHF6A1									0.00	0
AHF6A On 21/08/2024 Spot Bond					0.00000	100.27086			0.00	0
Total AHF6A2 SPOT									0.00	0
Total For AHF6A2									0.00	0
AHF6B On 21/08/2024 Spot Bond					0.00000	100.28009			0.00	0
Total AHF6B1 SPOT									0.00	0
Total For AHF6B1									0.00	0
AHF6C On 21/08/2024 Spot Bond					0.00000	100.29241			0.00	0
Total AHF6C1 SPOT									0.00	0
Total For AHF6C1									0.00	0
AHF6D On 21/08/2024 Spot Bond					0.00000	100.37900			0.00	0
Total AHF6D1 SPOT									0.00	0
Total For AHF6D1									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total AIG2U SPOT									0.00	0
Total For AIG2U									0.00	0
AIR02 On 30/04/2023 Spot Bond			8.95000	107.81852	8.95000	113.56443			0.00	0
Total AIR02 SPOT									0.00	0
Total For AIR02									0.00	0
AIR04 On 29/05/2024 Spot Bond			8.58500	106.11509	8.58500	106.04240			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			10.62000	100.02870	10.62000	99.94436			0.00	0
Total AIR05 SPOT									0.00	0
Total For AIR05									0.00	0
AIRL01 On 30/04/2028 Spot Bond			4.57500	176.16925	4.57500	179.47103			0.00	0
Total AIRL01 SPOT									0.00	0
Total For AIRL01									0.00	0
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
APF04 On 21/10/2021 Spot Bond					0.00000	99.92904			0.00	0
Total APF04 SPOT									0.00	0
Total For APF04									0.00	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.75779			0.00	0
Total APF05 SPOT									0.00	0
Total For APF05									0.00	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.86428			0.00	0
Total APF06 SPOT									0.00	0
Total For APF06									0.00	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.56736			0.00	0
Total APF07 SPOT									0.00	0
Total For APF07									0.00	0
APF08 On 24/07/2021 Spot Bond					0.00000	99.86500			0.00	0
Total APF08 SPOT									0.00	0
Total For APF08									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
APF09 On 24/07/2023 Spot Bond					0.00000	99.86144			0.00	0
Total APF09 SPOT									0.00	0
Total For APF09									0.00	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.89939			0.00	0
Total APF10 SPOT									0.00	0
Total For APF10									0.00	0
APF11 On 16/09/2020 Spot Bond					0.00000	100.72303			0.00	0
Total APF11 SPOT									0.00	0
Total For APF11									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For AS266U									0.00	0
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
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS367U SPOT									0.00	0
Total For AS367U									0.00	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS377U SPOT									0.00	0
Total For AS377U									0.00	0
ASN02L On 07/12/2033 Spot Bond			4.39000	235.96510	4.39000	235.80006			0.00	0
Total ASN022 SPOT									0.00	0
Total For ASN022									0.00	0
ASN03L On 10/11/2019 Spot Bond					0.00000	101.61804			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ASN036 SPOT									0.00	0
Total For ASN036									0.00	0
ASN03: On 07/12/2033 Spot Bond			4.40500	211.56631	4.40500	211.41808			0.00	0
Total ASN037 SPOT									0.00	0
Total For ASN037									0.00	0
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	99.90648			0.00	0
Total ASN058 SPOT									0.00	0
Total For ASN058									0.00	0
ASN05: On 28/04/2020 Spot Bond					0.00000	99.76645			0.00	0
Total ASN059 SPOT									0.00	0
Total For ASN059									0.00	0
ASN06: On 30/04/2020 Spot Bond					0.00000	101.94436			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	101.71613			0.00	0
Total ASN069 SPOT									0.00	0
Total For ASN069									0.00	0
ASN07: On 20/06/2020 Spot Bond					0.00000	100.78367			0.00	0
Total ASN078 SPOT									0.00	0
Total For ASN078									0.00	0
ASN08: On 20/09/2020 Spot Bond					0.00000	100.66994			0.00	0
Total ASN080 SPOT									0.00	0
Total For ASN080									0.00	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.31195			0.00	0
Total ASN083 SPOT									0.00	0
Total For ASN083									0.00	0
ASN08: On 03/09/2020 Spot Bond					0.00000	101.21901			0.00	0
Total ASN084 SPOT									0.00	0
Total For ASN084									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN08: On 01/10/2020 Spot Bond					0.00000	139.88758			0.00	0
Total ASN087 SPOT									0.00	0
Total For ASN087									0.00	0
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	99.93147			0.00	0
Total ASN092 SPOT									0.00	0
Total For ASN092									0.00	0
ASN09: On 10/11/2020 Spot Bond					0.00000	101.63481			0.00	0
Total ASN096 SPOT									0.00	0
Total For ASN096									0.00	0
ASN09: On 20/12/2020 Spot Bond					0.00000	91.11142			0.00	0
Total ASN099 SPOT									0.00	0
Total For ASN099									0.00	0
ASN11: On 02/12/2020 Spot Bond					0.00000	101.13376			0.00	0
Total ASN111 SPOT									0.00	0
Total For ASN111									0.00	0
ASN11: On 07/03/2021 Spot Bond					0.00000	100.95296			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	100.88072			0.00	0
Total ASN121 SPOT									0.00	0
Total For ASN121									0.00	0
ASN13: On 20/12/2020 Spot Bond					0.00000	100.87321			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			4.08000	157.19200	4.08000	157.08626			0.00	0
Total ASN137 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 ASN137									0.00	0
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	101.60838			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	87.13108			0.00	0
Total ASN145 SPOT									0.00	0
Total For ASN145									0.00	0
ASN14(On 04/05/2021 Spot Bond					0.00000	101.83063			0.00	0
Total ASN146 SPOT									0.00	0
Total For ASN146									0.00	0
ASN14(On 04/05/2021 Spot Bond					0.00000	101.84574			0.00	0
Total ASN147 SPOT									0.00	0
Total For ASN147									0.00	0
ASN14(On 31/01/2022 Spot Bond			4.12500	157.03895	4.12500	156.93276			0.00	0
Total ASN149 SPOT									0.00	0
Total For ASN149									0.00	0
ASN15(On 31/05/2021 Spot Bond					0.00000	55.08635			0.00	0
Total ASN150 SPOT									0.00	0
Total For ASN150									0.00	0
ASN15(On 02/06/2021 Spot Bond					0.00000	101.15873			0.00	0
Total ASN152 SPOT									0.00	0
Total For ASN152									0.00	0
ASN15(On 31/03/2028 Spot Bond			5.06500	166.24801	5.06500	166.12276			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
ASN15(On 06/07/2021 Spot Bond					0.00000	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 ASN157 SPOT									0.00	0
Total For ASN157									0.00	0
ASN157 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
ASN160 On 08/08/2021 Spot Bond					0.00000	101.77173			0.00	0
Total ASN160 SPOT									0.00	0
Total For ASN160									0.00	0
ASN161 On 19/08/2021 Spot Bond					0.00000	101.46362			0.00	0
Total ASN161 SPOT									0.00	0
Total For ASN161									0.00	0
ASN162 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
ASN164 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
ASN165 On 20/06/2021 Spot Bond					0.00000	101.40987			0.00	0
Total ASN165 SPOT									0.00	0
Total For ASN165									0.00	0
ASN171 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
ASN173 On 02/12/2019 Spot Bond					0.00000	101.08399			0.00	0
Total ASN174 SPOT									0.00	0
Total For ASN174									0.00	0
ASN175 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
ASN177 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
ASN180 On 20/06/2022 Spot Bond					0.00000	100.76965			0.00	0
Total ASN181 SPOT									0.00	0
Total For ASN181									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN19 On 12/06/2020 Spot Bond					0.00000	100.84638			0.00	0
Total ASN190 SPOT									0.00	0
Total For ASN190									0.00	0
ASN19 On 30/06/2022 Spot Bond					0.00000	100.45309			0.00	0
Total ASN194 SPOT									0.00	0
Total For ASN194									0.00	0
ASN19 On 31/01/2038 Spot Bond			4.73000	102.13540	4.73000	102.06141			0.00	0
Total ASN195 SPOT									0.00	0
Total For ASN195									0.00	0
ASN19 On 20/06/2022 Spot Bond					0.00000	100.65496			0.00	0
Total ASN196 SPOT									0.00	0
Total For ASN196									0.00	0
ASN20 On 20/06/2022 Spot Bond					0.00000	100.66115			0.00	0
Total ASN203 SPOT									0.00	0
Total For ASN203									0.00	0
ASN20 On 20/06/2022 Spot Bond					0.00000	100.68870			0.00	0
Total ASN204 SPOT									0.00	0
Total For ASN204									0.00	0
ASN20 On 24/08/2021 Spot Bond					0.00000	101.50041			0.00	0
Total ASN208 SPOT									0.00	0
Total For ASN208									0.00	0
ASN20 On 24/08/2025 Spot Bond					0.00000	101.63645			0.00	0
Total ASN209 SPOT									0.00	0
Total For ASN209									0.00	0
ASN21 On 28/08/2020 Spot Bond					0.00000	101.18142			0.00	0
Total ASN210 SPOT									0.00	0
Total For ASN210									0.00	0
ASN21 On 29/08/2022 Spot Bond					0.00000	101.21959			0.00	0
Total ASN214 SPOT									0.00	0
Total For ASN214									0.00	0
ASN24 On 09/03/2020 Spot Bond					0.00000	100.98713			0.00	0
Total ASN243 SPOT									0.00	0
Total For ASN243									0.00	0
ASN25 On 29/05/2021 Spot Bond					0.00000	101.15175			0.00	0
Total ASN255 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 ASN255									0.00	0
ASN26 On 20/06/2023 Spot Bond					0.00000	100.76814			0.00	33,333,334
Total ASN264 SPOT									0.00	33,333,334
Total For ASN264									0.00	33,333,334
ASN27 On 20/06/2023 Spot Bond					0.00000	100.65873			0.00	0
Total ASN274 SPOT									0.00	0
Total For ASN274									0.00	0
ASN27 On 15/08/2023 Spot Bond					0.00000	101.55064			0.00	0
Total ASN278 SPOT									0.00	0
Total For ASN278									0.00	0
ASN27 On 20/08/2048 Spot Bond					0.00000	101.45876			0.00	0
Total ASN279 SPOT									0.00	0
Total For ASN279									0.00	0
ASN28 On 21/08/2023 Spot Bond					0.00000	101.41250			0.00	0
Total ASN280 SPOT									0.00	0
Total For ASN280									0.00	0
ASN28 On 13/09/2025 Spot Bond					0.00000	100.87842			0.00	0
Total ASN286 SPOT									0.00	0
Total For ASN286									0.00	0
ASN29 On 26/09/2023 Spot Bond					0.00000	100.56235			0.00	0
Total ASN291 SPOT									0.00	0
Total For ASN291									0.00	0
ASN30 On 20/12/2023 Spot Bond					0.00000	100.68890			0.00	0
Total ASN300 SPOT									0.00	0
Total For ASN300									0.00	0
ASN31 On 20/12/2023 Spot Bond					0.00000	100.81326			0.00	0
Total ASN310 SPOT									0.00	0
Total For ASN310									0.00	0
ASN31 On 17/01/2020 Spot Bond					0.00000	104.75586			0.00	0
Total ASN314 SPOT									0.00	0
Total For ASN314									0.00	0
ASN31 On 20/01/2021 Spot Bond					0.00000	100.94812			0.00	0
Total ASN315 SPOT									0.00	0
Total For ASN315									0.00	0
ASN31 On 30/04/2020 Spot Bond					0.00000	101.96403			0.00	0 14,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ASN316 SPOT									0.00	0 14,200
Total For ASN316									0.00	0 14,200
ASN31: On 30/03/2020 Spot Bond					0.00000	100.39740			0.00	0
Total ASN317 SPOT									0.00	0
Total For ASN317									0.00	0
ASN31: On 31/03/2029 Spot Bond			4.36500	4.36500	4.36500	93.95400			0.00	0
Total ASN318 SPOT									0.00	0
Total For ASN318									0.00	0
ASN31: On 28/02/2033 Spot Bond			4.55500	4.55500	4.55500	91.06769			0.00	0
Total ASN319 SPOT									0.00	0
Total For ASN319									0.00	0
ASN32: On 20/06/2024 Spot Bond					0.00000	100.66532			0.00	0
Total ASN327 SPOT									0.00	0
Total For ASN327									0.00	0
ASN32: On 20/06/2024 Spot Bond					0.00000	100.72507			0.00	0
Total ASN328 SPOT									0.00	0
Total For ASN328									0.00	0
ASN33: On 09/05/2024 Spot Bond					0.00000	101.65318			0.00	0
Total ASN333 SPOT									0.00	0
Total For ASN333									0.00	0
ASN33: On 20/06/2024 Spot Bond					0.00000	100.66849			0.00	0
Total ASN335 SPOT									0.00	0
Total For ASN335									0.00	0
ASN33: On 31/01/2038 Spot Bond			4.49000	105.60519	4.49000	105.53068			0.00	0
Total ASN337 SPOT									0.00	0
Total For ASN337									0.00	0
ASN34: On 20/06/2024 Spot Bond					0.00000	100.69641			0.00	0
Total ASN341 SPOT									0.00	0
Total For ASN341									0.00	0
ASN34: On 12/02/2021 Spot Bond					0.00000	101.52505			0.00	0
Total ASN342 SPOT									0.00	0
Total For ASN342									0.00	0
ASN34: On 12/02/2021 Spot Bond					0.00000	101.52505			0.00	0
Total ASN344 SPOT									0.00	0
Total For ASN344									0.00	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	100.65490			0.00	0
Total ASN346 SPOT									0.00	0
Total For ASN346									0.00	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.68886			0.00	0
Total ASN351 SPOT									0.00	0
Total For ASN351									0.00	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.67754			0.00	0
Total ASN354 SPOT									0.00	0
Total For ASN354									0.00	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.67754			0.00	0
Total ASN358 SPOT									0.00	0
Total For ASN358									0.00	0
ASN36 On 30/08/2024 Spot Bond					0.00000	101.19541			0.00	0
Total ASN365 SPOT									0.00	0
Total For ASN365									0.00	0
ASN36 On 20/06/2024 Spot Bond					0.00000	100.68274			0.00	0
Total ASN369 SPOT									0.00	0
Total For ASN369									0.00	0
ASN37 On 20/12/2024 Spot Bond					0.00000	100.41233			0.00	0
Total ASN373 SPOT									0.00	0
Total For ASN373									0.00	0
ASN37 On 20/12/2024 Spot Bond					0.00000	100.34731			0.00	0
Total ASN374 SPOT									0.00	0
Total For ASN374									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	101.55445			0.00	0
Total BAW18 SPOT									0.00	0
Total For BAW18									0.00	0
BAW19 On 05/12/2020 Spot Bond			7.80500	105.44009	7.80500	105.37393			0.00	0 1,000
Total BAW19 SPOT									0.00	0 1,000
Total For BAW19									0.00	0 1,000
BAW21 On 24/03/2022 Spot Bond			7.83000	103.85878	7.83000	103.79306			0.00	0
Total BAW21 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 BAW21									0.00	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.66556	9.30000	100.59016			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	101.91303			0.00	0
Total BAW22 SPOT									0.00	0
Total For BAW22									0.00	0
BAW25 On 08/05/2020 Spot Bond					0.00000	102.12452			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	102.08849			0.00	0
Total BAW28 SPOT									0.00	0
Total For BAW28									0.00	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.35859			0.00	0
Total BAW29 SPOT									0.00	0
Total For BAW29									0.00	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.97800			0.00	0
Total BAW30 SPOT									0.00	0
Total For BAW30									0.00	0
BAW31 On 30/09/2022 Spot Bond					0.00000	100.40898			0.00	0
Total BAW31 SPOT									0.00	0
Total For BAW31									0.00	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.92247			0.00	0
Total BAYA57 SPOT									0.00	0
Total For BAYA57									0.00	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.59354			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	104.46724			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total BAYA60 SPOT									0.00	0
Total For BAYA60									0.00	0
BAYA6 On 30/06/2020 Spot Bond					0.00000	100.59011			0.00	0
Total BAYA61 SPOT									0.00	0
Total For BAYA61									0.00	0
BAYA6 On 30/09/2020 Spot Bond					0.00000	100.55625			0.00	0
Total BAYA62 SPOT									0.00	0
Total For BAYA62									0.00	0
BAYA6 On 30/11/2020 Spot Bond					0.00000	102.58809			0.00	0
Total BAYA63 SPOT									0.00	0
Total For BAYA63									0.00	0
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.56107			0.00	0
Total BAYA64 SPOT									0.00	0
Total For BAYA64									0.00	0
BAYA6 On 30/09/2020 Spot Bond					0.00000	101.25693			0.00	0
Total BAYA65 SPOT									0.00	0
Total For BAYA65									0.00	0
BAYA6 On 31/03/2021 Spot Bond					0.00000	100.55635			0.00	0
Total BAYA66 SPOT									0.00	0
Total For BAYA66									0.00	0
BAYA6 On 31/03/2023 Spot Bond			10.98500	10.98500	10.98500	101.06589			0.00	0
Total BAYA67 SPOT									0.00	0
Total For BAYA67									0.00	0
BAYA6 On 30/06/2021 Spot Bond					0.00000	100.52506			0.00	0
Total BAYA69 SPOT									0.00	0
Total For BAYA69									0.00	0
BAYA7 On 30/06/2021 Spot Bond					0.00000	100.52506			0.00	0
Total BAYA70 SPOT									0.00	0
Total For BAYA70									0.00	0
BAYA7 On 30/06/2021 Spot Bond					0.00000	100.52506			0.00	0
Total BAYA71 SPOT									0.00	0
Total For BAYA71									0.00	0
BAYA7 On 31/03/2026 Spot Bond			11.68000	11.68000	11.68000	102.80635			0.00	0 2,130
Total BAYA72 SPOT									0.00	0 2,130
Total For BAYA72									0.00	0 2,130

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.00335			0.00	0
Total BAYA73 SPOT									0.00	0
Total For BAYA73									0.00	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.54903			0.00	0
Total BAYA74 SPOT									0.00	0
Total For BAYA74									0.00	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.85583			0.00	0
Total BAYA75 SPOT									0.00	0
Total For BAYA75									0.00	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.85589			0.00	0
Total BAYA76 SPOT									0.00	0
Total For BAYA76									0.00	0
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.53400			0.00	0
Total BAYA77 SPOT									0.00	0
Total For BAYA77									0.00	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.70525			0.00	0
Total BAYB07 SPOT									0.00	0
Total For BAYB07									0.00	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	103.40137			0.00	0
Total BAYB08 SPOT									0.00	0
Total For BAYB08									0.00	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	100.72930			0.00	0
Total BAYB11 SPOT									0.00	0
Total For BAYB11									0.00	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.63338			0.00	0
Total BAYB12 SPOT									0.00	0
Total For BAYB12									0.00	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.64450			0.00	0
Total BAYB13 SPOT									0.00	0
Total For BAYB13									0.00	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.64450			0.00	0
Total BAYB14 SPOT									0.00	0
Total For BAYB14									0.00	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.64450			0.00	0
Total BAYB15 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 BAYB15									0.00	0
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.30203			0.00	0
Total BAYB16 SPOT									0.00	0
Total For BAYB16									0.00	0
BAYB16 On 30/09/2022 Spot Bond					0.00000	100.64516			0.00	0
Total BAYB17 SPOT									0.00	0
Total For BAYB17									0.00	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.64516			0.00	0
Total BAYB18 SPOT									0.00	0
Total For BAYB18									0.00	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.64516			0.00	0
Total BAYB19 SPOT									0.00	0
Total For BAYB19									0.00	0
BAYD19 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
BAYD21 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
BAYD31 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
BAYD41 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
BAYD51 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
BAYD61 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	100.99837			0.00	0
Total BC125 SPOT									0.00	0
Total For BC125									0.00	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.50708			0.00	0 10,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total BCJ15 SPOT									0.00	0 10,000
Total For BCJ15									0.00	0 10,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.87895			0.00	0
Total BCJ16 SPOT									0.00	0
Total For BCJ16									0.00	0
BD0302 On 18/04/2028 Spot Bond			8.62500	8.62500	8.62500	97.00130			0.00	0
Total BD0302 SPOT									0.00	0
Total For BD0302									0.00	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.26803	100.00000	8.21325			0.00	0
Total BD302U SPOT									0.00	0
Total For BD302U									0.00	0
BDX21 On 05/08/2033 Spot Bond					0.00000	101.82540			0.00	0
Total BDX211 SPOT									0.00	0
Total For BDX211									0.00	0
BDX31 On 05/03/2023 Spot Bond					0.00000	104.00633			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	101.86323			0.00	0 10
Total BGL01 SPOT									0.00	0 10
Total For BGL01									0.00	0 10
BGL02 On 19/11/2019 Spot Bond			8.54000	104.70704	8.54000	104.63409			0.00	0
Total BGL02 SPOT									0.00	0
Total For BGL02									0.00	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.77272			0.00	0
Total BGL03 SPOT									0.00	0
Total For BGL03									0.00	0
BGL04 On 05/02/2020 Spot Bond			7.98500	102.62280	7.98500	102.55702			0.00	0
Total BGL04 SPOT									0.00	0
Total For BGL04									0.00	0
BGL05 On 04/09/2020 Spot Bond			9.68000	102.81746	9.68000	102.73739			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	102.93897			0.00	0
Total BGL06 SPOT									0.00	0
Total For BGL06									0.00	0
BGL07 On 03/09/2022 Spot Bond			9.58500	106.99725	9.58500	106.91471			0.00	0
Total BGL07 SPOT									0.00	0
Total For BGL07									0.00	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.29168			0.00	0
Total BGL08 SPOT									0.00	0
Total For BGL08									0.00	0
BGL09 On 29/09/2020 Spot Bond			9.38000	102.45233	9.38000	102.37496			0.00	0
Total BGL09 SPOT									0.00	0
Total For BGL09									0.00	0
BGL10 On 05/05/2021 Spot Bond					0.00000	105.66590			0.00	0
Total BGL10 SPOT									0.00	0
Total For BGL10									0.00	0
BGL11 On 05/05/2021 Spot Bond			10.16000	108.86062	10.16000	108.77271			0.00	0
Total BGL11 SPOT									0.00	0
Total For BGL11									0.00	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.79045			0.00	0
Total BGL12 SPOT									0.00	0
Total For BGL12									0.00	0
BGL13 On 20/08/2021 Spot Bond			8.58500	107.19429	8.58500	107.12087			0.00	0
Total BGL13 SPOT									0.00	0
Total For BGL13									0.00	0
BGL14 On 03/11/2021 Spot Bond					0.00000	106.40405			0.00	0
Total BGL14 SPOT									0.00	0
Total For BGL14									0.00	0
BGL15 On 17/03/2022 Spot Bond					0.00000	105.08631			0.00	0
Total BGL15 SPOT									0.00	0
Total For BGL15									0.00	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.55779			0.00	0
Total BGL16 SPOT									0.00	0
Total For BGL16									0.00	0
BGL17 On 14/08/2024 Spot Bond					0.00000	107.85301			0.00	0
Total BGL17 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 BGL17										0.00	0
BGL18 On 30/09/2022 Spot Bond					0.00000	103.46990				0.00	0
Total BGL18 SPOT										0.00	0
Total For BGL18										0.00	0
BGL19 On 29/09/2024 Spot Bond					0.00000	103.85797				0.00	0
Total BGL19 SPOT										0.00	0
Total For BGL19										0.00	0
BGT01 On 12/09/2022 Spot Bond					0.00000	108.27931				0.00	1,000,000,000 510
Total BGT01 SPOT										0.00	1,000,000,000 510
Total For BGT01										0.00	1,000,000,000 510
BID07 On 30/06/2020 Spot Bond					0.00000	100.69209				0.00	0
Total BID07 SPOT										0.00	0
Total For BID07										0.00	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.69848				0.00	0
Total BID08 SPOT										0.00	0
Total For BID08										0.00	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.53948				0.00	0
Total BID09 SPOT										0.00	0
Total For BID09										0.00	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.45483				0.00	0
Total BID10 SPOT										0.00	0
Total For BID10										0.00	0
BID11 On 15/11/2023 Spot Bond			8.32500	108.46082	8.32500	108.38872				0.00	0
Total BID11 SPOT										0.00	0
Total For BID11										0.00	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.92910				0.00	0
Total BID12 SPOT										0.00	0
Total For BID12										0.00	0
BID13 On 14/06/2024 Spot Bond					0.00000	100.72748				0.00	0
Total BID13 SPOT										0.00	0
Total For BID13										0.00	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	102.08221				0.00	0
Total BNPP01 SPOT										0.00	0
Total For BNPP01										0.00	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	107.74773				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total BNPP02 SPOT									0.00	0
Total For BNPP02									0.00	0
BNPP0: On 21/02/2023 Spot Bond					0.00000	101.50998			0.00	0
Total BNPP04 SPOT									0.00	0
Total For BNPP04									0.00	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.58711			0.00	0
Total BPPF02 SPOT									0.00	0
Total For BPPF02									0.00	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	101.03743			0.00	0
Total BPPF04 SPOT									0.00	0
Total For BPPF04									0.00	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.56349			0.00	0
Total BPPF08 SPOT									0.00	0
Total For BPPF08									0.00	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.05921			0.00	0
Total BPPF11 SPOT									0.00	0
Total For BPPF11									0.00	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.50841			0.00	0
Total BPPF13 SPOT									0.00	0
Total For BPPF13									0.00	0
BPPF1: On 22/03/2020 Spot Bond					0.00000	100.53985			0.00	0
Total BPPF15 SPOT									0.00	0
Total For BPPF15									0.00	0
BPPF1: On 23/07/2020 Spot Bond					0.00000	99.90064			0.00	0
Total BPPF16 SPOT									0.00	0
Total For BPPF16									0.00	0
BPPF1: On 23/01/2020 Spot Bond					0.00000	99.89839			0.00	0
Total BPPF17 SPOT									0.00	0
Total For BPPF17									0.00	0
BS2A1: 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
BS2A2: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BS2B1 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
BS2C1 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	100.52230			0.00	0
Total BWZ20A SPOT									0.00	0
Total For BWZ20A									0.00	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.51643			0.00	0
Total BWZ21B SPOT									0.00	0
Total For BWZ21B									0.00	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.67339			0.00	0
Total BWZJ19 SPOT									0.00	0
Total For BWZJ19									0.00	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.68955			0.00	0
Total BWZJ21 SPOT									0.00	0
Total For BWZJ21									0.00	0
BWZJ2 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
BX161L 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For BYA68U									0.00	0
BYB10I 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	101.53306			0.00	0
Total CBL20 SPOT									0.00	0
Total For CBL20									0.00	0
CBL22 On 06/05/2020 Spot Bond			7.90000	104.18704	7.90000	104.12125			0.00	0
Total CBL22 SPOT									0.00	0
Total For CBL22									0.00	0
CBL24 On 02/11/2020 Spot Bond					0.00000	103.34236			0.00	0
Total CBL24 SPOT									0.00	0
Total For CBL24									0.00	0
CBL26 On 06/05/2021 Spot Bond			7.90500	109.63591	7.90500	109.56665			0.00	0
Total CBL26 SPOT									0.00	0
Total For CBL26									0.00	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.25681			0.00	0
Total CBL27 SPOT									0.00	0
Total For CBL27									0.00	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.34164			0.00	0
Total CBL28 SPOT									0.00	0
Total For CBL28									0.00	0
CBL29 On 30/04/2024 Spot Bond					0.00000	101.83501			0.00	0
Total CBL29 SPOT									0.00	0
Total For CBL29									0.00	0
CCT01 On 23/06/2023 Spot Bond			9.59500	113.11616	9.59500	113.02930			0.00	0
Total CCT01 SPOT									0.00	0
Total For CCT01									0.00	0
CCT02 On 12/06/2024 Spot Bond			9.37000	112.42690	9.37000	112.34255			0.00	0 600
Total CCT02 SPOT									0.00	0 600
Total For CCT02									0.00	0 600
CCT03 On 15/03/2025 Spot Bond			9.60000	107.54028	9.60000	107.45721			0.00	0
Total CCT03 SPOT									0.00	0
Total For CCT03									0.00	0
CCT04 On 17/07/2027 Spot Bond			9.66000	105.35864	9.66000	105.27765			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CCT04 SPOT									0.00	0
Total For CCT04									0.00	0
CGR14 On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80410			0.00	0
Total CGR14/JIBAR SPOT									0.00	0
Total For CGR14/JIBAR									0.00	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.05084			0.00	0
Total CGR21 SPOT									0.00	0
Total For CGR21									0.00	0
CGR24 On 08/02/2021 Spot Bond					0.00000	103.58254			0.00	0
Total CGR24 SPOT									0.00	0
Total For CGR24									0.00	0
CGR27 On 25/11/2019 Spot Bond					0.00000	101.63599			0.00	0
Total CGR27 SPOT									0.00	0
Total For CGR27									0.00	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.91308			0.00	0
Total CGR29 SPOT									0.00	0
Total For CGR29									0.00	0
CGR32 On 21/07/2020 Spot Bond					0.00000	99.91626			0.00	0
Total CGR32 SPOT									0.00	0
Total For CGR32									0.00	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.73851			0.00	0
Total CGR33 SPOT									0.00	0
Total For CGR33									0.00	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.96869			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	100.68184			0.00	0
Total CGR41 SPOT									0.00	0
Total For CGR41									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CGR42 On 03/08/2023 Spot Bond					0.00000	102.30997			0.00	0
Total CGR42 SPOT									0.00	0
Total For CGR42									0.00	0
CGR43 On 08/02/2022 Spot Bond					0.00000	102.10806			0.00	0
Total CGR43 SPOT									0.00	0
Total For CGR43									0.00	0
CGR44 On 05/04/2022 Spot Bond					0.00000	100.32466			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	102.96440			0.00	0
Total CLN184 SPOT									0.00	0
Total For CLN184									0.00	0
CLN193 On 29/08/2021 Spot Bond			3.14000	153.49667	3.14000	153.32832			0.00	0
Total CLN193 SPOT									0.00	0
Total For CLN193									0.00	0
CLN198 On 13/09/2021 Spot Bond			4.05000	4.05000	4.05000	150.16392			0.00	0
Total CLN198 SPOT									0.00	0
Total For CLN198									0.00	0
CLN230 On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400			0.00	0
Total CLN230/JIBAR SPOT									0.00	0
Total For CLN230/JIBAR									0.00	0
CLN231 On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400			0.00	0
Total CLN231/JIBAR SPOT									0.00	0
Total For CLN231/JIBAR									0.00	0
CLN292 On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400			0.00	0
Total CLN292/JIBAR SPOT									0.00	0
Total For CLN292/JIBAR									0.00	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.71321			0.00	0
Total CLN313 SPOT									0.00	0
Total For CLN313									0.00	0
CLN314 On 14/11/2022 Spot Bond			10.17500	102.49739	10.17500	102.41450			0.00	0
Total CLN314 SPOT									0.00	0
Total For CLN314									0.00	0
CLN315 On 20/03/2023 Spot Bond			10.69500	99.07526	10.69500	98.99021			0.00	0
Total CLN315 SPOT									0.00	0
Total For CLN315									0.00	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.76975			0.00	0
Total CLN317 SPOT									0.00	0
Total For CLN317									0.00	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.67786			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN318 SPOT									0.00	0
Total For CLN318									0.00	0
CLN344 On 20/12/2023 Spot Bond					0.00000	100.08304			0.00	0
Total CLN345 SPOT									0.00	0
Total For CLN345									0.00	0
CLN362 On 20/03/2024 Spot Bond			9.35500	105.12395	9.35500	105.04477			0.00	0
Total CLN362 SPOT									0.00	0
Total For CLN362									0.00	0
CLN364 On 06/08/2023 Spot Bond					0.00000	102.09959			0.00	0
Total CLN364 SPOT									0.00	0
Total For CLN364									0.00	0
CLN366 On 20/03/2024 Spot Bond			11.49500	106.11147	11.49500	106.01378			0.00	0
Total CLN365 SPOT									0.00	0
Total For CLN365									0.00	0
CLN368 On 06/08/2023 Spot Bond					0.00000	102.17910			0.00	0
Total CLN366 SPOT									0.00	0
Total For CLN366									0.00	0
CLN370 On 26/07/2022 Spot Bond					0.00000	99.75868			0.00	0
Total CLN370 SPOT									0.00	0
Total For CLN370									0.00	0
CLN372 On 20/03/2024 Spot Bond					0.00000	108.53527			0.00	0
Total CLN371 SPOT									0.00	0
Total For CLN371									0.00	0
CLN374 On 20/03/2021 Spot Bond			8.18000	103.05605	8.18000	102.98798			0.00	0
Total CLN376 SPOT									0.00	0
Total For CLN376									0.00	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.40545	10.98000	99.31791			0.00	0
Total CLN379 SPOT									0.00	0
Total For CLN379									0.00	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.91613	11.00000	100.82711			0.00	0
Total CLN380 SPOT									0.00	0
Total For CLN380									0.00	0
CLN382 On 20/03/2021 Spot Bond					0.00000	100.76031			0.00	0
Total CLN382 SPOT									0.00	0
Total For CLN382									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN38 On 20/09/2024 Spot Bond			11.28500	103.77309	11.28500	103.67924			0.00	0
Total CLN384 SPOT									0.00	0
Total For CLN384									0.00	0
CLN38 On 20/09/2024 Spot Bond					0.00000	100.82662			0.00	0
Total CLN385 SPOT									0.00	0
Total For CLN385									0.00	0
CLN38 On 20/03/2021 Spot Bond					0.00000	100.68498			0.00	0
Total CLN386 SPOT									0.00	0
Total For CLN386									0.00	0
CLN38 On 26/01/2021 Spot Bond					0.00000	99.74383			0.00	0
Total CLN387 SPOT									0.00	0
Total For CLN387									0.00	0
CLN39 On 20/12/2019 Spot Bond					0.00000	100.75375			0.00	0
Total CLN393 SPOT									0.00	0
Total For CLN393									0.00	0
CLN39 On 20/09/2022 Spot Bond					0.00000	100.68888			0.00	0
Total CLN394 SPOT									0.00	0
Total For CLN394									0.00	0
CLN39 On 20/03/2020 Spot Bond					0.00000	100.84437			0.00	0
Total CLN396 SPOT									0.00	0
Total For CLN396									0.00	0
CLN39 On 20/06/2020 Spot Bond					0.00000	101.05460			0.00	0
Total CLN397 SPOT									0.00	0
Total For CLN397									0.00	0
CLN39 On 14/11/2022 Spot Bond					0.00000	101.62128			0.00	0
Total CLN398 SPOT									0.00	0
Total For CLN398									0.00	0
CLN39 On 14/11/2022 Spot Bond					0.00000	101.61244			0.00	0
Total CLN399 SPOT									0.00	0
Total For CLN399									0.00	0
CLN40 On 20/06/2020 Spot Bond					0.00000	100.68877			0.00	0
Total CLN400 SPOT									0.00	0
Total For CLN400									0.00	0
CLN40 On 20/06/2020 Spot Bond					0.00000	98.25633			0.00	0
Total CLN406 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 CLN406									0.00	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.69254			0.00	0
Total CLN407 SPOT									0.00	0
Total For CLN407									0.00	0
CLN409 On 18/07/2020 Spot Bond					0.00000	103.96745			0.00	0
Total CLN409 SPOT									0.00	0
Total For CLN409									0.00	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.18236			0.00	0
Total CLN410 SPOT									0.00	0
Total For CLN410									0.00	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.02818			0.00	0
Total CLN411 SPOT									0.00	0
Total For CLN411									0.00	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.57683			0.00	0
Total CLN412 SPOT									0.00	0
Total For CLN412									0.00	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.38593			0.00	0
Total CLN413 SPOT									0.00	0
Total For CLN413									0.00	0
CLN415 On 20/09/2020 Spot Bond					0.00000	100.79048			0.00	0
Total CLN415 SPOT									0.00	0
Total For CLN415									0.00	0
CLN416 On 18/07/2020 Spot Bond					0.00000	99.99942			0.00	0
Total CLN416 SPOT									0.00	0
Total For CLN416									0.00	0
CLN418 On 23/09/2020 Spot Bond					0.00000	100.70473			0.00	0
Total CLN418 SPOT									0.00	0
Total For CLN418									0.00	0
CLN419 On 20/12/2020 Spot Bond					0.00000	100.82813			0.00	0
Total CLN419 SPOT									0.00	0
Total For CLN419									0.00	0
CLN420 On 20/12/2020 Spot Bond					0.00000	103.77130			0.00	0
Total CLN420 SPOT									0.00	0
Total For CLN420									0.00	0
CLN421 On 26/01/2021 Spot Bond					0.00000	99.67895			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN421 SPOT									0.00	0
Total For CLN421									0.00	0
CLN421 On 20/12/2020 Spot Bond					0.00000	107.31100			0.00	0
Total CLN422 SPOT									0.00	0
Total For CLN422									0.00	0
CLN422 On 20/12/2020 Spot Bond					0.00000	106.15300			0.00	0
Total CLN423 SPOT									0.00	0
Total For CLN423									0.00	0
CLN423 On 20/12/2020 Spot Bond					0.00000	107.43900			0.00	0
Total CLN424 SPOT									0.00	0
Total For CLN424									0.00	0
CLN424 On 20/12/2020 Spot Bond					0.00000	101.90371			0.00	0
Total CLN425 SPOT									0.00	0
Total For CLN425									0.00	0
CLN425 On 20/12/2020 Spot Bond					0.00000	105.12500			0.00	0
Total CLN426 SPOT									0.00	0
Total For CLN426									0.00	0
CLN426 On 20/12/2020 Spot Bond					0.00000	100.98570			0.00	0
Total CLN429 SPOT									0.00	0
Total For CLN429									0.00	0
CLN429 On 20/12/2020 Spot Bond					0.00000	147.72000			0.00	0
Total CLN430 SPOT									0.00	0
Total For CLN430									0.00	0
CLN430 On 20/12/2020 Spot Bond					0.00000	108.04900			0.00	0
Total CLN431 SPOT									0.00	0
Total For CLN431									0.00	0
CLN431 On 20/12/2020 Spot Bond					0.00000	108.70700			0.00	0
Total CLN432 SPOT									0.00	0
Total For CLN432									0.00	0
CLN432 On 20/12/2020 Spot Bond					0.00000	109.28000			0.00	0
Total CLN433 SPOT									0.00	0
Total For CLN433									0.00	0
CLN433 On 20/12/2020 Spot Bond					0.00000	148.69000			0.00	0
Total CLN434 SPOT									0.00	0
Total For CLN434									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN436 On 20/12/2020 Spot Bond					0.00000	100.75665			0.00	0
Total CLN436 SPOT									0.00	0
Total For CLN436									0.00	0
CLN437 On 20/12/2020 Spot Bond					0.00000	100.72275			0.00	0
Total CLN437 SPOT									0.00	0
Total For CLN437									0.00	0
CLN439 On 03/02/2021 Spot Bond					0.00000	102.82033			0.00	0
Total CLN439 SPOT									0.00	0
Total For CLN439									0.00	0
CLN440 On 20/03/2021 Spot Bond					0.00000	150.32000			0.00	0
Total CLN440 SPOT									0.00	0
Total For CLN440									0.00	0
CLN445 On 24/05/2021 Spot Bond			8.08000	109.39586	8.08000	109.32524			0.00	0
Total CLN445 SPOT									0.00	0
Total For CLN445									0.00	0
CLN452 On 31/01/2022 Spot Bond			4.35000	156.27654	4.35000	156.16806			0.00	0
Total CLN452 SPOT									0.00	0
Total For CLN452									0.00	0
CLN453 On 31/01/2025 Spot Bond			6.42000	117.43393	6.42000	117.33311			0.00	0
Total CLN453 SPOT									0.00	0
Total For CLN453									0.00	0
CLN454 On 31/01/2025 Spot Bond			6.66000	116.08496	6.66000	115.98311			0.00	0
Total CLN454 SPOT									0.00	0
Total For CLN454									0.00	0
CLN456 On 20/12/2021 Spot Bond					0.00000	100.85237			0.00	0
Total CLN456 SPOT									0.00	0
Total For CLN456									0.00	0
CLN457 On 17/11/2021 Spot Bond					0.00000	101.50437			0.00	0
Total CLN457 SPOT									0.00	0
Total For CLN457									0.00	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.93856			0.00	0
Total CLN458 SPOT									0.00	0
Total For CLN458									0.00	0
CLN460 On 29/11/2021 Spot Bond					0.00000	101.25343			0.00	0
Total CLN460 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 CLN460									0.00	0
CLN460 On 15/02/2022 Spot Bond					0.00000	104.38709			0.00	0 100
Total CLN461 SPOT									0.00	0 100
Total For CLN461									0.00	0 100
CLN461 On 16/02/2022 Spot Bond			9.35000	105.42710	9.35000	105.34859			0.00	0
Total CLN462 SPOT									0.00	0
Total For CLN462									0.00	0
CLN462 On 13/03/2022 Spot Bond			9.10500	103.01558	9.10500	102.94002			0.00	0
Total CLN464 SPOT									0.00	0
Total For CLN464									0.00	0
CLN464 On 14/03/2020 Spot Bond					0.00000	100.75773			0.00	0
Total CLN465 SPOT									0.00	0
Total For CLN465									0.00	0
CLN465 On 27/03/2020 Spot Bond					0.00000	100.48834			0.00	0
Total CLN467 SPOT									0.00	0
Total For CLN467									0.00	0
CLN467 On 28/03/2020 Spot Bond					0.00000	100.43379			0.00	0
Total CLN468 SPOT									0.00	0
Total For CLN468									0.00	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.43890			0.00	0
Total CLN469 SPOT									0.00	0
Total For CLN469									0.00	0
CLN469 On 19/11/2022 Spot Bond					0.00000	101.63926			0.00	0
Total CLN472 SPOT									0.00	0
Total For CLN472									0.00	0
CLN472 On 23/06/2021 Spot Bond					0.00000	101.30594			0.00	0
Total CLN475 SPOT									0.00	0
Total For CLN475									0.00	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.76414			0.00	0
Total CLN476 SPOT									0.00	0
Total For CLN476									0.00	0
CLN476 On 29/11/2021 Spot Bond			100.00000	29.33744	100.00000	29.14414			0.00	0
Total CLN477 SPOT									0.00	0
Total For CLN477									0.00	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN480 SPOT									0.00	0
Total For CLN480									0.00	0
CLN480 On 07/06/2022 Spot Bond					0.00000	101.30068			0.00	0
Total CLN481 SPOT									0.00	0
Total For CLN481									0.00	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.56068			0.00	0
Total CLN482 SPOT									0.00	0
Total For CLN482									0.00	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.99750			0.00	0
Total CLN483 SPOT									0.00	0
Total For CLN483									0.00	0
CLN483 On 02/12/2021 Spot Bond					0.00000	102.50177			0.00	0
Total CLN484 SPOT									0.00	0
Total For CLN484									0.00	0
CLN484 On 02/12/2021 Spot Bond			8.28000	106.33179	8.28000	106.26110			0.00	0
Total CLN485 SPOT									0.00	0
Total For CLN485									0.00	0
CLN485 On 20/06/2022 Spot Bond					0.00000	101.18765			0.00	0
Total CLN486 SPOT									0.00	0
Total For CLN486									0.00	0
CLN486 On 07/12/2021 Spot Bond			11.78500	106.23135	11.78500	106.44779			0.00	0
Total CLN487 SPOT									0.00	0
Total For CLN487									0.00	0
CLN487 On 28/07/2022 Spot Bond			8.58500	103.45620	8.58500	103.38534			0.00	0
Total CLN488 SPOT									0.00	0
Total For CLN488									0.00	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.58198			0.00	0
Total CLN489 SPOT									0.00	0
Total For CLN489									0.00	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.43711			0.00	0
Total CLN490 SPOT									0.00	0
Total For CLN490									0.00	0
CLN490 On 20/06/2022 Spot Bond					0.00000	100.76362			0.00	0
Total CLN493 SPOT									0.00	0
Total For CLN493									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN49 On 07/06/2022 Spot Bond			10.78000	106.72757	10.78000	106.80557			0.00	0
Total CLN494 SPOT									0.00	0
Total For CLN494									0.00	0
CLN49 On 29/08/2020 Spot Bond					0.00000	101.17880			0.00	0
Total CLN495 SPOT									0.00	0
Total For CLN495									0.00	0
CLN49 On 04/09/2024 Spot Bond			8.98500	105.48455	8.98500	105.40817			0.00	0
Total CLN496 SPOT									0.00	0
Total For CLN496									0.00	0
CLN49 On 04/09/2024 Spot Bond					0.00000	102.58066			0.00	0
Total CLN497 SPOT									0.00	0
Total For CLN497									0.00	0
CLN49 On 08/06/2022 Spot Bond					0.00000	103.28658			0.00	0
Total CLN498 SPOT									0.00	0
Total For CLN498									0.00	0
CLN49 On 20/05/2021 Spot Bond					0.00000	101.45573			0.00	0
Total CLN499 SPOT									0.00	0
Total For CLN499									0.00	0
CLN50 On 10/10/2020 Spot Bond					0.00000	100.18757			0.00	0
Total CLN500 SPOT									0.00	0
Total For CLN500									0.00	0
CLN50 On 11/10/2022 Spot Bond					0.00000	100.17385			0.00	0
Total CLN501 SPOT									0.00	0
Total For CLN501									0.00	0
CLN50 On 11/10/2024 Spot Bond					0.00000	100.18029			0.00	0
Total CLN502 SPOT									0.00	0
Total For CLN502									0.00	0
CLN50 On 11/10/2024 Spot Bond					0.00000	100.18029			0.00	0
Total CLN504 SPOT									0.00	0
Total For CLN504									0.00	0
CLN50 On 24/10/2020 Spot Bond					0.00000	99.86737			0.00	0
Total CLN505 SPOT									0.00	0
Total For CLN505									0.00	0
CLN50 On 20/12/2022 Spot Bond					0.00000	101.17850			0.00	0
Total CLN507 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 CLN507									0.00	0
CLN507 On 24/02/2020 Spot Bond					0.00000	101.43566			0.00	0
Total CLN508 SPOT									0.00	0
Total For CLN508									0.00	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.17094			0.00	0
Total CLN510 SPOT									0.00	0
Total For CLN510									0.00	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.76343			0.00	0
Total CLN511 SPOT									0.00	0
Total For CLN511									0.00	0
CLN516 On 15/09/2022 Spot Bond			9.96000	102.30525	9.96000	100.88509			0.00	0
Total CLN516 SPOT									0.00	0
Total For CLN516									0.00	0
CLN517 On 30/10/2022 Spot Bond			10.01000	99.83871	10.01000	104.66927			0.00	0
Total CLN517 SPOT									0.00	0
Total For CLN517									0.00	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.37079			0.00	0
Total CLN518 SPOT									0.00	0
Total For CLN518									0.00	0
CLN519 On 30/06/2022 Spot Bond			9.60000	100.37075	9.60000	100.30846			0.00	0
Total CLN519 SPOT									0.00	0
Total For CLN519									0.00	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.88037			0.00	0
Total CLN520 SPOT									0.00	0
Total For CLN520									0.00	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.72281			0.00	0
Total CLN521 SPOT									0.00	0
Total For CLN521									0.00	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.24920			0.00	0
Total CLN522 SPOT									0.00	0
Total For CLN522									0.00	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.61038			0.00	0
Total CLN523 SPOT									0.00	0
Total For CLN523									0.00	0
CLN524 On 09/09/2022 Spot Bond			9.20000	101.04325	9.20000	100.96837			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN524 SPOT									0.00	0
Total For CLN524									0.00	0
CLN524 On 24/04/2021 Spot Bond					0.00000	99.86660			0.00	0
Total CLN525 SPOT									0.00	0
Total For CLN525									0.00	0
CLN525 On 26/04/2023 Spot Bond					0.00000	99.76799			0.00	0
Total CLN526 SPOT									0.00	0
Total For CLN526									0.00	0
CLN526 On 21/02/2024 Spot Bond					0.00000	104.85796			0.00	0
Total CLN527 SPOT									0.00	0
Total For CLN527									0.00	0
CLN527 On 25/11/2022 Spot Bond					0.00000	102.41548			0.00	0
Total CLN528 SPOT									0.00	0
Total For CLN528									0.00	0
CLN528 On 29/11/2021 Spot Bond					0.00000	103.28092			0.00	0
Total CLN529 SPOT									0.00	0
Total For CLN529									0.00	0
CLN529 On 12/03/2021 Spot Bond					0.00000	100.84446			0.00	0
Total CLN530 SPOT									0.00	0
Total For CLN530									0.00	0
CLN530 On 12/03/2023 Spot Bond					0.00000	100.88037			0.00	0
Total CLN531 SPOT									0.00	0
Total For CLN531									0.00	0
CLN531 On 20/06/2023 Spot Bond					0.00000	101.35684			0.00	0
Total CLN532 SPOT									0.00	0
Total For CLN532									0.00	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.72668			0.00	0
Total CLN533 SPOT									0.00	0
Total For CLN533									0.00	0
CLN533 On 18/07/2025 Spot Bond					0.00000	99.99981			0.00	0
Total CLN534 SPOT									0.00	0
Total For CLN534									0.00	0
CLN534 On 18/07/2025 Spot Bond			9.85000	9.85000	9.85000	104.71226			0.00	0
Total CLN535 SPOT									0.00	0
Total For CLN535									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN536 On 18/07/2023 Spot Bond					0.00000	98.05736			0.00	0
Total CLN536 SPOT									0.00	0
Total For CLN536									0.00	0
CLN537 On 25/10/2023 Spot Bond					0.00000	99.84059			0.00	0
Total CLN537 SPOT									0.00	0
Total For CLN537									0.00	0
CLN538 On 16/08/2023 Spot Bond					0.00000	101.62147			0.00	0
Total CLN538 SPOT									0.00	0
Total For CLN538									0.00	0
CLN539 On 20/12/2023 Spot Bond					0.00000	100.91098			0.00	0
Total CLN539 SPOT									0.00	0
Total For CLN539									0.00	0
CLN540 On 17/01/2024 Spot Bond					0.00000	100.02551			0.00	0
Total CLN540 SPOT									0.00	0
Total For CLN540									0.00	0
CLN541 On 20/12/2023 Spot Bond					0.00000	116.93000			0.00	0
Total CLN541 SPOT									0.00	0
Total For CLN541									0.00	0
CLN542 On 30/05/2022 Spot Bond					0.00000	101.20883			0.00	0 14,200
Total CLN542 SPOT									0.00	0 14,200
Total For CLN542									0.00	0 14,200
CLN543 On 07/06/2023 Spot Bond					0.00000	108.50800			0.00	0
Total CLN543 SPOT									0.00	0
Total For CLN543									0.00	0
CLN544 On 20/12/2023 Spot Bond					0.00000	101.78855			0.00	0
Total CLN544 SPOT									0.00	0
Total For CLN544									0.00	0
CLN545 On 17/01/2024 Spot Bond					0.00000	100.02512			0.00	0
Total CLN545 SPOT									0.00	0
Total For CLN545									0.00	0
CLN546 On 21/08/2026 Spot Bond			9.32000	105.11640	9.32000	105.03836			0.00	0
Total CLN546 SPOT									0.00	0
Total For CLN546									0.00	0
CLN547 On 29/03/2025 Spot Bond			9.37000	103.52734	9.37000	103.44923			0.00	0
Total CLN547 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 CLN547									0.00	0
CLN547 On 12/11/2025 Spot Bond			9.46000	107.63352	9.46000	107.55244			0.00	0
Total CLN548 SPOT									0.00	0
Total For CLN548									0.00	0
CLN548 On 07/12/2025 Spot Bond			4.45000	4.45000	4.45000	104.93110			0.00	0
Total CLN549 SPOT									0.00	0
Total For CLN549									0.00	0
CLN549 On 18/04/2028 Spot Bond					0.00000	258.50539			0.00	0
Total CLN55 SPOT									0.00	0
Total For CLN55									0.00	0
CLN550 On 07/12/2025 Spot Bond			4.45000	4.45000	4.45000	104.93020			0.00	0
Total CLN550 SPOT									0.00	0
Total For CLN550									0.00	0
CLN551 On 03/03/2020 Spot Bond				100.00000	0.00000	110.45400			0.00	0
Total CLN551 SPOT									0.00	0
Total For CLN551									0.00	0
CLN552 On 20/12/2023 Spot Bond					0.00000	121.57300			0.00	0
Total CLN552 SPOT									0.00	0
Total For CLN552									0.00	0
CLN553 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
CLN554 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
CLN555 On 20/12/2020 Spot Bond					0.00000	100.81685			0.00	0
Total CLN555 SPOT									0.00	0
Total For CLN555									0.00	0
CLN556 On 15/11/2023 Spot Bond					0.00000	101.62194			0.00	0
Total CLN556 SPOT									0.00	0
Total For CLN556									0.00	0
CLN557 On 12/11/2023 Spot Bond					0.00000	101.62532			0.00	100,000,000
Total CLN557 SPOT									0.00	100,000,000
Total For CLN557									0.00	100,000,000
CLN558 On 24/11/2024 Spot Bond					0.00000	101.31320			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN558 SPOT									0.00	0
Total For CLN558									0.00	0
CLN558 On 17/01/2024 Spot Bond					0.00000	100.02743			0.00	0
Total CLN559 SPOT									0.00	0
Total For CLN559									0.00	0
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	116.83100			0.00	0
Total CLN560 SPOT									0.00	0
Total For CLN560									0.00	0
CLN560 On 11/02/2026 Spot Bond					0.00000	101.67102			0.00	0
Total CLN561 SPOT									0.00	0
Total For CLN561									0.00	0
CLN561 On 12/11/2025 Spot Bond			10.16000	102.96898	10.16000	104.37491			0.00	0
Total CLN562 SPOT									0.00	0
Total For CLN562									0.00	0
CLN562 On 12/11/2025 Spot Bond			9.32000	106.81172	9.32000	108.20330			0.00	0
Total CLN563 SPOT									0.00	0
Total For CLN563									0.00	0
CLN563 On 08/02/2024 Spot Bond					0.00000	101.75050			0.00	0
Total CLN564 SPOT									0.00	0
Total For CLN564									0.00	0
CLN564 On 21/02/2024 Spot Bond					0.00000	101.34465			0.00	0
Total CLN565 SPOT									0.00	0
Total For CLN565									0.00	0
CLN565 On 17/01/2024 Spot Bond					0.00000	100.02807			0.00	0
Total CLN566 SPOT									0.00	0
Total For CLN566									0.00	0
CLN566 On 04/06/2023 Spot Bond					0.00000	101.08979			0.00	0
Total CLN567 SPOT									0.00	0
Total For CLN567									0.00	0
CLN567 On 11/02/2024 Spot Bond					0.00000	101.60718			0.00	0
Total CLN568 SPOT									0.00	0
Total For CLN568									0.00	0
CLN568 On 13/05/2021 Spot Bond					0.00000	101.73971			0.00	0
Total CLN569 SPOT									0.00	0
Total For CLN569									0.00	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	101.75767			0.00	0
Total CLN570 SPOT									0.00	0
Total For CLN570									0.00	0
CLN57(On 12/11/2025 Spot Bond			9.55000	104.87411	9.55000	106.24453			0.00	0
Total CLN571 SPOT									0.00	0
Total For CLN571									0.00	0
CLN57(On 12/11/2025 Spot Bond					0.00000	101.68002			0.00	0
Total CLN572 SPOT									0.00	0
Total For CLN572									0.00	0
CLN57(On 13/05/2021 Spot Bond					0.00000	101.68224			0.00	0
Total CLN573 SPOT									0.00	0
Total For CLN573									0.00	0
CLN57(On 11/02/2024 Spot Bond					0.00000	101.61265			0.00	0
Total CLN574 SPOT									0.00	0
Total For CLN574									0.00	0
CLN57(On 15/03/2024 Spot Bond					0.00000	100.78799			0.00	0
Total CLN575 SPOT									0.00	0
Total For CLN575									0.00	0
CLN57(On 25/04/2023 Spot Bond					0.00000	102.96400			0.00	0
Total CLN576 SPOT									0.00	0
Total For CLN576									0.00	0
CLN57(On 20/06/2024 Spot Bond					0.00000	100.77179			0.00	0
Total CLN577 SPOT									0.00	0
Total For CLN577									0.00	0
CLN57(On 18/04/2026 Spot Bond					0.00000	99.99967			0.00	0
Total CLN578 SPOT									0.00	0
Total For CLN578									0.00	0
CLN57(On 02/04/2024 Spot Bond					0.00000	100.40260			0.00	0
Total CLN579 SPOT									0.00	0
Total For CLN579									0.00	0
CLN58(On 10/10/2024 Spot Bond					0.00000	100.23074			0.00	0
Total CLN580 SPOT									0.00	0
Total For CLN580									0.00	0
CLN58(On 10/05/2024 Spot Bond					0.00000	101.63482			0.00	0
Total CLN581 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 CLN581										0.00	0
CLN581 On 30/05/2022 Spot Bond					0.00000	101.16233				0.00	0 27,500
Total CLN582 SPOT										0.00	0 27,500
Total For CLN582										0.00	0 27,500
CLN582 On 16/09/2025 Spot Bond					0.00000	100.88079				0.00	0
Total CLN583 SPOT										0.00	0
Total For CLN583										0.00	0
CLN583 On 18/04/2022 Spot Bond					0.00000	99.99994				0.00	0
Total CLN584 SPOT										0.00	0
Total For CLN584										0.00	0
CLN584 On 31/05/2022 Spot Bond					0.00000	101.07163				0.00	0
Total CLN585 SPOT										0.00	0
Total For CLN585										0.00	0
CLN585 On 16/09/2025 Spot Bond					0.00000	100.88251				0.00	0
Total CLN586 SPOT										0.00	0
Total For CLN586										0.00	0
CLN586 On 10/06/2026 Spot Bond					0.00000	100.94090				0.00	0
Total CLN587 SPOT										0.00	0
Total For CLN587										0.00	0
CLN587 On 14/06/2022 Spot Bond					0.00000	100.74051				0.00	0
Total CLN588 SPOT										0.00	0
Total For CLN588										0.00	0
CLN588 On 18/06/2024 Spot Bond					0.00000	100.73542				0.00	0
Total CLN589 SPOT										0.00	0
Total For CLN589										0.00	0
CLN589 On 16/09/2025 Spot Bond					0.00000	100.86959				0.00	0
Total CLN590 SPOT										0.00	0
Total For CLN590										0.00	0
CLN590 On 05/12/2026 Spot Bond					0.00000	101.17667				0.00	0
Total CLN591 SPOT										0.00	0
Total For CLN591										0.00	0
CLN591 On 05/12/2026 Spot Bond			4.64000	123.70585	4.64000	100.77460				0.00	0
Total CLN592 SPOT										0.00	0
Total For CLN592										0.00	0
CLN592 On 24/11/2024 Spot Bond					0.00000	101.29883				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN593 SPOT									0.00	0
Total For CLN593									0.00	0
CLN593 On 07/12/2025 Spot Bond					0.00000	101.00023			0.00	0
Total CLN594 SPOT									0.00	0
Total For CLN594									0.00	0
CLN594 On 27/06/2022 Spot Bond					0.00000	100.50071			0.00	0
Total CLN595 SPOT									0.00	0
Total For CLN595									0.00	0
CLN595 On 24/11/2024 Spot Bond					0.00000	101.29883			0.00	0
Total CLN596 SPOT									0.00	0
Total For CLN596									0.00	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.41373			0.00	0
Total CLN597 SPOT									0.00	0
Total For CLN597									0.00	0
CLN597 On 02/04/2026 Spot Bond					0.00000	100.38758			0.00	0
Total CLN598 SPOT									0.00	0
Total For CLN598									0.00	0
CLN598 On 10/12/2024 Spot Bond					0.00000	100.88745			0.00	0
Total CLN599 SPOT									0.00	0
Total For CLN599									0.00	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.73542			0.00	0
Total CLN600 SPOT									0.00	0
Total For CLN600									0.00	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.73542			0.00	0
Total CLN601 SPOT									0.00	0
Total For CLN601									0.00	0
CLN601 On 04/06/2023 Spot Bond					0.00000	101.04929			0.00	0
Total CLN602 SPOT									0.00	0
Total For CLN602									0.00	0
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.73604			0.00	0
Total CLN603 SPOT									0.00	0
Total For CLN603									0.00	0
CLN603 On 05/08/2024 Spot Bond					0.00000	101.70447			0.00	0
Total CLN604 SPOT									0.00	0
Total For CLN604									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN60: On 12/08/2022 Spot Bond					0.00000	101.54761			0.00	0
Total CLN605 SPOT									0.00	0
Total For CLN605									0.00	0
CLN60: On 14/04/2026 Spot Bond					0.00000	100.11045			0.00	0
Total CLN606 SPOT									0.00	0
Total For CLN606									0.00	0
CLN60: On 17/01/2024 Spot Bond					0.00000	100.02319			0.00	0
Total CLN607 SPOT									0.00	0
Total For CLN607									0.00	0
CLN60: On 22/08/2024 Spot Bond					0.00000	101.23689			0.00	0
Total CLN608 SPOT									0.00	0
Total For CLN608									0.00	0
CLN60: On 30/04/2023 Spot Bond			9.32000	103.91002	9.32000	103.66123			0.00	0
Total CLN609 SPOT									0.00	0
Total For CLN609									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
CLN61: On 23/07/2022 Spot Bond					0.00000	99.88972			0.00	0
Total CLN610 SPOT									0.00	0
Total For CLN610									0.00	0
CLN611 On 14/04/2026 Spot Bond					0.00000	100.10992			0.00	0
Total CLN611 SPOT									0.00	0
Total For CLN611									0.00	0
CLN61: On 07/03/2025 Spot Bond					0.00000	100.76224			0.00	0
Total CLN612 SPOT									0.00	0
Total For CLN612									0.00	0
CLN61: On 22/08/2022 Spot Bond					0.00000	100.67078			0.00	0
Total CLN613 SPOT									0.00	0
Total For CLN613									0.00	0
CLN61: On 30/11/2021 Spot Bond					0.00000	100.43778			0.00	0
Total CLN614 SPOT									0.00	0
Total For CLN614									0.00	0
CLN61: On 30/09/2020 Spot Bond					0.00000	100.24864			0.00	0
Total CLN615 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 CLN615									0.00	0
CLN615 On 20/12/2029 Spot Bond					0.00000	100.27118			0.00	0 20
Total CLN616 SPOT									0.00	0 20
Total For CLN616									0.00	0 20
CLN616 On 20/12/2024 Spot Bond					0.00000	100.11627			0.00	0
Total CLN617 SPOT									0.00	0
Total For CLN617									0.00	0
CLN617 On 20/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLN618 SPOT									0.00	0
Total For CLN618									0.00	0
CLN81 On 18/04/2028 Spot Bond			8.62500	97.06846	8.62500	97.00130			0.00	0
Total CLN81 SPOT									0.00	0
Total For CLN81									0.00	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.69631			0.00	0
Total CLNF15 SPOT									0.00	0
Total For CLNF15									0.00	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.49221			0.00	0
Total CLNF16 SPOT									0.00	0
Total For CLNF16									0.00	0
COJ05 On 05/06/2023 Spot Bond			8.38500	116.30478	8.38500	116.22650			0.00	0 300
Total COJ05 SPOT									0.00	0 300
Total For COJ05									0.00	0 300
COJ07 On 23/03/2021 Spot Bond			8.26000	104.13435	8.26000	104.06491			0.00	0
Total COJ07 SPOT									0.00	0
Total For COJ07									0.00	0
COJ08 On 22/06/2026 Spot Bond			9.88000	111.31826	9.88000	111.23030			0.00	0
Total COJ08 SPOT									0.00	0
Total For COJ08									0.00	0
COJG0 On 09/06/2024 Spot Bond			8.76500	109.00094	8.76500	108.92432			0.00	0
Total COJG01 SPOT									0.00	0
Total For COJG01									0.00	0
COT01 On 03/04/2023 Spot Bond			9.42000	99.54322	9.42000	99.46814			0.00	0
Total COT01 SPOT									0.00	0
Total For COT01									0.00	0
COT02 On 03/04/2028 Spot Bond			11.01500	96.08043	11.01500	95.99603			0.00	0 110

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total COT02 SPOT									0.00	0 110
Total For COT02									0.00	0 110
COT03 On 05/06/2028 Spot Bond			10.97000	95.25912	10.97000	95.17576			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	101.63576			0.00	0
Total CPV01 SPOT									0.00	0
Total For CPV01									0.00	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.72618			0.00	0
Total CS002 SPOT									0.00	0
Total For CS002									0.00	0
CS003 On 12/08/2021 Spot Bond					0.00000	101.00571			0.00	0
Total CS003 SPOT									0.00	0
Total For CS003									0.00	0
CSA04I 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
CSA05I 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
CSD04I 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
CSD05I 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
DENG8 On 21/09/2021 Spot Bond					0.00000	100.62425			0.00	0
Total DENG85 SPOT									0.00	0
Total For DENG85									0.00	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.45081			0.00	0
Total DENG87 SPOT									0.00	0
Total For DENG87									0.00	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.47989			0.00	0
Total DENG88 SPOT									0.00	0
Total For DENG88									0.00	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 11/12/2019 Spot Bond					0.00000	100.86458			0.00	0
Total DENG89 SPOT									0.00	0
Total For DENG89									0.00	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.86665			0.00	0
Total DENG90 SPOT									0.00	0
Total For DENG90									0.00	0
DENG9 On 20/08/2021 Spot Bond					0.00000	101.46904			0.00	0
Total DENG91 SPOT									0.00	0
Total For DENG91									0.00	0
DENG9 On 11/09/2020 Spot Bond					0.00000	100.87949			0.00	0
Total DENG92 SPOT									0.00	0
Total For DENG92									0.00	0
DENG9 On 23/09/2020 Spot Bond					0.00000	100.57914			0.00	0
Total DENG93 SPOT									0.00	0
Total For DENG93									0.00	0
DENG9 On 27/09/2020 Spot Bond					0.00000	100.49945			0.00	0
Total DENG94 SPOT									0.00	0
Total For DENG94									0.00	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total DNG95U SPOT									0.00	0
Total For DNG95U									0.00	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total DNG96U SPOT									0.00	0
Total For DNG96U									0.00	0
DOL00 On 20/12/2019 Spot Bond					0.00000	97.62329			0.00	0
Total DOL009 SPOT									0.00	0
Total For DOL009									0.00	0
DOL01 On 20/12/2021 Spot Bond					0.00000	101.28846			0.00	0
Total DOL012 SPOT									0.00	0
Total For DOL012									0.00	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.35415			0.00	0
Total DSY01 SPOT									0.00	0
Total For DSY01									0.00	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.72157			0.00	0
Total DSY02 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 DSY02									0.00	0
DSY03 On 21/11/2024 Spot Bond			9.29000	9.29000	9.29000	108.90855			0.00	0
Total DSY03 SPOT									0.00	0
Total For DSY03									0.00	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.38405			0.00	0
Total DSY04 SPOT									0.00	0
Total For DSY04									0.00	0
DV2021 On 18/06/2021 Spot Bond			8.03000	104.58909	8.03000	104.52162			0.00	0
Total DV2021 SPOT									0.00	0
Total For DV2021									0.00	0
DV22 On 07/02/2020 Spot Bond			8.03500	102.27101	8.03500	102.20510			0.00	0 100,000
Total DV22 SPOT									0.00	0 100,000
Total For DV22									0.00	0 100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	80.64267	100.00000	80.13548			0.00	0
Total DV22/R207 SPOT									0.00	0
Total For DV22/R207									0.00	0
DV23 On 27/02/2023 Spot Bond			8.23500	106.55130	8.23500	106.48122		9,686,827,206,000.00	1,176,299,600	2,341
Total DV23 SPOT								9,686,827,206,000.00	1,176,299,600	2,341
Total For DV23								9,686,827,206,000.00	1,176,299,600	2,341
DV23/R On 27/02/2023 Spot Bond			100.00000	17.23470	100.00000	17.12114			0.00	0
DV23/R On 27/02/2023 Spot Bond			100.00000	17.23470	100.00000	17.12114			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	105.95089	8.48500	105.87914			0.00	0
Total DV24 SPOT									0.00	0
Total For DV24									0.00	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.65928	9.69000	101.58089			0.00	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.65928	9.69000	101.58089			0.00	0
Total DV24/R2023 SPOT									0.00	0
Total For DV24/R2023									0.00	0
DV29 On 18/02/2029 Spot Bond			10.92000	97.00283	10.92000	96.91879			0.00	0
Total DV29 SPOT									0.00	0
Total For DV29									0.00	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.72838	10.10000	101.64670			0.00	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.72838	10.10000	101.64670			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total DV29/R213 SPOT									0.00	0
Total For DV29/R213									0.00	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.20445			0.00	0
Total DVF20 SPOT									0.00	0
Total For DVF20									0.00	0
DVF20f On 28/03/2020 Spot Bond					0.00000	100.53846			0.00	0
Total DVF20B SPOT									0.00	0
Total For DVF20B									0.00	0
DVF20k On 31/08/2020 Spot Bond					0.00000	101.18445			0.00	0
Total DVF20C SPOT									0.00	0
Total For DVF20C									0.00	0
DVF20l On 23/10/2020 Spot Bond					0.00000	100.09931			0.00	0
Total DVF20D SPOT									0.00	0
Total For DVF20D									0.00	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.18839			0.00	0
Total DVF21 SPOT									0.00	0
Total For DVF21									0.00	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.95038			0.00	0
Total DVF22 SPOT									0.00	0
Total For DVF22									0.00	0
DVF22f On 29/08/2022 Spot Bond					0.00000	101.85196			0.00	0
Total DVF22B SPOT									0.00	0
Total For DVF22B									0.00	0
DVF22k On 24/10/2022 Spot Bond					0.00000	99.87091			0.00	0
Total DVF22C SPOT									0.00	0
Total For DVF22C									0.00	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.31979			0.00	0
Total DVF24 SPOT									0.00	0
Total For DVF24									0.00	0
DVF25 On 02/04/2024 Spot Bond					0.00000	100.84965			0.00	0
Total DVF25 SPOT									0.00	0
Total For DVF25									0.00	0
DVF26 On 02/04/2026 Spot Bond					0.00000	100.96712			0.00	0
Total DVF26 SPOT									0.00	0
Total For DVF26									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
DVF27 On 02/04/2029 Spot Bond					0.00000	100.38020			0.00	0
Total DVF27 SPOT									0.00	0
Total For DVF27									0.00	0
DVF30 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
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.99672			0.00	0
Total DVFB21 SPOT									0.00	0
Total For DVFB21									0.00	0
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.05285			0.00	0
Total DVFB25 SPOT									0.00	0
Total For DVFB25									0.00	0
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.42952			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	62.09513	100.00000	61.68598			0.00	0
Total E170/R207 SPOT									0.00	0
Total For E170/R207									0.00	0
E174 On 01/08/2020 Spot Bond			8.11000	106.93392	8.11000	106.86464			0.00	0
Total E174 SPOT									0.00	0
Total For E174									0.00	0
E175 On 01/08/2021 Spot Bond			8.18500	111.57830	8.18500	111.50536			0.00	0
Total E175 SPOT									0.00	0
Total For E175									0.00	0
ECN20 On 14/03/2020 Spot Bond			7.89000	101.63924	7.89000	101.57536			0.00	0
Total ECN20 SPOT									0.00	0
Total For ECN20									0.00	0
ECN22 On 14/03/2022 Spot Bond			7.99000	104.74903	7.99000	104.68141			0.00	0
Total ECN22 SPOT									0.00	0
Total For ECN22									0.00	0
ECN24 On 14/03/2024 Spot Bond			8.89500	104.76608	8.89500	104.69096			0.00	0
Total ECN24 SPOT									0.00	0
Total For ECN24									0.00	0
ECN32 On 14/03/2032 Spot Bond			4.65000	103.46632	4.65000	103.39158			0.00	0
Total ECN32 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 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			4.38000	94.76037	4.38000	94.69436			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	127.19527	2.25000	127.12839			0.00	0
Total EL037/I2038 SPOT									0.00	0
Total For EL037/I2038									0.00	0
EL28 On 02/05/2028 Spot Bond			4.34500	130.60326	4.34500	130.51264			0.00	0
Total EL28 SPOT									0.00	0
Total For EL28									0.00	0
EL29 On 19/11/2029 Spot Bond			4.37500	115.90908	4.37500	115.82837			0.00	0
Total EL29 SPOT									0.00	0
Total For EL29									0.00	0
EL30 On 29/07/2030 Spot Bond			4.21500	114.83152	4.21500	114.75301			0.00	0
Total EL30 SPOT									0.00	0
Total For EL30									0.00	0
EL31 On 02/06/2031 Spot Bond			4.31000	105.71504	4.31000	105.64178			0.00	0
Total EL31 SPOT									0.00	0
Total For EL31									0.00	0
EL36 On 31/01/2036 Spot Bond			4.35000	96.42104	4.35000	96.35410			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	127.19527	2.25000	127.12839			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	110.08453			0.00	0
Total ELN001 SPOT									0.00	0
Total For ELN001									0.00	0
ELN002 On 07/06/2024 Spot Bond					0.00000	108.34542			0.00	0
Total ELN002 SPOT									0.00	0
Total For ELN002									0.00	0
ELN003 On 23/09/2022 Spot Bond					0.00000	102.96400			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ELN003 SPOT									0.00	0
Total For ELN003									0.00	0
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000			0.00	0
Total ELN004 SPOT									0.00	0
Total For ELN004									0.00	0
EMM01 On 28/07/2020 Spot Bond			7.71000	104.50349	7.71000	104.43905			0.00	0
Total EMM01 SPOT									0.00	0
Total For EMM01									0.00	0
EMM02 On 11/03/2021 Spot Bond			7.68000	105.09775	7.68000	105.03250			0.00	0
Total EMM02 SPOT									0.00	0
Total For EMM02									0.00	0
EMM03 On 04/05/2024 Spot Bond			9.97000	104.92043	9.97000	104.83724			0.00	0
Total EMM03 SPOT									0.00	0
Total For EMM03									0.00	0
EMM04 On 16/05/2028 Spot Bond			10.72000	10.72000	10.72000	98.98900			0.00	0
Total EMM04 SPOT									0.00	0
Total For EMM04									0.00	0
EMM05 On 17/04/2029 Spot Bond			10.77000	10.77000	10.77000	99.63887			0.00	0
Total EMM05 SPOT									0.00	0
Total For EMM05									0.00	0
EMM06 On 23/06/2025 Spot Bond			10.12000	10.12000	10.12000	103.56449			0.00	0
Total EMM06 SPOT									0.00	0
Total For EMM06									0.00	0
EMM07 On 10/07/2027 Spot Bond			9.97000	9.97000	9.97000	104.44047			0.00	0
Total EMM07 SPOT									0.00	0
Total For EMM07									0.00	0
EMM07 On 17/07/2032 Spot Bond			11.00500	11.00500	11.00500	87.18841			0.00	0
Total EMM07P SPOT									0.00	0
Total For EMM07P									0.00	0
ENX01 On 23/04/2021 Spot Bond					0.00000	99.87024			0.00	0
Total ENX01 SPOT									0.00	0
Total For ENX01									0.00	0
ENX01S On 23/04/2021 Spot Bond					0.00000	99.87963			0.00	0
Total ENX01S SPOT									0.00	0
Total For ENX01S									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ENX02 On 10/09/2022 Spot Bond					0.00000	100.98999			0.00	0
Total ENX02 SPOT									0.00	0
Total For ENX02									0.00	0
ENX03I 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	100.39699			0.00	0
Total ENX04 SPOT									0.00	0
Total For ENX04									0.00	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.96043			0.00	0
Total ENX05 SPOT									0.00	0
Total For ENX05									0.00	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.82690			0.00	0
Total ENX06 SPOT									0.00	0
Total For ENX06									0.00	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.07766			0.00	0
Total EPF007 SPOT									0.00	0
Total For EPF007									0.00	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.74944			0.00	0
Total EPF010 SPOT									0.00	0
Total For EPF010									0.00	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.34818			0.00	0
Total EPF011 SPOT									0.00	0
Total For EPF011									0.00	0
EPF012 On 06/11/2020 Spot Bond					0.00000	102.26253			0.00	0
Total EPF012 SPOT									0.00	0
Total For EPF012									0.00	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.21604			0.00	0
Total EPF014 SPOT									0.00	0
Total For EPF014									0.00	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.07311			0.00	0
Total EPF015 SPOT									0.00	0
Total For EPF015									0.00	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.89484			0.00	0
Total EPF016 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 EPF016									0.00	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.91068			0.00	0
Total EPF017 SPOT									0.00	0
Total For EPF017									0.00	0
EPF018 On 13/12/2025 Spot Bond					0.00000	100.83713			0.00	0
Total EPF018 SPOT									0.00	0
Total For EPF018									0.00	0
EPF019 On 12/09/2022 Spot Bond					0.00000	100.84629			0.00	0
Total EPF019 SPOT									0.00	0
Total For EPF019									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
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
EPF09U 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
EPF10U 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
EPF11U 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
EPF12U 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
EPF13U On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EPF13U SPOT									0.00	0
Total For EPF13U									0.00	0
EPFC4 On 06/11/2019 Spot Bond					0.00000	101.63563			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total EPFC41 SPOT									0.00	0
Total For EPFC41									0.00	0
EPFC4: On 04/03/2020 Spot Bond					0.00000	100.97193			0.00	0
Total EPFC42 SPOT									0.00	0
Total For EPFC42									0.00	0
EPFC4: On 12/03/2020 Spot Bond					0.00000	100.73727			0.00	0
Total EPFC44 SPOT									0.00	0
Total For EPFC44									0.00	0
EQS06 On 09/04/2020 Spot Bond					0.00000	100.14703			0.00	0
Total EQS06 SPOT									0.00	0
Total For EQS06									0.00	0
EQS10 On 28/07/2022 Spot Bond					0.00000	102.19121			0.00	0
Total EQS10 SPOT									0.00	0
Total For EQS10									0.00	0
EQS11 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
EQT00: On 03/06/2022 Spot Bond					0.00000	101.04242			0.00	0
Total EQT002 SPOT									0.00	0
Total For EQT002									0.00	0
EQT00: On 03/06/2024 Spot Bond					0.00000	101.06062			0.00	0
Total EQT003 SPOT									0.00	0
Total For EQT003									0.00	0
EQT00: On 16/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 20,000
Total EQT004 SPOT									0.00	0 20,000
Total For EQT004									0.00	0 20,000
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	101.42290			0.00	0
Total ERS3B6 SPOT									0.00	0
Total For ERS3B6									0.00	0
ERS3B: On 17/08/2022 Spot Bond					0.00000	101.38204			0.00	0
Total ERS3B7 SPOT									0.00	0
Total For ERS3B7									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ERS3C On 17/05/2022 Spot Bond					0.00000	101.48820			0.00	0
Total ERS3C6 SPOT									0.00	0
Total For ERS3C6									0.00	0
ERS3C On 17/08/2022 Spot Bond					0.00000	101.39020			0.00	0
Total ERS3C7 SPOT									0.00	0
Total For ERS3C7									0.00	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400			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	101.86882			0.00	0
Total ERSA21 SPOT									0.00	0
Total For ERSA21									0.00	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.38204			0.00	0
Total ERSA24 SPOT									0.00	0
Total For ERSA24									0.00	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.43101			0.00	0
Total ERSA25 SPOT									0.00	0
Total For ERSA25									0.00	0
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.36902			0.00	0
Total ERSA26 SPOT									0.00	0
Total For ERSA26									0.00	0
ERSA2 On 17/11/2022 Spot Bond					0.00000	101.34934			0.00	0
Total ERSA27 SPOT									0.00	0
Total For ERSA27									0.00	0
ES23 On 25/01/2023 Spot Bond			8.48500	106.60357	8.48500	106.53137		424,439,334,290,000.00	50,022,314,000	25,542
Total ES23 SPOT								4,439,334,290,000.00	50,022,314,000	25,542
Total For ES23								4,439,334,290,000.00	50,022,314,000	25,542
ES23/R On 25/01/2023 Spot Bond			10.00000	102.36088	10.00000	102.27949		0.00	0	0
Total ES23/R2023 SPOT								0.00	0	0
Total For ES23/R2023								0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.44000	92.84814	9.44000	92.77797		368,992,113,440,000.00	145,020,351,000	89,592
Total ES26 SPOT								38,992,113,440,000.00	145,020,351,000	89,592
Total For ES26								38,992,113,440,000.00	145,020,351,000	89,592
ES26/R On 02/04/2026 Spot Bond			7.85000	100.40052	7.85000	100.33717		0.00	0	0
Total ES26/R186 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 ES26/R186									0.00	0
ES33 On 15/09/2033 Spot Bond			10.80000	77.25126	10.73500	77.56764			432,252,115,200,000.00	40,023,344,000 21,911
Total ES33 SPOT									32,252,115,200,000.00	40,023,344,000 21,911
Total For ES33									32,252,115,200,000.00	40,023,344,000 21,911
ES33/R On 15/09/2033 Spot Bond			7.50000	100.73085	7.50000	100.66974			0.00	0
Total ES33/R209 SPOT									0.00	0
Total For ES33/R209									0.00	0
ES42 On 25/04/2042 Spot Bond			11.09000	78.61192	11.09000	78.54241			366,104,273,284,000.00	33,012,107,600 29,935
Total ES42 SPOT									36,104,273,284,000.00	33,012,107,600 29,935
Total For ES42									36,104,273,284,000.00	33,012,107,600 29,935
ES42/R On 25/04/2042 Spot Bond			8.50000	99.90907	8.50000	99.84092			0.00	0
Total ES42/R214 SPOT									0.00	0
Total For ES42/R214									0.00	0
ESF01L 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
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	100.01997			0.00	0
Total ESFR03 SPOT									0.00	0
Total For ESFR03									0.00	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.82318			0.00	0
Total EXX04 SPOT									0.00	0
Total For EXX04									0.00	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.84580			0.00	0
Total EXX05 SPOT									0.00	0
Total For EXX05									0.00	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.67394			0.00	0
Total FBJ20Z SPOT									0.00	0
Total For FBJ20Z									0.00	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.69638			0.00	0
Total FBJ22Z SPOT									0.00	0
Total For FBJ22Z									0.00	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.94509	100.00000	12.85124			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FFA1U SPOT									0.00	0
Total For FFA1U									0.00	0
FFB1U On 20/11/2026 Spot Bond			100.00000	21.06843	100.00000	20.91569			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
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
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.77542			0.00	0
Total FIFB11 SPOT									0.00	0
Total For FIFB11									0.00	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.57441			0.00	0
Total FIFB12 SPOT									0.00	0
Total For FIFB12									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.67879			0.00	0
Total FIFB14 SPOT									0.00	0
Total For FIFB14									0.00	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.39140			0.00	0
Total FIFB15 SPOT									0.00	0
Total For FIFB15									0.00	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.50067			0.00	0
Total FIFB16 SPOT									0.00	0
Total For FIFB16									0.00	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.54412			0.00	0
Total FIFB17 SPOT									0.00	0
Total For FIFB17									0.00	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.00583			0.00	0
Total FIFC33 SPOT									0.00	0
Total For FIFC33									0.00	0
FIFC34 On 07/02/2020 Spot Bond					0.00000	101.30132			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
FNT019 On 16/10/2019 Spot Bond					0.00000	0.00000			0.00	0
Total FNT019 SPOT									0.00	0
Total For FNT019									0.00	0
FNT020 On 05/11/2019 Spot Bond					0.00000	101.25797			0.00	0
Total FNT020 SPOT									0.00	0
Total For FNT020									0.00	0
FNTE10 On 22/11/2019 Spot Bond					0.00000	103.06811			0.00	0
Total FNTE10 SPOT									0.00	0
Total For FNTE10									0.00	0
FNTF10 On 28/01/2020 Spot Bond					0.00000	101.45562			0.00	0
Total FNTF10 SPOT									0.00	0
Total For FNTF10									0.00	0
FNTG10 On 10/03/2020 Spot Bond					0.00000	100.70400			0.00	0
Total FNTG10 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 FNTG10									0.00	0
FNTH10 On 08/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 1,531
Total FNTH10 SPOT									0.00	0 1,531
Total For FNTH10									0.00	0 1,531
FNZ001 On 17/01/2020 Spot Bond					0.00000	101.76219			0.00	0
Total FNZ001 SPOT									0.00	0
Total For FNZ001									0.00	0
FNZ002 On 08/01/2020 Spot Bond					0.00000	101.10000			0.00	0
Total FNZ002 SPOT									0.00	0
Total For FNZ002									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	102.22424			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	103.63052			0.00	0
Total FRB14 SPOT									0.00	0
Total For FRB14									0.00	0
FRB15 On 06/03/2020 Spot Bond					0.00000	102.06547			0.00	700,000,000 350
Total FRB15 SPOT									0.00	700,000,000 350
Total For FRB15									0.00	700,000,000 350
FRB16 On 08/07/2020 Spot Bond					0.00000	101.61017			0.00	0
Total FRB16 SPOT									0.00	0
Total For FRB16									0.00	0
FRB17 On 08/01/2022 Spot Bond					0.00000	103.89511			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
FRB18 On 13/04/2021 Spot Bond					0.00000	103.65957			0.00	0 20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total FRB18 SPOT									0.00	0	20
Total For FRB18									0.00	0	20
FRB19 On 14/04/2021 Spot Bond			10.08000	103.27583	10.08000	103.19262			0.00	0	
Total FRB19 SPOT									0.00	0	
Total For FRB19									0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.94800			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	105.47685			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	106.76314			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	105.03527			0.00	700,000,000	700
Total FRB23 SPOT									0.00	700,000,000	700
Total For FRB23									0.00	700,000,000	700
FRB24 On 08/11/2023 Spot Bond					0.00000	103.49291			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.37842			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.20170			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			10.00000	104.77925	10.00000	104.69548			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			3.51000	159.14669	3.51000	159.04688			0.00	0	47
Total FRBI22 SPOT									0.00	0	47
Total For FRBI22									0.00	0	47
FRBI23 On 07/12/2023 Spot Bond			3.66000	3.66000	3.66000	298.14217			0.00	0	119
Total FRBI23 SPOT									0.00	0	119
Total For FRBI23									0.00	0	119

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRBI25 On 31/01/2025 Spot Bond			3.87500	3.87500	3.87500	132.80690			0.00	0
Total FRBI25 SPOT									0.00	0
Total For FRBI25									0.00	0
FRBI28 On 31/03/2028 Spot Bond			4.17500	177.52123	4.17500	177.40014			0.00	0
Total FRBI28 SPOT									0.00	0
Total For FRBI28									0.00	0
FRBI29 On 31/03/2029 Spot Bond			4.31000	4.31000	4.31000	94.38943			0.00	0
Total FRBI29 SPOT									0.00	0
Total For FRBI29									0.00	0
FRBI33 On 07/12/2033 Spot Bond			4.49000	4.49000	4.49000	209.50003			0.00	0
Total FRBI33 SPOT									0.00	0
Total For FRBI33									0.00	0
FRBI46 On 31/03/2046 Spot Bond			5.00500	87.04131	5.00500	86.97614			0.00	0
Total FRBI46 SPOT									0.00	0
Total For FRBI46									0.00	0
FRBI50 On 31/12/2050 Spot Bond			4.89000	90.94407	4.89000	90.87684			0.00	0
Total FRBI50 SPOT									0.00	0
Total For FRBI50									0.00	0
FRBZ01 On 30/11/2020 Spot Bond			7.70000	7.70000	7.70000	91.95038			0.00	0
Total FRBZ01 SPOT									0.00	0
Total For FRBZ01									0.00	0
FRBZ02 On 28/10/2024 Spot Bond			8.43000	8.43000	8.43000	66.47933			0.00	0
Total FRBZ02 SPOT									0.00	0
Total For FRBZ02									0.00	0
FRBZ03 On 10/12/2024 Spot Bond			8.48000	8.48000	8.48000	65.70311			0.00	0
Total FRBZ03 SPOT									0.00	0
Total For FRBZ03									0.00	0
FRC107 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
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRC121 SPOT									0.00	0
Total For FRC121									0.00	0
FRC169 On 31/01/2025 Spot Bond			4.82000	4.82000	4.82000	126.80486			0.00	0
Total FRC169 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 FRC169									0.00	0
FRC17: On 06/08/2023 Spot Bond					0.00000	101.64297			0.00	0
Total FRC178 SPOT									0.00	0
Total For FRC178									0.00	0
FRC18: On 06/08/2023 Spot Bond					0.00000	96.03861			0.00	0
Total FRC181 SPOT									0.00	0
Total For FRC181									0.00	0
FRC19: On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400			0.00	0
Total FRC193/JIBAR SPOT									0.00	0
Total For FRC193/JIBAR									0.00	0
FRC20: 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
FRC20: 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
FRC20: On 07/10/2020 Spot Bond					0.00000	101.72941			0.00	0
Total FRC209 SPOT									0.00	0
Total For FRC209									0.00	0
FRC21: 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
FRC21: On 07/05/2020 Spot Bond					0.00000	101.74569			0.00	0
Total FRC212 SPOT									0.00	0
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	101.75930			0.00	0
Total FRC215 SPOT									0.00	0
Total For FRC215									0.00	0
FRC21: On 04/11/2019 Spot Bond					0.00000	101.80533			0.00	0
Total FRC219 SPOT									0.00	0
Total For FRC219									0.00	0
FRC22: On 31/01/2022 Spot Bond			4.16000	156.92006	4.16000	156.81349			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRC221 SPOT									0.00	0
Total For FRC221									0.00	0
FRC221 On 20/05/2020 Spot Bond					0.00000	101.43973			0.00	0
Total FRC225 SPOT									0.00	0
Total For FRC225									0.00	0
FRC225 On 31/01/2022 Spot Bond			5.02000	154.03340	5.02000	153.91824			0.00	0
Total FRC233 SPOT									0.00	0
Total For FRC233									0.00	0
FRC233 On 20/12/2020 Spot Bond					0.00000	101.05829			0.00	0
Total FRC234 SPOT									0.00	0
Total For FRC234									0.00	0
FRC234 On 08/02/2020 Spot Bond					0.00000	105.29710			0.00	0
Total FRC236 SPOT									0.00	0
Total For FRC236									0.00	0
FRC236 On 19/10/2020 Spot Bond					0.00000	102.76089			0.00	0
Total FRC237 SPOT									0.00	0
Total For FRC237									0.00	0
FRC237 On 08/02/2020 Spot Bond					0.00000	105.42714			0.00	0
Total FRC238 SPOT									0.00	0
Total For FRC238									0.00	0
FRC238 On 19/10/2020 Spot Bond					0.00000	103.31192			0.00	0
Total FRC239 SPOT									0.00	0
Total For FRC239									0.00	0
FRC239 On 19/10/2020 Spot Bond					0.00000	103.74758			0.00	0
Total FRC240 SPOT									0.00	0
Total For FRC240									0.00	0
FRC240 On 08/02/2020 Spot Bond					0.00000	105.40626			0.00	0
Total FRC241 SPOT									0.00	0
Total For FRC241									0.00	0
FRC241 On 08/02/2020 Spot Bond					0.00000	105.31298			0.00	0
Total FRC242 SPOT									0.00	0
Total For FRC242									0.00	0
FRC242 On 19/10/2020 Spot Bond					0.00000	99.84840			0.00	0
Total FRC243 SPOT									0.00	0
Total For FRC243									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC24 On 08/02/2020 Spot Bond					0.00000	105.03602			0.00	0
Total FRC244 SPOT									0.00	0
Total For FRC244									0.00	0
FRC24 On 19/10/2020 Spot Bond					0.00000	99.84995			0.00	0
Total FRC245 SPOT									0.00	0
Total For FRC245									0.00	0
FRC24 On 19/10/2020 Spot Bond					0.00000	99.88028			0.00	0
Total FRC246 SPOT									0.00	0
Total For FRC246									0.00	0
FRC24 On 08/02/2020 Spot Bond					0.00000	105.17507			0.00	0
Total FRC247 SPOT									0.00	0
Total For FRC247									0.00	0
FRC24 On 08/02/2020 Spot Bond					0.00000	102.42637			0.00	0
Total FRC248 SPOT									0.00	0
Total For FRC248									0.00	0
FRC24 On 19/10/2020 Spot Bond					0.00000	102.78491			0.00	0
Total FRC249 SPOT									0.00	0
Total For FRC249									0.00	0
FRC25 On 19/10/2020 Spot Bond					0.00000	99.88067			0.00	0
Total FRC250 SPOT									0.00	0
Total For FRC250									0.00	0
FRC25 On 13/02/2022 Spot Bond					0.00000	101.86129			0.00	0
Total FRC251 SPOT									0.00	0
Total For FRC251									0.00	0
FRC25 On 14/03/2022 Spot Bond					0.00000	100.78385			0.00	0
Total FRC252 SPOT									0.00	0
Total For FRC252									0.00	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.63594			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	101.97729			0.00	0
Total FRC256 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 FRC256									0.00	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.47984			0.00	0
Total FRC257 SPOT									0.00	0
Total For FRC257									0.00	0
FRC25: On 08/05/2020 Spot Bond					0.00000	102.02776			0.00	0
Total FRC258 SPOT									0.00	0
Total For FRC258									0.00	0
FRC26: On 10/10/2020 Spot Bond					0.00000	100.18437			0.00	0
Total FRC261 SPOT									0.00	0
Total For FRC261									0.00	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.09439			0.00	0
Total FRC262 SPOT									0.00	0
Total For FRC262									0.00	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.32793			0.00	0
Total FRC264 SPOT									0.00	0
Total For FRC264									0.00	0
FRC26: On 20/06/2021 Spot Bond					0.00000	100.83574			0.00	0
Total FRC265 SPOT									0.00	0
Total For FRC265									0.00	0
FRC26: On 06/08/2023 Spot Bond					0.00000	104.78076			0.00	0
Total FRC267 SPOT									0.00	0
Total For FRC267									0.00	0
FRC26: On 21/10/2019 Spot Bond					0.00000	99.93963			0.00	0
Total FRC269 SPOT									0.00	0
Total For FRC269									0.00	0
FRC27: On 16/11/2019 Spot Bond					0.00000	101.37290			0.00	0
Total FRC270 SPOT									0.00	0
Total For FRC270									0.00	0
FRC27: On 30/01/2023 Spot Bond					0.00000	101.96609			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	102.05594			0.00	0
Total FRC272 SPOT									0.00	0
Total For FRC272									0.00	0
FRC27: On 02/05/2028 Spot Bond			9.80000	104.57324	9.80000	104.49171			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRC274 SPOT									0.00	0
Total For FRC274									0.00	0
FRC274 On 12/12/2020 Spot Bond					0.00000	100.84933			0.00	0
Total FRC275 SPOT									0.00	0
Total For FRC275									0.00	0
FRC275 On 12/12/2020 Spot Bond					0.00000	100.85128			0.00	0
Total FRC276 SPOT									0.00	0
Total For FRC276									0.00	0
FRC276 On 04/03/2021 Spot Bond					0.00000	101.01368			0.00	0
Total FRC277 SPOT									0.00	0
Total For FRC277									0.00	0
FRC277 On 27/03/2020 Spot Bond					0.00000	100.45888			0.00	0
Total FRC278 SPOT									0.00	0
Total For FRC278									0.00	0
FRC278 On 21/11/2022 Spot Bond					0.00000	101.37621			0.00	0
Total FRC279 SPOT									0.00	0
Total For FRC279									0.00	0
FRC279 On 20/12/2023 Spot Bond					0.00000	100.73794			0.00	0
Total FRC280 SPOT									0.00	0
Total For FRC280									0.00	0
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	105.33450			0.00	0
Total FRC282 SPOT									0.00	0
Total For FRC282									0.00	0
FRC282 On 26/01/2021 Spot Bond					0.00000	103.19474			0.00	0
Total FRC283 SPOT									0.00	0
Total For FRC283									0.00	0
FRC283 On 11/11/2024 Spot Bond					0.00000	101.97180			0.00	0
Total FRC284 SPOT									0.00	0
Total For FRC284									0.00	0
FRC284 On 20/12/2022 Spot Bond					0.00000	100.76262			0.00	0
Total FRC285 SPOT									0.00	0
Total For FRC285									0.00	0
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	103.54118			0.00	0
Total FRC286 SPOT									0.00	0
Total For FRC286									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC28: On 01/02/2020 Spot Bond					0.00000	101.89656			0.00	0
Total FRC287 SPOT									0.00	0
Total For FRC287									0.00	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.89656			0.00	0
Total FRC288 SPOT									0.00	0
Total For FRC288									0.00	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.67531			0.00	0
Total FRC289 SPOT									0.00	0
Total For FRC289									0.00	0
FRC29: On 20/06/2022 Spot Bond					0.00000	100.76061			0.00	0
Total FRC290 SPOT									0.00	0
Total For FRC290									0.00	0
FRC29: On 26/01/2021 Spot Bond					0.00000	102.27199			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	100.67530			0.00	0
Total FRC292 SPOT									0.00	0
Total For FRC292									0.00	0
FRC29: On 18/04/2021 Spot Bond					0.00000	99.99989			0.00	0
Total FRC293 SPOT									0.00	0
Total For FRC293									0.00	0
FRC29: On 18/04/2021 Spot Bond					0.00000	99.99990			0.00	0
Total FRC294 SPOT									0.00	0
Total For FRC294									0.00	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.64077			0.00	0
Total FRC295 SPOT									0.00	0
Total For FRC295									0.00	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.58596			0.00	0
Total FRC296 SPOT									0.00	0
Total For FRC296									0.00	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.60364			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	101.40439			0.00	0
Total FRC298 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 FRC298									0.00	0
FRC298 On 20/06/2024 Spot Bond					0.00000	100.81319			0.00	0
Total FRC299 SPOT									0.00	0
Total For FRC299									0.00	0
FRC300 On 25/04/2023 Spot Bond					0.00000	102.31577			0.00	0
Total FRC300 SPOT									0.00	0
Total For FRC300									0.00	0
FRC301 On 30/11/2020 Spot Bond					0.00000	100.94195			0.00	0
Total FRC301 SPOT									0.00	0
Total For FRC301									0.00	0
FRC302 On 11/11/2024 Spot Bond					0.00000	101.82239			0.00	0
Total FRC302 SPOT									0.00	0
Total For FRC302									0.00	0
FRC303 On 31/05/2024 Spot Bond					0.00000	100.95964			0.00	0
Total FRC303 SPOT									0.00	0
Total For FRC303									0.00	0
FRC304 On 28/12/2020 Spot Bond					0.00000	100.39744			0.00	0
Total FRC304 SPOT									0.00	0
Total For FRC304									0.00	0
FRC305 On 06/11/2023 Spot Bond					0.00000	101.98171			0.00	0
Total FRC305 SPOT									0.00	0
Total For FRC305									0.00	0
FRC306 On 27/02/2023 Spot Bond					0.00000	101.18886			0.00	0
Total FRC306 SPOT									0.00	0
Total For FRC306									0.00	0
FRC307 On 12/08/2020 Spot Bond					0.00000	101.45213			0.00	0
Total FRC307 SPOT									0.00	0
Total For FRC307									0.00	0
FRC308 On 31/05/2024 Spot Bond					0.00000	101.33083			0.00	0
Total FRC308 SPOT									0.00	0
Total For FRC308									0.00	0
FRC309 On 20/06/2024 Spot Bond					0.00000	100.66622			0.00	0
Total FRC309 SPOT									0.00	0
Total For FRC309									0.00	0
FRC310 On 20/12/2024 Spot Bond					0.00000	100.72879			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRC310 SPOT									0.00	0
Total For FRC310									0.00	0
FRC31 On 23/02/2021 Spot Bond					0.00000	100.34000			0.00	0
Total FRC311 SPOT									0.00	0
Total For FRC311									0.00	0
FRC31 On 23/02/2021 Spot Bond					0.00000	99.84000			0.00	0
Total FRC312 SPOT									0.00	0
Total For FRC312									0.00	0
FRC31 On 20/06/2024 Spot Bond					0.00000	100.77555			0.00	0
Total FRC313 SPOT									0.00	0
Total For FRC313									0.00	0
FRC31 On 23/02/2021 Spot Bond					0.00000	100.66000			0.00	0
Total FRC314 SPOT									0.00	0
Total For FRC314									0.00	0
FRC31 On 13/10/2026 Spot Bond					0.00000	100.23674			0.00	0
Total FRC315 SPOT									0.00	0
Total For FRC315									0.00	0
FRC31 On 15/09/2033 Spot Bond					0.00000	100.09176			0.00	0
Total FRC316 SPOT									0.00	0
Total For FRC316									0.00	0
FRC31 On 31/07/2034 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000
Total FRC317 SPOT								10,000,000,000,000.00	5,000,000,000	5,000
Total For FRC317								10,000,000,000,000.00	5,000,000,000	5,000
FRC66 On 31/01/2022 Spot Bond			4.80000	4.80000	4.80000	154.65251		0.00	0	
Total FRC66 SPOT								0.00	0	
Total For FRC66								0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.74000	4.74000	4.74000	154.85351		0.00	0	
Total FRC69 SPOT								0.00	0	
Total For FRC69								0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.72000	4.72000	4.72000	154.92060		0.00	0	3
Total FRC71 SPOT								0.00	0	31
Total For FRC71								0.00	0	31
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRD17I 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
FRD19I 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
FRD20I 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
FRD23I 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
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD24U SPOT									0.00	0
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
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD33U 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 FRD33U									0.00	0
FRI33 On 28/02/2033 Spot Bond			5.05000	86.21077	5.05000	86.14553			0.00	0
Total FRI33 SPOT									0.00	0
Total For FRI33									0.00	0
FRI38 On 31/01/2038 Spot Bond			4.95500	99.00754	4.95500	98.93405			0.00	0
Total FRI38 SPOT									0.00	0
Total For FRI38									0.00	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.73406			0.00	0 540
Total FRJ20 SPOT									0.00	0 540
Total For FRJ20									0.00	0 540
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.33323			0.00	0
Total FRJ21 SPOT									0.00	0
Total For FRJ21									0.00	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.11821			0.00	0 40
Total FRJ22 SPOT									0.00	0 40
Total For FRJ22									0.00	0 40
FRJ23 On 31/07/2023 Spot Bond					0.00000	103.13905			0.00	0
Total FRJ23 SPOT									0.00	0
Total For FRJ23									0.00	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.47091			0.00	0
Total FRJ24 SPOT									0.00	0
Total For FRJ24									0.00	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.17331			0.00	0
Total FRJ25 SPOT									0.00	0
Total For FRJ25									0.00	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.00004			0.00	0
Total FRJ26 SPOT									0.00	0
Total For FRJ26									0.00	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	105.00585			0.00	0
Total FRJ27 SPOT									0.00	0
Total For FRJ27									0.00	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.53099			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRS01U SPOT									0.00	0
Total For FRS01U									0.00	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRS02U SPOT									0.00	0
Total For FRS02U									0.00	0
FRS100 On 15/01/2024 Spot Bond			3.83800	3.83800	3.83800	105.24333			0.00	0
Total FRS100 SPOT									0.00	0
Total For FRS100									0.00	0
FRS100 On 31/01/2038 Spot Bond			4.20000	4.20000	4.20000	109.91505			0.00	0
Total FRS101 SPOT									0.00	0
Total For FRS101									0.00	0
FRS100 On 23/01/2024 Spot Bond					0.00000	101.92332			0.00	0 910
Total FRS103 SPOT									0.00	0 910
Total For FRS103									0.00	0 910
FRS100 On 23/01/2024 Spot Bond					0.00000	101.92332			0.00	0
Total FRS104 SPOT									0.00	0
Total For FRS104									0.00	0
FRS100 On 31/01/2038 Spot Bond			4.34000	107.84633	4.34000	107.77156			0.00	0
Total FRS108 SPOT									0.00	0
Total For FRS108									0.00	0
FRS100 On 07/12/2033 Spot Bond			4.34000	213.04749	4.34000	212.89935			0.00	0
Total FRS109 SPOT									0.00	0
Total For FRS109									0.00	0
FRS110 On 31/01/2038 Spot Bond			5.13000	96.65526	5.13000	96.58217			0.00	0
Total FRS110 SPOT									0.00	0
Total For FRS110									0.00	0
FRS110 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	212.21412			0.00	0
Total FRS112 SPOT									0.00	0
Total For FRS112									0.00	0
FRS110 On 31/01/2025 Spot Bond			4.37000	129.71389	4.37000	129.62362			0.00	0
Total FRS114 SPOT									0.00	0
Total For FRS114									0.00	0
FRS110 On 31/01/2038 Spot Bond			3.70500	117.99198	3.70500	117.91615			0.00	0
Total FRS115 SPOT									0.00	0
Total For FRS115									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS11: On 31/01/2038 Spot Bond			4.73000	102.13540	4.73000	102.06141			0.00	0
Total FRS119 SPOT									0.00	0
Total For FRS119									0.00	0
FRS12: On 07/12/2033 Spot Bond			4.49000	209.64836	4.49000	209.50003			0.00	0
Total FRS120 SPOT									0.00	0
Total For FRS120									0.00	0
FRS12: On 07/12/2033 Spot Bond			4.54000	208.53008	4.54000	208.38172			0.00	0
Total FRS121 SPOT									0.00	0
Total For FRS121									0.00	0
FRS12: On 31/01/2025 Spot Bond			3.90000	165.51605	3.90000	116.12661			0.00	0
Total FRS122 SPOT									0.00	0
Total For FRS122									0.00	0
FRS12: On 07/12/2033 Spot Bond			4.57000	207.86264	4.57000	207.71425			0.00	0
Total FRS123 SPOT									0.00	0
Total For FRS123									0.00	0
FRS12: On 31/01/2038 Spot Bond			5.70000	89.45446	5.70000	89.38275			0.00	0
Total FRS124 SPOT									0.00	0
Total For FRS124									0.00	0
FRS12: On 31/03/2028 Spot Bond			5.24500	164.06877	5.24500	163.94280			0.00	0
Total FRS126 SPOT									0.00	0
Total For FRS126									0.00	0
FRS12: On 31/01/2038 Spot Bond			5.23000	95.34180	5.23000	95.26895			0.00	0
Total FRS127 SPOT									0.00	0
Total For FRS127									0.00	0
FRS12: On 31/03/2028 Spot Bond			4.76500	169.95403	4.76500	169.83006			0.00	0
Total FRS129 SPOT									0.00	0
Total For FRS129									0.00	0
FRS13: On 31/03/2028 Spot Bond			4.82500	169.20533	4.82500	169.08110			0.00	0
Total FRS131 SPOT									0.00	0
Total For FRS131									0.00	0
FRS13: On 07/12/2033 Spot Bond			5.08000	196.90820	5.08000	196.75961			0.00	0
Total FRS132 SPOT									0.00	0
Total For FRS132									0.00	0
FRS13: On 24/03/2020 Spot Bond					0.00000	104.87044			0.00	0
Total FRS133 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 FRS133									0.00	0
FRS133 On 31/01/2038 Spot Bond			5.16000	96.25891	5.16000	96.18588			0.00	0
Total FRS134 SPOT									0.00	0
Total For FRS134									0.00	0
FRS134 On 31/01/2038 Spot Bond			5.41500	5.41500	5.41500	92.89671			0.00	0
Total FRS135 SPOT									0.00	0
Total For FRS135									0.00	0
FRS135 On 31/01/2038 Spot Bond			4.96000	98.93938	4.96000	98.86588			0.00	0
Total FRS136 SPOT									0.00	0
Total For FRS136									0.00	0
FRS136 On 31/03/2028 Spot Bond			4.63500	171.58924	4.63500	171.46587			0.00	0
Total FRS137 SPOT									0.00	0
Total For FRS137									0.00	0
FRS137 On 07/12/2033 Spot Bond			4.85000	201.75808	4.85000	201.60955			0.00	0
Total FRS138 SPOT									0.00	0
Total For FRS138									0.00	0
FRS138 On 31/03/2028 Spot Bond			4.76500	169.95403	4.76500	169.83006			0.00	0
Total FRS142 SPOT									0.00	0
Total For FRS142									0.00	0
FRS142 On 31/03/2028 Spot Bond			4.76500	169.95403	4.76500	169.83006			0.00	0
Total FRS143 SPOT									0.00	0
Total For FRS143									0.00	0
FRS143 On 31/03/2028 Spot Bond			5.05500	166.37003	5.05500	166.24484			0.00	0
Total FRS145 SPOT									0.00	0
Total For FRS145									0.00	0
FRS145 On 31/01/2025 Spot Bond			4.67000	127.82864	4.67000	127.73662			0.00	0
Total FRS146 SPOT									0.00	0
Total For FRS146									0.00	0
FRS146 On 31/01/2022 Spot Bond			3.86000	157.94288	3.86000	157.83940			0.00	0
Total FRS147 SPOT									0.00	0
Total For FRS147									0.00	0
FRS147 On 31/03/2028 Spot Bond			5.11500	165.63935	5.11500	165.51391			0.00	0
Total FRS149 SPOT									0.00	0
Total For FRS149									0.00	0
FRS149 On 31/03/2028 Spot Bond			5.15500	165.15426	5.15500	165.02866			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRS150 SPOT									0.00	0
Total For FRS150									0.00	0
FRS15 On 31/01/2025 Spot Bond			4.64000	128.01575	4.64000	127.92392			0.00	0
Total FRS151 SPOT									0.00	0
Total For FRS151									0.00	0
FRS15 On 31/03/2028 Spot Bond			4.57500	172.35001	4.57500	172.22691			0.00	0
Total FRS152 SPOT									0.00	0
Total For FRS152									0.00	0
FRS15 On 31/03/2028 Spot Bond			5.16500	5.16500	5.16500	164.90760			0.00	0
Total FRS153 SPOT									0.00	0
Total For FRS153									0.00	0
FRS15 On 20/06/2022 Spot Bond					0.00000	12.57056			0.00	0
Total FRS158 SPOT									0.00	0
Total For FRS158									0.00	0
FRS15 On 06/06/2023 Spot Bond					0.00000	13.96278			0.00	0
Total FRS159 SPOT									0.00	0
Total For FRS159									0.00	0
FRS16 On 06/06/2024 Spot Bond					0.00000	16.95065			0.00	0
Total FRS160 SPOT									0.00	0
Total For FRS160									0.00	0
FRS16 On 06/06/2025 Spot Bond					0.00000	19.56577			0.00	0
Total FRS161 SPOT									0.00	0
Total For FRS161									0.00	0
FRS16 On 20/06/2022 Spot Bond					0.00000	11.61248			0.00	0
Total FRS162 SPOT									0.00	0
Total For FRS162									0.00	0
FRS16 On 06/06/2023 Spot Bond					0.00000	12.66310			0.00	0
Total FRS163 SPOT									0.00	0
Total For FRS163									0.00	0
FRS16 On 06/06/2024 Spot Bond					0.00000	15.24054			0.00	0
Total FRS164 SPOT									0.00	0
Total For FRS164									0.00	0
FRS16 On 06/06/2025 Spot Bond					0.00000	17.47349			0.00	0
Total FRS165 SPOT									0.00	0
Total For FRS165									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS16: On 01/08/2022 Spot Bond					0.00000	10.38066			0.00	0
Total FRS167 SPOT									0.00	0
Total For FRS167									0.00	0
FRS16: On 01/08/2022 Spot Bond					0.00000	10.38709			0.00	0
Total FRS168 SPOT									0.00	0
Total For FRS168									0.00	0
FRS16: On 01/08/2021 Spot Bond					0.00000	10.09427			0.00	0
Total FRS169 SPOT									0.00	0
Total For FRS169									0.00	0
FRS17: On 01/08/2022 Spot Bond					0.00000	17.56055			0.00	0
Total FRS170 SPOT									0.00	0
Total For FRS170									0.00	0
FRS17: On 16/10/2022 Spot Bond					0.00000	100.04327			0.00	0
Total FRS171 SPOT									0.00	0
Total For FRS171									0.00	0
FRS17: On 16/10/2024 Spot Bond					0.00000	100.04616			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	13.55051			0.00	0
Total FRS175 SPOT									0.00	0
Total For FRS175									0.00	0
FRS17: On 26/01/2024 Spot Bond					0.00000	13.55051			0.00	0
Total FRS176 SPOT									0.00	0
Total For FRS176									0.00	0
FRS17: On 19/07/2024 Spot Bond					0.00000	16.36758			0.00	0
Total FRS177 SPOT									0.00	0
Total For FRS177									0.00	0
FRS18: On 18/09/2023 Spot Bond					0.00000	100.73139			0.00	0
Total FRS180 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 FRS180									0.00	0
FRS180 On 27/09/2025 Spot Bond					0.00000	100.53598			0.00	0
Total FRS182 SPOT									0.00	0
Total For FRS182									0.00	0
FRS182 On 04/10/2021 Spot Bond					0.00000	98.15245			0.00	0
Total FRS183 SPOT									0.00	0
Total For FRS183									0.00	0
FRS183 On 16/11/2023 Spot Bond					0.00000	98.35784			0.00	0
Total FRS184 SPOT									0.00	0
Total For FRS184									0.00	0
FRS184 On 20/11/2019 Spot Bond					0.00000	112.37721			0.00	0
Total FRS185 SPOT									0.00	0
Total For FRS185									0.00	0
FRS185 On 23/01/2024 Spot Bond					0.00000	109.15054			0.00	0
Total FRS186 SPOT									0.00	0
Total For FRS186									0.00	0
FRS186 On 23/01/2024 Spot Bond					0.00000	118.17634			0.00	0
Total FRS187 SPOT									0.00	0
Total For FRS187									0.00	0
FRS187 On 23/01/2024 Spot Bond					0.00000	114.29995			0.00	0
Total FRS188 SPOT									0.00	0
Total For FRS188									0.00	0
FRS188 On 16/03/2020 Spot Bond					0.00000	111.88004			0.00	0
Total FRS190 SPOT									0.00	0
Total For FRS190									0.00	0
FRS190 On 16/03/2020 Spot Bond					0.00000	110.64881			0.00	0
Total FRS191 SPOT									0.00	0
Total For FRS191									0.00	0
FRS191 On 19/03/2020 Spot Bond					0.00000	101.34467			0.00	0
Total FRS192 SPOT									0.00	0
Total For FRS192									0.00	0
FRS192 On 23/03/2020 Spot Bond					0.00000	108.79673			0.00	0
Total FRS193 SPOT									0.00	0
Total For FRS193									0.00	0
FRS193 On 19/06/2026 Spot Bond					0.00000	53.51316			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRS194 SPOT									0.00	0
Total For FRS194									0.00	0
FRS194 On 19/06/2026 Spot Bond					0.00000	43.69361			0.00	0
Total FRS195 SPOT									0.00	0
Total For FRS195									0.00	0
FRS195 On 05/08/2024 Spot Bond					0.00000	101.65401			0.00	0
Total FRS197 SPOT									0.00	0
Total For FRS197									0.00	0
FRS197 On 03/08/2020 Spot Bond					0.00000	103.38121			0.00	0
Total FRS198 SPOT									0.00	0
Total For FRS198									0.00	0
FRS198 On 05/08/2025 Spot Bond					0.00000	101.80536			0.00	0
Total FRS199 SPOT									0.00	0
Total For FRS199									0.00	0
FRS200 On 12/08/2025 Spot Bond					0.00000	101.63450			0.00	0
Total FRS200 SPOT									0.00	0
Total For FRS200									0.00	0
FRS200 On 06/08/2025 Spot Bond					0.00000	101.28008			0.00	0
Total FRS201 SPOT									0.00	0
Total For FRS201									0.00	0
FRS201 On 23/08/2025 Spot Bond					0.00000	100.00000			0.00	0
Total FRS202 SPOT									0.00	0
Total For FRS202									0.00	0
FRS202 On 04/03/2020 Spot Bond					0.00000	100.49358			0.00	0
Total FRS203 SPOT									0.00	0
Total For FRS203									0.00	0
FRS203 On 11/09/2020 Spot Bond					0.00000	99.60149			0.00	0
Total FRS204 SPOT									0.00	0
Total For FRS204									0.00	0
FRS204 On 15/03/2021 Spot Bond					0.00000	98.95656			0.00	0
Total FRS205 SPOT									0.00	0
Total For FRS205									0.00	0
FRS205 On 14/10/2025 Spot Bond					0.00000	100.09481			0.00	0
Total FRS206 SPOT									0.00	0
Total For FRS206									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS36 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	300.32021			0.00	0
Total FRS36 SPOT									0.00	0
Total For FRS36									0.00	0
FRS37 On 07/12/2023 Spot Bond			3.35000	3.35000	3.35000	301.52637			0.00	0
Total FRS37 SPOT									0.00	0
Total For FRS37									0.00	0
FRS43 On 07/12/2023 Spot Bond			4.07000	4.07000	4.07000	293.73674			0.00	0
Total FRS43 SPOT									0.00	0
Total For FRS43									0.00	0
FRS46 On 31/01/2022 Spot Bond			3.65000	158.66380	3.65000	158.56251			0.00	0
Total FRS46 SPOT									0.00	0
Total For FRS46									0.00	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.90349			0.00	0
Total FRS49 SPOT									0.00	0
Total For FRS49									0.00	0
FRS51 On 31/01/2022 Spot Bond			3.35000	159.70080	3.35000	159.60270			0.00	0
Total FRS51 SPOT									0.00	0
Total For FRS51									0.00	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.76476			0.00	0
Total FRS62 SPOT									0.00	0
Total For FRS62									0.00	0
FRS64 On 26/01/2042 Spot Bond			4.18000	103.08010	4.18000	103.00994			0.00	0
Total FRS64 SPOT									0.00	0
Total For FRS64									0.00	0
FRS81 On 30/10/2042 Spot Bond			3.86000	75.53104	3.86000	110.07269			0.00	0
Total FRS81 SPOT									0.00	0
Total For FRS81									0.00	0
FRS85 On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	133.10066			0.00	0
Total FRS85 SPOT									0.00	0
Total For FRS85									0.00	0
FRS87 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	132.90474			0.00	0
Total FRS87 SPOT									0.00	0
Total For FRS87									0.00	0
FRS90 On 07/12/2023 Spot Bond			4.26000	4.26000	4.26000	291.72196			0.00	0
Total FRS90 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 FRS90									0.00	0
FRX19 On 15/11/2019 Spot Bond			6.75500	104.01874	6.75500	103.96129			0.00	0
Total FRX19 SPOT									0.00	0
Total For FRX19									0.00	0
FRX20 On 01/10/2020 Spot Bond			7.47000	101.61813	7.47000	101.55706			0.00	0
Total FRX20 SPOT									0.00	0
Total For FRX20									0.00	0
FRX23 On 28/02/2023 Spot Bond			7.85500	7.85500	7.85500	100.70765		3,142,000,000,000.00	400,000,000	200
Total FRX23 SPOT								3,142,000,000,000.00	400,000,000	200
Total For FRX23								3,142,000,000,000.00	400,000,000	200
FRX24 On 10/12/2024 Spot Bond			8.24700	114.19592	8.24700	114.12031			0.00	0
Total FRX24 SPOT									0.00	0
Total For FRX24									0.00	0
FRX25 On 26/07/2025 Spot Bond			8.40000	108.34939	8.40000	108.27674			0.00	0
Total FRX25 SPOT									0.00	0
Total For FRX25									0.00	0
FRX26 On 01/10/2026 Spot Bond			8.66000	104.82590	8.66000	104.75309			0.00	0
Total FRX26 SPOT									0.00	0
Total For FRX26									0.00	0
FRX27 On 07/03/2027 Spot Bond			8.73000	109.03354	8.73000	108.95678			0.00	0
Total FRX27 SPOT									0.00	0
Total For FRX27									0.00	0
FRX28 On 26/07/2028 Spot Bond			8.95000	109.36835	8.95000	109.29033			0.00	0
Total FRX28 SPOT									0.00	0
Total For FRX28									0.00	0
FRX30 On 31/01/2030 Spot Bond			9.35500	104.71740	9.35500	104.63938			0.00	0
Total FRX30 SPOT									0.00	0
Total For FRX30									0.00	0
FRX31 On 21/02/2031 Spot Bond			9.51000	101.48187	9.51000	101.40504			0.00	0
Total FRX31 SPOT									0.00	0
Total For FRX31									0.00	0
FRX32 On 31/03/2032 Spot Bond			9.54500	107.60438	9.54500	107.52217			0.00	0
Total FRX32 SPOT									0.00	0
Total For FRX32									0.00	0
FRX45 On 14/04/2045 Spot Bond			10.52500	77.91641	10.52500	77.85093			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRX45 SPOT									0.00	0
Total For FRX45									0.00	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.38031			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	101.46879			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
Total For FS4D1U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	101.22950			0.00	0
Total FS6A1 SPOT									0.00	0
Total For FS6A1									0.00	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.66185			0.00	0
Total FS6A2 SPOT									0.00	0
Total For FS6A2									0.00	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.61444			0.00	0
Total FS6A3 SPOT									0.00	0
Total For FS6A3									0.00	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.34015			0.00	0
Total FS6B1 SPOT									0.00	0
Total For FS6B1									0.00	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS6C1U 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 FS6C1U									0.00	0
FS6D1L 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
FS6E1L 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	103.40243			0.00	0
Total GBL03 SPOT									0.00	0
Total For GBL03									0.00	0
GBL04 On 05/06/2021 Spot Bond					0.00000	102.07020			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	101.21260			0.00	0
Total GH31A2 SPOT									0.00	0
Total For GH31A2									0.00	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.22699			0.00	0
Total GH31A3 SPOT									0.00	0
Total For GH31A3									0.00	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.32050			0.00	0
Total GH31B SPOT									0.00	0
Total For GH31B									0.00	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.43550			0.00	0
Total GH31C SPOT									0.00	0
Total For GH31C									0.00	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.50732			0.00	0
Total GH31D SPOT									0.00	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	103.52855	4.15000	103.45814			0.00	0
Total GRL35 SPOT									0.00	0
Total For GRL35									0.00	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.40384			0.00	0
Total GRT07 SPOT									0.00	0
Total For GRT07									0.00	0
GRT11 On 13/05/2021 Spot Bond					0.00000	102.49396			0.00	0
Total GRT11 SPOT									0.00	0
Total For GRT11									0.00	0
GRT12 On 24/06/2020 Spot Bond					0.00000	100.99386			0.00	0
Total GRT12 SPOT									0.00	0
Total For GRT12									0.00	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.33824			0.00	0
Total GRT13 SPOT									0.00	0
Total For GRT13									0.00	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.04891			0.00	0
Total GRT14 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 GRT14										0.00	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.26391				0.00	0
Total GRT15 SPOT										0.00	0
Total For GRT15										0.00	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.32934				0.00	0
Total GRT16 SPOT										0.00	0
Total For GRT16										0.00	0
GRT17 On 17/10/2023 Spot Bond			8.82500	104.48400	8.82500	104.41007				0.00	0
Total GRT17 SPOT										0.00	0
Total For GRT17										0.00	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.03334				0.00	0
Total GRT18 SPOT										0.00	0
Total For GRT18										0.00	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.73628				0.00	0
Total GRT19 SPOT										0.00	0
Total For GRT19										0.00	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.46937				0.00	0
Total GRT20 SPOT										0.00	0
Total For GRT20										0.00	0
GRT21 On 03/04/2024 Spot Bond			9.77000	100.50612	9.77000	100.42757				0.00	0
Total GRT21 SPOT										0.00	0
Total For GRT21										0.00	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.04227				0.00	0
Total GRT22 SPOT										0.00	0
Total For GRT22										0.00	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.24641				0.00	0
Total GRT23 SPOT										0.00	0
Total For GRT23										0.00	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.88845				0.00	500,000,000 500
Total GRT24G SPOT										0.00	500,000,000 500
Total For GRT24G										0.00	500,000,000 500
GRT25 On 09/03/2025 Spot Bond					0.00000	101.00612				0.00	0
Total GRT25G SPOT										0.00	0
Total For GRT25G										0.00	0
GRT26 On 09/03/2028 Spot Bond					0.00000	102.25097				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total GRT26G SPOT									0.00	0
Total For GRT26G									0.00	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.57546			0.00	0
Total GRT27 SPOT									0.00	0
Total For GRT27									0.00	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.83509			0.00	0
Total GRT28 SPOT									0.00	0
Total For GRT28									0.00	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.85559			0.00	0
Total GRT29 SPOT									0.00	0
Total For GRT29									0.00	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.31238			0.00	0
Total GRT30 SPOT									0.00	0
Total For GRT30									0.00	0
GRT31 On 28/02/2024 Spot Bond					0.00000	101.16055			0.00	0
Total GRT31 SPOT									0.00	0
Total For GRT31									0.00	0
GRT32 On 18/04/2024 Spot Bond					0.00000	99.99989			0.00	0
Total GRT32 SPOT									0.00	0
Total For GRT32									0.00	0
GRT33 On 18/04/2026 Spot Bond					0.00000	99.99975			0.00	0
Total GRT33 SPOT									0.00	0
Total For GRT33									0.00	0
GRT34 On 18/04/2029 Spot Bond					0.00000	99.99977			0.00	0
Total GRT34 SPOT									0.00	0
Total For GRT34									0.00	0
GRT36 On 27/06/2024 Spot Bond					0.00000	100.48255			0.00	0
Total GRT36 SPOT									0.00	0
Total For GRT36									0.00	0
GRT38 On 31/03/2026 Spot Bond					0.00000	100.42003			0.00	0
Total GRT38 SPOT									0.00	0
Total For GRT38									0.00	0
GRT39 On 30/04/2026 Spot Bond					0.00000	100.41099			0.00	0
Total GRT39 SPOT									0.00	0
Total For GRT39									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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
H6T2U On 02/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total H6T2U SPOT									0.00	0
Total For H6T2U									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
H7T4U On 03/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total H7T4U SPOT									0.00	0
Total For H7T4U									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
HC2T4 On 26/02/2020 Spot Bond					0.00000	100.22075			0.00	0
Total HC2T4 SPOT									0.00	0
Total For HC2T4									0.00	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.10709			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
Total For HIL01U									0.00	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.80385			0.00	0
Total HILB04 SPOT									0.00	0
Total For HILB04									0.00	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.16327			0.00	0
Total HILB06 SPOT									0.00	0
Total For HILB06									0.00	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.16541			0.00	0
Total HILB07 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 HILB07									0.00	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.57072			0.00	0
Total HILB08 SPOT									0.00	0
Total For HILB08									0.00	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.43606			0.00	0
Total HILB09 SPOT									0.00	0
Total For HILB09									0.00	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.90890			0.00	0
Total HILB10 SPOT									0.00	0
Total For HILB10									0.00	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.76205			0.00	0
Total HILB11 SPOT									0.00	0
Total For HILB11									0.00	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.75773			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	110.89100	10.00000	110.80400			0.00	0
Total HPF04/JIBAR SPOT									0.00	0
Total For HPF04/JIBAR									0.00	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.56780			0.00	0
Total HPF06 SPOT									0.00	0
Total For HPF06									0.00	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.43801			0.00	0
Total HPF11 SPOT									0.00	0
Total For HPF11									0.00	0
HPF12 On 31/03/2024 Spot Bond					0.00000	100.42093			0.00	0
Total HPF12 SPOT									0.00	0
Total For HPF12									0.00	0
HWAY2 On 31/07/2020 Spot Bond			7.36500	103.92083	7.36500	103.85957			0.00	0 50,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total HWAY20 SPOT									0.00	0 50,000
Total For HWAY20									0.00	0 50,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	59.73617	100.00000	59.34257			0.00	0
Total HWAY20/R207 SPOT									0.00	0
Total For HWAY20/R207									0.00	0
HWAY2 On 07/12/2023 Spot Bond			3.85000	296.28511	3.85000	296.09074			0.00	0
Total HWAY23 SPOT									0.00	0
Total For HWAY23									0.00	0
HWAY2 On 07/12/2024 Spot Bond			4.16000	4.16000	4.16000	295.77774			0.00	0
Total HWAY24 SPOT									0.00	0
Total For HWAY24									0.00	0
HWAY3 On 28/02/2033 Spot Bond			4.38000	78.94463	4.38000	96.09917			0.00	0
Total HWAY33 SPOT									0.00	0
Total For HWAY33									0.00	0
HWAY3 On 31/07/2034 Spot Bond			10.60500	92.02969	10.60500	91.95220		8,484,000,000,000.00	800,000,000	690
Total HWAY34 SPOT								8,484,000,000,000.00	800,000,000	690
Total For HWAY34								8,484,000,000,000.00	800,000,000	690
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.08254	100.00000	11.00951		0.00	0	
Total HWAY34/R208 SPOT								0.00	0	
Total For HWAY34/R208								0.00	0	
HWAY3 On 31/07/2035 Spot Bond			10.61000	91.72231	10.61000	91.64504		97,612,000,000,000.00	9,200,000,000	7,100
Total HWAY35 SPOT								17,612,000,000,000.00	9,200,000,000	7,100
Total For HWAY35								17,612,000,000,000.00	9,200,000,000	7,100
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.08223	100.00000	11.00920		0.00	0	
Total HWAY35/R209 SPOT								0.00	0	
Total For HWAY35/R209								0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.06083		0.00	0	15,000
Total HWF11 SPOT								0.00	0	15,000
Total For HWF11								0.00	0	15,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.95192		0.00	0	3,400
Total HWF12 SPOT								0.00	0	3,400
Total For HWF12								0.00	0	3,400
HWY02 On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400		0.00	0	
Total HWY023/R197 SPOT								0.00	0	
Total For HWY023/R197								0.00	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	31/01/2025	Spot Bond			3.22000	137.23949	3.22000	137.15660			568,542,287,516,000.00	176,565,927,800 319,716	
Total I2025 SPOT												8,542,287,516,000.00	176,565,927,800	319,716
Total For I2025												8,542,287,516,000.00	176,565,927,800	319,716
I2029	On	31/03/2029	Spot Bond			3.44000	101.65049	3.44000	101.58716			97,020,540,864,000.00	28,203,645,600 62,273	
Total I2029 SPOT												17,020,540,864,000.00	28,203,645,600	62,273
Total For I2029												17,020,540,864,000.00	28,203,645,600	62,273
I2033	On	28/02/2033	Spot Bond			3.55000	102.15000	3.55000	102.08513			49,034,795,320,000.00	13,812,618,400 126,091	
Total I2033 SPOT												19,034,795,320,000.00	13,812,618,400	126,091
Total For I2033												19,034,795,320,000.00	13,812,618,400	126,091
I2038	On	31/01/2038	Spot Bond			3.58000	120.12165	3.58000	120.04565			42,814,715,008,000.00	11,959,417,600 170,487	
Total I2038 SPOT												12,814,715,008,000.00	11,959,417,600	170,487
Total For I2038												12,814,715,008,000.00	11,959,417,600	170,487
I2046	On	31/03/2046	Spot Bond			3.63000	110.84416	3.63000	110.77341			271,968,748,326,000.00	74,922,520,200 218,620	
Total I2046 SPOT												1,968,748,326,000.00	74,922,520,200	218,620
Total For I2046												1,968,748,326,000.00	74,922,520,200	218,620
I2050	On	31/12/2050	Spot Bond			3.66500	114.85777	3.65000	115.12755			72,092,860,273,065.00	19,670,630,361 238,558	
Total I2050 SPOT												2,092,860,273,065.00	19,670,630,361	238,558
Total For I2050												2,092,860,273,065.00	19,670,630,361	238,558
IB105U	On	20/07/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB105U SPOT												0.00	0	0
Total For IB105U												0.00	0	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	0
Total For IB107U												0.00	0	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	0
Total For IB121U												0.00	0	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	0
Total For IB122U												0.00	0	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	0
Total For IB125U												0.00	0	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	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 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	101.20549			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	105.39007			0.00	0
Total IBL101 SPOT									0.00	0
Total For IBL101									0.00	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.58334			0.00	0
Total IBL102 SPOT									0.00	0
Total For IBL102									0.00	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.02340			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	101.97786			0.00	0
Total IBL106 SPOT									0.00	0
Total For IBL106									0.00	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.27357			0.00	0
Total IBL108 SPOT									0.00	0
Total For IBL108									0.00	0
IBL109 On 07/12/2023 Spot Bond			3.92000	295.53480	3.92000	295.33927			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	100.93037			0.00	0
Total IBL110 SPOT									0.00	0
Total For IBL110									0.00	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.51928			0.00	0
Total IBL112 SPOT									0.00	0
Total For IBL112									0.00	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.28961			0.00	0
Total IBL113 SPOT									0.00	0
Total For IBL113									0.00	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.66309			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IBL114 SPOT									0.00	0
Total For IBL114									0.00	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.32581			0.00	0
Total IBL115 SPOT									0.00	0
Total For IBL115									0.00	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.62085			0.00	0
Total IBL116 SPOT									0.00	0
Total For IBL116									0.00	0
IBL118 On 24/07/2020 Spot Bond					0.00000	99.87645			0.00	0
Total IBL118 SPOT									0.00	0
Total For IBL118									0.00	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.43299			0.00	0
Total IBL119 SPOT									0.00	0
Total For IBL119									0.00	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.08793			0.00	0
Total IBL120 SPOT									0.00	0
Total For IBL120									0.00	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.60731			0.00	0
Total IBL123 SPOT									0.00	0
Total For IBL123									0.00	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.47975			0.00	0
Total IBL124 SPOT									0.00	0
Total For IBL124									0.00	0
IBL127 On 02/04/2020 Spot Bond					0.00000	100.34463			0.00	0
Total IBL127 SPOT									0.00	0
Total For IBL127									0.00	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.15609			0.00	0
Total IBL128 SPOT									0.00	0
Total For IBL128									0.00	0
IBL129 On 30/05/2022 Spot Bond					0.00000	101.33732			0.00	0
Total IBL129 SPOT									0.00	0
Total For IBL129									0.00	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.16258			0.00	0
Total IBL130 SPOT									0.00	0
Total For IBL130									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IBL131 On 07/08/2020 Spot Bond					0.00000	101.51833			0.00	0
Total IBL131 SPOT									0.00	0
Total For IBL131									0.00	0
IBL132 On 12/08/2024 Spot Bond					0.00000	101.54209			0.00	0
Total IBL132 SPOT									0.00	0
Total For IBL132									0.00	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.80006			0.00	0
Total IBL133 SPOT									0.00	0
Total For IBL133									0.00	0
IBL134 On 17/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IBL134 SPOT									0.00	0
Total For IBL134									0.00	0
IBL36 On 31/01/2022 Spot Bond			3.40000	3.40000	3.40000	159.42875			0.00	0
Total IBL36 SPOT									0.00	0
Total For IBL36									0.00	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400			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	101.67496	8.14000	101.60826		8,140,000,000,000.00	1,000,000,000	1,000
Total IBL46 SPOT								8,140,000,000,000.00	1,000,000,000	1,000
Total For IBL46								8,140,000,000,000.00	1,000,000,000	1,000
IBL50 On 02/08/2020 Spot Bond			7.90000	102.85031	7.90000	102.78537		0.00	0	0
Total IBL50 SPOT								0.00	0	0
Total For IBL50								0.00	0	0
IBL60 On 17/02/2024 Spot Bond			8.94500	106.39886	8.94500	106.32300		0.00	0	0
Total IBL60 SPOT								0.00	0	0
Total For IBL60								0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	102.19760		0.00	0	0
Total IBL65 SPOT								0.00	0	0
Total For IBL65								0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.50000	159.18125	3.50000	159.08155		0.00	0	0
Total IBL67 SPOT								0.00	0	0
Total For IBL67								0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.80875		0.00	0	0
Total IBL75 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 IBL75									0.00	0
IBL77 On 25/11/2020 Spot Bond					0.00000	102.08404			0.00	0
Total IBL77 SPOT									0.00	0
Total For IBL77									0.00	0
IBL78 On 25/11/2022 Spot Bond			9.03500	106.69447	9.03500	106.61764			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	102.45317			0.00	0
Total IBL86 SPOT									0.00	0
Total For IBL86									0.00	0
IBL88 On 20/05/2021 Spot Bond			7.88000	107.86769	7.88000	107.79975			0.00	0
Total IBL88 SPOT									0.00	0
Total For IBL88									0.00	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	39.36177	100.00000	39.10241			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	101.32973			0.00	0
Total IBL89 SPOT									0.00	0
Total For IBL89									0.00	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.09273			0.00	0
Total IBL92 SPOT									0.00	0
Total For IBL92									0.00	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.08774			0.00	0
Total IBL95 SPOT									0.00	0
Total For IBL95									0.00	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.04246			0.00	0
Total IBL98 SPOT									0.00	0
Total For IBL98									0.00	0
IBL99 On 21/10/2019 Spot Bond			8.72500	100.00000	8.72500	99.92834			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IDC01U SPOT									0.00	0
Total For IDC01U									0.00	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.52262	100.00000	10.45329			0.00	0
Total IDC02U SPOT									0.00	0
Total For IDC02U									0.00	0
IDCG03 On 22/10/2020 Spot Bond			7.93000	100.36551	7.93000	100.30156			0.00	0
Total IDC03 SPOT									0.00	0
Total For IDC03									0.00	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.30000			0.00	0
Total IDC05 SPOT									0.00	0
Total For IDC05									0.00	0
IDCG06 On 24/11/2024 Spot Bond			9.07000	105.80015	9.07000	105.72366			0.00	0 882
Total IDC06 SPOT									0.00	0 882
Total For IDC06									0.00	0 882
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.71299			0.00	0
Total IDC07 SPOT									0.00	0
Total For IDC07									0.00	0
IDCG08 On 13/05/2030 Spot Bond			11.42000	104.03875	11.42000	103.92339			0.00	0
Total IDC08 SPOT									0.00	0
Total For IDC08									0.00	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.12487			0.00	0
Total IDC09 SPOT									0.00	0
Total For IDC09									0.00	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.01990			0.00	0
Total IDC10 SPOT									0.00	0
Total For IDC10									0.00	0
IDCG11 On 05/12/2026 Spot Bond			9.57000	110.29720	9.57000	110.21272			0.00	0
Total IDC11 SPOT									0.00	0
Total For IDC11									0.00	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.29834			0.00	0
Total IDC12 SPOT									0.00	0
Total For IDC12									0.00	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.50852			0.00	0
Total IDC13 SPOT									0.00	0
Total For IDC13									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.50685			0.00	0
Total IDCG14 SPOT									0.00	0
Total For IDCG14									0.00	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.99187			0.00	0
Total IDCG15 SPOT									0.00	0
Total For IDCG15									0.00	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.78779			0.00	0
Total IDCG16 SPOT									0.00	0
Total For IDCG16									0.00	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.67313			0.00	0
Total IDCG17 SPOT									0.00	0
Total For IDCG17									0.00	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.81220			0.00	0
Total IDCG18 SPOT									0.00	0
Total For IDCG18									0.00	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.47048			0.00	1,400,000,000
Total IDCG19 SPOT									0.00	1,400,000,000
Total For IDCG19									0.00	1,400,000,000
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	4.00000			0.00	0
Total IDCP06 SPOT									0.00	0
Total For IDCP06									0.00	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.75468			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	5.80631	100.00000	5.76784			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
Total For IDCP3U									0.00	0
IFC01 On 10/12/2024 Spot Bond			8.47000	104.17480	8.47000	104.10399			0.00	0
Total IFC01 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 IFC01									0.00	0
IFC02 On 14/04/2021 Spot Bond			8.04000	101.15798	8.04000	101.09264			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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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		255,000,000,000,000.00		2,550,000,000
Total IN407U SPOT								5,000,000,000,000.00		2,550,000,000
Total For IN407U								5,000,000,000,000.00		2,550,000,000
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN409U SPOT									0.00	0
Total For IN409U									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
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		101,000,000,000,000.00		11,010,000,000
Total IN415U SPOT								1,000,000,000,000.00		11,010,000,000
Total For IN415U								1,000,000,000,000.00		11,010,000,000
IN417U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		135,000,000,000,000.00		1,350,000,000
Total IN417U SPOT								5,000,000,000,000.00		1,350,000,000
Total For IN417U								5,000,000,000,000.00		1,350,000,000
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		10,000,000,000 10,000
Total IN418U SPOT								10,000,000,000,000.00		10,000,000,000 10,000
Total For IN418U								10,000,000,000,000.00		10,000,000,000 10,000
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	110.89100	10.00000	110.80400			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	101.11460			0.00	0
Total ING362 SPOT									0.00	0
Total For ING362									0.00	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.79006			0.00	0
Total ING371 SPOT									0.00	0
Total For ING371									0.00	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.92050			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	101.11695			0.00	0
Total ING383 SPOT									0.00	0
Total For ING383									0.00	0
ING384 On 30/09/2020 Spot Bond					0.00000	89.62338			0.00	0
Total ING384 SPOT									0.00	0
Total For ING384									0.00	0
ING394 On 31/01/2020 Spot Bond					0.00000	101.70482			0.00	0
Total ING394 SPOT									0.00	0
Total For ING394									0.00	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.23025			0.00	0
Total INLV01 SPOT									0.00	0
Total For INLV01									0.00	0
INLV02 On 20/10/2020 Spot Bond					0.00000	100.77364			0.00	0
Total INLV02 SPOT									0.00	0
Total For INLV02									0.00	0
INLV03 On 11/02/2021 Spot Bond					0.00000	103.71934			0.00	0
Total INLV03 SPOT									0.00	0
Total For INLV03									0.00	0
INLV04 On 11/02/2021 Spot Bond			10.18000	105.52296	10.18000	105.43758			0.00	0
Total INLV04 SPOT									0.00	0
Total For INLV04									0.00	0
INLV05 On 22/03/2023 Spot Bond					0.00000	104.09351			0.00	2,400,000,000
Total INLV05 SPOT									0.00	2,400,000,000
Total For INLV05									0.00	2,400,000,000
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	110.89100	10.00000	110.80400			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	101.03743			0.00	0
Total IPF13 SPOT									0.00	0
Total For IPF13									0.00	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.90412			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IPF15 SPOT									0.00	0
Total For IPF15									0.00	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.75129			0.00	0
Total IPF16 SPOT									0.00	0
Total For IPF16									0.00	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.58372			0.00	0
Total IPF17 SPOT									0.00	0
Total For IPF17									0.00	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.59046			0.00	0
Total IPF18 SPOT									0.00	0
Total For IPF18									0.00	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.59721			0.00	0
Total IPF19 SPOT									0.00	0
Total For IPF19									0.00	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.71622			0.00	0
Total IPF20 SPOT									0.00	0
Total For IPF20									0.00	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.39525			0.00	0
Total IPF21 SPOT									0.00	0
Total For IPF21									0.00	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.76648			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	101.74474			0.00	0
Total IPF24 SPOT									0.00	0
Total For IPF24									0.00	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.01354			0.00	0
Total IPF25 SPOT									0.00	0
Total For IPF25									0.00	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.58012			0.00	0
Total IPF26 SPOT									0.00	0
Total For IPF26									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IPF27 On 07/11/2024 Spot Bond					0.00000	101.59816			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	100.53646			0.00	0
Total IPF30 SPOT									0.00	0
Total For IPF30									0.00	0
IPF31 On 25/03/2026 Spot Bond					0.00000	100.94365			0.00	0
Total IPF31 SPOT									0.00	0
Total For IPF31									0.00	0
IPF32 On 01/07/2026 Spot Bond					0.00000	100.40731			0.00	0
Total IPF32 SPOT									0.00	0
Total For IPF32									0.00	0
IPFC25 On 25/10/2019 Spot Bond					0.00000	101.70699			0.00	0
Total IPFC25 SPOT									0.00	0
Total For IPFC25									0.00	0
IPL8/JIf 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	100.61045	2.75000	100.58806			0.00	0
Total IV017/R212 SPOT									0.00	0
Total For IV017/R212									0.00	0
IV019 On 31/03/2028 Spot Bond			6.72500	147.34129	6.72500	147.21080			0.00	0
Total IV019 SPOT									0.00	0
Total For IV019									0.00	0
IV030 On 31/01/2025 Spot Bond			5.22000	5.22000	5.22000	124.35776			0.00	0
Total IV030 SPOT									0.00	0
Total For IV030									0.00	0
IV030A On 31/01/2025 Spot Bond			5.22000	5.22000	5.22000	124.35776			0.00	0
Total IV030A 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 IV030A									0.00	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.99964			0.00	0
Total IV031 SPOT									0.00	0
Total For IV031									0.00	0
IV033 On 11/02/2021 Spot Bond					0.00000	103.57843			0.00	0
Total IV033 SPOT									0.00	0
Total For IV033									0.00	0
IV034 On 11/02/2021 Spot Bond			10.08000	105.22961	10.08000	105.14528			0.00	0
Total IV034 SPOT									0.00	0
Total For IV034									0.00	0
IV035 On 07/04/2022 Spot Bond					0.00000	106.35120			0.00	0
Total IV035 SPOT									0.00	0
Total For IV035									0.00	0
IV036 On 22/07/2021 Spot Bond					0.00000	103.74148			0.00	0
Total IV036 SPOT									0.00	0
Total For IV036									0.00	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.76179			0.00	0
Total IV038 SPOT									0.00	0
Total For IV038									0.00	0
IV039 On 31/01/2022 Spot Bond			5.60000	5.60000	5.60000	152.00318			0.00	0
Total IV039 SPOT									0.00	0
Total For IV039									0.00	0
IV040 On 29/09/2021 Spot Bond					0.00000	104.55303			0.00	0
Total IV040 SPOT									0.00	0
Total For IV040									0.00	0
IV041 On 29/09/2021 Spot Bond			10.43000	103.34994	10.43000	103.26337			0.00	0
Total IV041 SPOT									0.00	0
Total For IV041									0.00	0
IV042 On 18/11/2021 Spot Bond					0.00000	106.48037			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	109.08191			0.00	0
Total IV043 SPOT									0.00	0
Total For IV043									0.00	0
IV044 On 31/01/2022 Spot Bond					0.00000	102.38390			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IV044 SPOT									0.00	0
Total For IV044									0.00	0
IV045 On 31/01/2022 Spot Bond			4.55000	155.60270	4.55000	155.49221			0.00	0 117
Total IV045 SPOT									0.00	0 117
Total For IV045									0.00	0 117
IV046 On 21/06/2022 Spot Bond					0.00000	102.84273			0.00	0
Total IV046 SPOT									0.00	0
Total For IV046									0.00	0
IV050 On 26/06/2024 Spot Bond					0.00000	100.86872			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
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
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IV164U SPOT									0.00	0
Total For IV164U									0.00	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IV166U SPOT									0.00	0
Total For IV166U									0.00	0
IV19A On 31/03/2028 Spot Bond			5.42500	161.92218	5.42500	161.79550			0.00	0
Total IV19A SPOT									0.00	0
Total For IV19A									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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
IVA962 On 17/10/2019 Spot Bond			7.15000	7.15000	7.15000	7.15000			0.00	0
Total IVA962 SPOT									0.00	0
Total For IVA962									0.00	0
IVA963 On 24/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.82401			0.00	0
Total IVA963 SPOT									0.00	0
Total For IVA963									0.00	0
IVA964 On 31/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.68755			0.00	0
Total IVA964 SPOT									0.00	0
Total For IVA964									0.00	0
IVA965 On 07/11/2019 Spot Bond			7.15000	7.15000	7.15000	99.55147			0.00	0
Total IVA965 SPOT									0.00	0
Total For IVA965									0.00	0
IVA966 On 14/11/2019 Spot Bond			7.15000	7.15000	7.15000	99.41576			0.00	0
Total IVA966 SPOT									0.00	0
Total For IVA966									0.00	0
IVA969 On 05/12/2019 Spot Bond			7.25000	7.25000	7.25000	98.99715			0.00	0
Total IVA969 SPOT									0.00	0
Total For IVA969									0.00	0
IVA970 On 12/12/2019 Spot Bond			7.25000	7.25000	7.25000	98.86107			0.00	0
Total IVA970 SPOT									0.00	0
Total For IVA970									0.00	0
IVA975 On 07/01/2020 Spot Bond			7.35000	7.35000	7.35000	98.33663			0.00	0
Total IVA975 SPOT									0.00	0
Total For IVA975									0.00	0
IVA977 On 14/01/2020 Spot Bond			7.35000	7.35000	7.35000	98.20051			0.00	0
Total IVA977 SPOT									0.00	0
Total For IVA977									0.00	0
IVA978 On 16/01/2020 Spot Bond			7.35000	7.35000	7.35000	98.16169			0.00	0
Total IVA978 SPOT									0.00	0
Total For IVA978									0.00	0
IVA979 On 23/01/2020 Spot Bond			7.35000	7.35000	7.35000	98.02605			0.00	0
Total IVA979 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 IVA979									0.00	0
IVA980 On 30/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVA980 SPOT									0.00	0
Total For IVA980									0.00	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400			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	100.43129			0.00	0
Total IVC034 SPOT									0.00	0
Total For IVC034									0.00	0
IVC040 On 24/07/2021 Spot Bond			7.95000	104.49416	7.95000	104.42777			0.00	0
Total IVC040 SPOT									0.00	0
Total For IVC040									0.00	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.39996			0.00	0
Total IVC049 SPOT									0.00	0
Total For IVC049									0.00	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.77235			0.00	0
Total IVC055 SPOT									0.00	0
Total For IVC055									0.00	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.82413			0.00	0
Total IVC063 SPOT									0.00	0
Total For IVC063									0.00	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.32058			0.00	0
Total IVC092 SPOT									0.00	0
Total For IVC092									0.00	0
IVC094 On 06/12/2021 Spot Bond			8.80000	107.82256	8.80000	107.74647			0.00	0
Total IVC094 SPOT									0.00	0
Total For IVC094									0.00	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.45562			0.00	0
Total IVC097 SPOT									0.00	0
Total For IVC097									0.00	0
IVC102 On 31/01/2020 Spot Bond					0.00000	102.10390			0.00	0
Total IVC102 SPOT									0.00	0
Total For IVC102									0.00	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.46288			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IVC103 SPOT									0.00	0
Total For IVC103									0.00	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.96025			0.00	0
Total IVC105 SPOT									0.00	0
Total For IVC105									0.00	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.85638			0.00	0
Total IVC106 SPOT									0.00	0
Total For IVC106									0.00	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.45804			0.00	0
Total IVC107 SPOT									0.00	0
Total For IVC107									0.00	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.27959			0.00	0
Total IVC109 SPOT									0.00	0
Total For IVC109									0.00	0
IVC110 On 19/05/2021 Spot Bond			8.45000	106.01506	8.45000	105.94355			0.00	0
Total IVC110 SPOT									0.00	0
Total For IVC110									0.00	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.38212			0.00	0
Total IVC111 SPOT									0.00	0
Total For IVC111									0.00	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.80533			0.00	0
Total IVC114 SPOT									0.00	0
Total For IVC114									0.00	0
IVC116 On 16/08/2020 Spot Bond					0.00000	102.13064			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	102.90210			0.00	0
Total IVC133 SPOT									0.00	0
Total For IVC133									0.00	0
IVC134 On 25/07/2020 Spot Bond					0.00000	99.77995			0.00	0
Total IVC134 SPOT									0.00	0
Total For IVC134									0.00	0
IVC135 On 31/07/2020 Spot Bond					0.00000	102.09306			0.00	0
Total IVC135 SPOT									0.00	0
Total For IVC135									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IVC136 On 22/08/2021 Spot Bond					0.00000	102.01429			0.00	0
Total IVC136 SPOT									0.00	0
Total For IVC136									0.00	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.26696			0.00	0
Total IVC137 SPOT									0.00	0
Total For IVC137									0.00	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.27502			0.00	0
Total IVC140 SPOT									0.00	0
Total For IVC140									0.00	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.06677			0.00	0
Total IVC144 SPOT									0.00	0
Total For IVC144									0.00	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.95901			0.00	0
Total IVC145 SPOT									0.00	0
Total For IVC145									0.00	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.02653			0.00	0
Total IVC146 SPOT									0.00	0
Total For IVC146									0.00	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.57704			0.00	0
Total IVC147 SPOT									0.00	0
Total For IVC147									0.00	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.87987			0.00	0
Total IVC148 SPOT									0.00	0
Total For IVC148									0.00	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.87514			0.00	0
Total IVC149 SPOT									0.00	0
Total For IVC149									0.00	0
IVC152 On 15/12/2024 Spot Bond					0.00000	100.93423			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	101.63381			0.00	0
Total IVC154 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 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	99.91455			0.00	0
Total IVC156 SPOT									0.00	0
Total For IVC156									0.00	0
IVC157 On 27/02/2020 Spot Bond					0.00000	101.10724			0.00	0
Total IVC157 SPOT									0.00	0
Total For IVC157									0.00	0
IVC158 On 02/04/2020 Spot Bond					0.00000	100.34678			0.00	0
Total IVC158 SPOT									0.00	0
Total For IVC158									0.00	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.49902			0.00	0
Total IVC159 SPOT									0.00	0
Total For IVC159									0.00	0
IVC160 On 05/04/2020 Spot Bond					0.00000	100.24320			0.00	0
Total IVC160 SPOT									0.00	0
Total For IVC160									0.00	0
IVC161 On 09/05/2020 Spot Bond					0.00000	101.62560			0.00	0
Total IVC161 SPOT									0.00	0
Total For IVC161									0.00	0
IVC162 On 21/05/2020 Spot Bond					0.00000	101.39019			0.00	0
Total IVC162 SPOT									0.00	0
Total For IVC162									0.00	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.75976			0.00	0
Total IVC163 SPOT									0.00	0
Total For IVC163									0.00	0
IVC165 On 20/09/2020 Spot Bond					0.00000	100.61897			0.00	0
Total IVC165 SPOT									0.00	0
Total For IVC165									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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
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
IVF407 On 07/04/2020 Spot Bond					0.00000	100.22014			0.00	0
Total IVF407 SPOT									0.00	0
Total For IVF407									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
JAS02 On 31/01/2020 Spot Bond					0.00000	102.19015			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	100.77945			0.00	0
Total JPM002 SPOT									0.00	0
Total For JPM002									0.00	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.45320			0.00	0
Total KAP006 SPOT									0.00	0
Total For KAP006									0.00	0
KAP007 On 26/10/2021 Spot Bond			8.15500	103.64229	8.15500	103.57440			0.00	0
Total KAP007 SPOT									0.00	0
Total For KAP007									0.00	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.29383			0.00	0
Total KAP008 SPOT									0.00	0
Total For KAP008									0.00	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.28466			0.00	0
Total KAP009 SPOT									0.00	0
Total For KAP009									0.00	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.02769			0.00	0
Total KAP010 SPOT									0.00	0
Total For KAP010									0.00	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.12140			0.00	0
Total KAP012 SPOT									0.00	0
Total For KAP012									0.00	0
KAP013 On 24/05/2022 Spot Bond					0.00000	101.21994			0.00	0
Total KAP013 SPOT									0.00	0
Total For KAP013									0.00	0
KAP014 On 19/07/2024 Spot Bond					0.00000	99.93486			0.00	0
Total KAP014 SPOT									0.00	0
Total For KAP014									0.00	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.12661			0.00	100,000,000
Total KAP11 SPOT									0.00	100,000,000
Total For KAP11									0.00	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For KAP11									0.00	100,000,000	50
KSB009 On 05/08/2020 Spot Bond					0.00000	102.82596			0.00	0	
Total KSB009 SPOT									0.00	0	
Total For KSB009									0.00	0	
KW01 On 31/10/2027 Spot Bond			9.56000	121.38030	9.56000	121.28792			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LBK08 On 30/10/2019 Spot Bond					0.00000	101.92420			0.00	0	
Total LBK08 SPOT									0.00	0	
Total For LBK08									0.00	0	
LBK08J 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	103.94964	7.95000	103.88232			0.00	0	
Total LBK11 SPOT									0.00	0	
Total For LBK11									0.00	0	
LBK11R On 28/11/2019 Spot Bond			9.62000	103.77070	9.62000	103.68953			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	101.42820	9.71000	101.34996			0.00	0	
Total LBK12U SPOT									0.00	0	
Total For LBK12U									0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	103.34439			0.00	0	
Total LBK15 SPOT									0.00	0	
Total For LBK15									0.00	0	
LBK16 On 30/11/2019 Spot Bond					0.00000	101.31767			0.00	0	
Total LBK16 SPOT									0.00	0	
Total For LBK16									0.00	0	
LBK17 On 22/03/2020 Spot Bond					0.00000	100.98163			0.00	0	
Total LBK17 SPOT									0.00	0	
Total For LBK17									0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	103.84078			0.00	0	
Total LBK18 SPOT									0.00	0	
Total For LBK18									0.00	0	
LBK20 On 08/06/2022 Spot Bond			8.48500	107.71128	8.48500	107.63794			0.00	0	2,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total LBK20 SPOT									0.00	0 2,500
Total For LBK20									0.00	0 2,500
LBK22 On 04/09/2020 Spot Bond					0.00000	101.55264			0.00	0
Total LBK22 SPOT									0.00	0
Total For LBK22									0.00	0
LBK23 On 05/09/2022 Spot Bond					0.00000	103.25032			0.00	0
Total LBK23 SPOT									0.00	0
Total For LBK23									0.00	0
LBK24 On 10/10/2024 Spot Bond			8.80500	106.17808	8.80500	106.10311			0.00	0 4,808
Total LBK24 SPOT									0.00	0 4,808
Total For LBK24									0.00	0 4,808
LBK26 On 23/03/2021 Spot Bond					0.00000	100.96526			0.00	0
Total LBK26 SPOT									0.00	0
Total For LBK26									0.00	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.95278			0.00	0
Total LBK27 SPOT									0.00	0
Total For LBK27									0.00	0
LBK28 On 15/05/2028 Spot Bond			10.08500	107.26037	10.08500	107.17437			0.00	0 1,000
Total LBK28 SPOT									0.00	0 1,000
Total For LBK28									0.00	0 1,000
LBK29 On 07/06/2023 Spot Bond			8.61000	106.97230	8.61000	106.89841			0.00	0
Total LBK29 SPOT									0.00	0
Total For LBK29									0.00	0
LBK30 On 20/09/2021 Spot Bond					0.00000	100.63602			0.00	0
Total LBK30 SPOT									0.00	0
Total For LBK30									0.00	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.27839			0.00	0
Total LBK31 SPOT									0.00	0
Total For LBK31									0.00	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.71961			0.00	0
Total LBK32 SPOT									0.00	0
Total For LBK32									0.00	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.58518			0.00	0
Total LBK33 SPOT									0.00	0
Total For LBK33									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
LBK35 On 26/03/2024 Spot Bond					0.00000	100.52858			0.00	400,000,000	200
Total LBK35 SPOT									0.00	400,000,000	200
Total For LBK35									0.00	400,000,000	200
LBK36 On 25/06/2020 Spot Bond					0.00000	100.50862			0.00	0	
Total LBK36 SPOT									0.00	0	
Total For LBK36									0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	100.55189			0.00	0	
Total LBK37 SPOT									0.00	0	
Total For LBK37									0.00	0	
LGL04 On 14/08/2020 Spot Bond			7.53000	102.94359	7.53000	102.88158		1,506,000,000,000.00	1,506,000,000,000.00	200,000,000	680
Total LGL04 SPOT								1,506,000,000,000.00	1,506,000,000,000.00	200,000,000	680
Total For LGL04								1,506,000,000,000.00	1,506,000,000,000.00	200,000,000	680
LGL05 On 12/12/2021 Spot Bond					0.00000	101.70815			0.00	0	10
Total LGL05 SPOT									0.00	0	10
Total For LGL05									0.00	0	10
LGL06 On 04/10/2022 Spot Bond			8.88500	103.81595	8.88500	103.74200			0.00	0	2,500
Total LGL06 SPOT									0.00	0	2,500
Total For LGL06									0.00	0	2,500
LGL07 On 04/10/2022 Spot Bond					0.00000	102.28120			0.00	0	
Total LGL07 SPOT									0.00	0	
Total For LGL07									0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	103.88975			0.00	100,000,000	150
Total LGL08 SPOT									0.00	100,000,000	150
Total For LGL08									0.00	100,000,000	150
LGL09 On 28/08/2024 Spot Bond					0.00000	104.27868			0.00	0	100
Total LGL09 SPOT									0.00	0	100
Total For LGL09									0.00	0	100
LGL10 On 08/10/2025 Spot Bond					0.00000	100.23875			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									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	
Total For LHC11U									0.00	0	
LHC12U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LHC12U 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 LHC12U									0.00	0
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total LHC13U SPOT									0.00	0
Total For LHC13U									0.00	0
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		410,000,000,000,000.00	14,100,000,000	27,700
Total LHC14U SPOT								10,000,000,000,000.00	14,100,000,000	27,700
Total For LHC14U								10,000,000,000,000.00	14,100,000,000	27,700
LHL19 On 14/11/2019 Spot Bond			12.48000	106.27788	12.48000	106.16986			0.00	0
Total LHL19 SPOT									0.00	0
Total For LHL19									0.00	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.32770			0.00	0
Total LHL26 SPOT									0.00	0
Total For LHL26									0.00	0
LHL27 On 13/02/2021 Spot Bond					0.00000	102.05827			0.00	0
Total LHL27 SPOT									0.00	0
Total For LHL27									0.00	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.30918			0.00	0
Total LHL28 SPOT									0.00	0
Total For LHL28									0.00	0
LOM01 On 25/11/2019 Spot Bond					0.00000	101.86761			0.00	0
Total LOM01 SPOT									0.00	0
Total For LOM01									0.00	0
LOM02 On 30/01/2024 Spot Bond					0.00000	102.37001			0.00	0
Total LOM02 SPOT									0.00	0
Total For LOM02									0.00	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.39002			0.00	0
Total LRFA2 SPOT									0.00	0
Total For LRFA2									0.00	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.54970			0.00	0
Total LRFB2 SPOT									0.00	0
Total For LRFB2									0.00	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.57285			0.00	0
Total LRFC2 SPOT									0.00	0
Total For LRFC2									0.00	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	101.57307			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total MAQ129 SPOT									0.00	0
Total For MAQ129									0.00	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.83669			0.00	0
Total MAQ131 SPOT									0.00	0
Total For MAQ131									0.00	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	99.80137			0.00	0
Total MAQ132 SPOT									0.00	0
Total For MAQ132									0.00	0
MAQ15 On 28/11/2019 Spot Bond					0.00000	99.20272			0.00	0
Total MAQ153 SPOT									0.00	0
Total For MAQ153									0.00	0
MAQ15 On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total MAQ157 SPOT									0.00	0
Total For MAQ157									0.00	0
MAQ15 On 18/10/2019 Spot Bond					0.00000	100.00000			0.00	0
Total MAQ159 SPOT									0.00	0
Total For MAQ159									0.00	0
MAQ16 On 21/10/2019 Spot Bond					0.00000	99.97952			0.00	0
Total MAQ160 SPOT									0.00	0
Total For MAQ160									0.00	0
MAQ16 On 25/10/2019 Spot Bond					0.00000	99.87126			0.00	0
Total MAQ161 SPOT									0.00	0
Total For MAQ161									0.00	0
MAQ16 On 31/10/2019 Spot Bond					0.00000	99.75497			0.00	0
Total MAQ162 SPOT									0.00	0
Total For MAQ162									0.00	0
MAQ16 On 12/11/2019 Spot Bond					0.00000	99.53312			0.00	0
Total MAQ163 SPOT									0.00	0
Total For MAQ163									0.00	0
MAQ16 On 14/01/2020 Spot Bond					0.00000	98.30087			0.00	0
Total MAQ164 SPOT									0.00	0
Total For MAQ164									0.00	0
MBF05 On 27/03/2020 Spot Bond					0.00000	100.71616			0.00	0
Total MBF055 SPOT									0.00	0
Total For MBF055									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
MBF05 On 28/08/2020 Spot Bond					0.00000	101.32070			0.00	0
Total MBF057 SPOT									0.00	0
Total For MBF057									0.00	0
MBF05 On 21/05/2021 Spot Bond					0.00000	101.53850			0.00	0
Total MBF059 SPOT									0.00	0
Total For MBF059									0.00	0
MBF06 On 17/08/2021 Spot Bond					0.00000	101.31019			0.00	0
Total MBF061 SPOT									0.00	0
Total For MBF061									0.00	0
MBF06 On 07/06/2020 Spot Bond					0.00000	100.82614			0.00	0
Total MBF062 SPOT									0.00	0
Total For MBF062									0.00	0
MBF06 On 07/06/2022 Spot Bond					0.00000	100.85578			0.00	0
Total MBF063 SPOT									0.00	0
Total For MBF063									0.00	0
MBF06 On 30/09/2020 Spot Bond					0.00000	100.38035			0.00	0
Total MBF064 SPOT									0.00	0
Total For MBF064									0.00	0
MBF06 On 30/09/2022 Spot Bond					0.00000	100.39636			0.00	0
Total MBF065 SPOT									0.00	0
Total For MBF065									0.00	0
MBP03 On 11/04/2020 Spot Bond					0.00000	100.15223			0.00	0
Total MBP036 SPOT									0.00	0
Total For MBP036									0.00	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.17666			0.00	0
Total MBP037 SPOT									0.00	0
Total For MBP037									0.00	0
MBP03 On 02/11/2022 Spot Bond					0.00000	101.73292			0.00	0
Total MBP038 SPOT									0.00	0
Total For MBP038									0.00	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.23443			0.00	0
Total MBP039 SPOT									0.00	0
Total For MBP039									0.00	0
MBP04 On 23/02/2023 Spot Bond					0.00000	101.25725			0.00	0
Total MBP040 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 MBP040									0.00	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.08715			0.00	0
Total MBP041 SPOT									0.00	0
Total For MBP041									0.00	0
MBP04 On 26/04/2021 Spot Bond					0.00000	99.79418			0.00	0
Total MBP042 SPOT									0.00	0
Total For MBP042									0.00	0
MBP04 On 27/07/2023 Spot Bond					0.00000	99.79253			0.00	0
Total MBP043 SPOT									0.00	0
Total For MBP043									0.00	0
MBP04 On 27/09/2021 Spot Bond					0.00000	100.45993			0.00	0
Total MBP044 SPOT									0.00	0
Total For MBP044									0.00	0
MBP04 On 27/09/2023 Spot Bond					0.00000	100.46559			0.00	0
Total MBP045 SPOT									0.00	0
Total For MBP045									0.00	0
MBP04 On 26/02/2022 Spot Bond					0.00000	101.21934			0.00	0
Total MBP046 SPOT									0.00	0
Total For MBP046									0.00	0
MBP04 On 26/02/2024 Spot Bond					0.00000	101.16933			0.00	0
Total MBP047 SPOT									0.00	0
Total For MBP047									0.00	0
MBP04 On 27/03/2022 Spot Bond					0.00000	100.45995			0.00	0
Total MBP048 SPOT									0.00	0
Total For MBP048									0.00	0
MBP04 On 27/03/2024 Spot Bond					0.00000	100.46561			0.00	0
Total MBP049 SPOT									0.00	0
Total For MBP049									0.00	0
MBP05 On 23/08/2022 Spot Bond					0.00000	101.22642			0.00	0
Total MBP050 SPOT									0.00	0
Total For MBP050									0.00	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	113.16384			0.00	0
Total MIIL03 SPOT									0.00	0
Total For MIIL03									0.00	0
MMIG0 On 17/03/2021 Spot Bond			7.93500	103.70837	7.93500	103.64189			0.00	0 400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total MMIG02 SPOT									0.00	0 400
Total For MMIG02									0.00	0 400
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.36880			0.00	0
Total MMIG03 SPOT									0.00	0
Total For MMIG03									0.00	0
MMIG0 On 12/08/2025 Spot Bond			11.02000	11.02000	11.02000	103.20194			0.00	0 10
Total MMIG04 SPOT									0.00	0 10
Total For MMIG04									0.00	0 10
MMIG0 On 12/08/2022 Spot Bond			9.28500	105.85501	9.28500	105.77672			0.00	0 1,060
Total MMIG05 SPOT									0.00	0 1,060
Total For MMIG05									0.00	0 1,060
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.96039			0.00	0
Total MMIG06 SPOT									0.00	0
Total For MMIG06									0.00	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.71514			0.00	0
Total MMIG07 SPOT									0.00	0
Total For MMIG07									0.00	0
MQB00 On 28/08/2023 Spot Bond					0.00000	113.24932			0.00	0
Total MQB003 SPOT									0.00	0
Total For MQB003									0.00	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.71220			0.00	0 113
Total MTN06 SPOT									0.00	0 113
Total For MTN06									0.00	0 113
MTN07 On 13/07/2022 Spot Bond					0.00000	101.68207			0.00	0 20
Total MTN07 SPOT									0.00	0 20
Total For MTN07									0.00	0 20
MTN08 On 11/10/2020 Spot Bond					0.00000	100.88756			0.00	0
Total MTN08 SPOT									0.00	0
Total For MTN08									0.00	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.21692			0.00	0
Total MTN09 SPOT									0.00	0
Total For MTN09									0.00	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.49921			0.00	0 20
Total MTN10 SPOT									0.00	0 20
Total For MTN10									0.00	0 20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
MTN11 On 04/06/2021 Spot Bond					0.00000	101.39168			0.00	0
Total MTN11 SPOT									0.00	0
Total For MTN11									0.00	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.73195			0.00	0
Total MTN12 SPOT									0.00	0
Total For MTN12									0.00	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.07550			0.00	120,000,000
Total MTN13 SPOT									0.00	120,000,000
Total For MTN13									0.00	120,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	101.54363			0.00	0
Total MTN14 SPOT									0.00	0
Total For MTN14									0.00	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.58006			0.00	0
Total MTN15 SPOT									0.00	0
Total For MTN15									0.00	0
MTN16 On 30/05/2022 Spot Bond					0.00000	101.11981			0.00	0
Total MTN16 SPOT									0.00	0
Total For MTN16									0.00	0
MTN17 On 30/05/2024 Spot Bond					0.00000	101.15164			0.00	0
Total MTN17 SPOT									0.00	0
Total For MTN17									0.00	0
MTN18 On 30/05/2026 Spot Bond					0.00000	101.18867			0.00	0
Total MTN18 SPOT									0.00	0
Total For MTN18									0.00	0
MTN19 On 07/03/2025 Spot Bond					0.00000	101.06184			0.00	0
Total MTN19 SPOT									0.00	0
Total For MTN19									0.00	0
MTN20 On 07/09/2026 Spot Bond					0.00000	101.09214			0.00	460,000,000
Total MTN20 SPOT									0.00	460,000,000
Total For MTN20									0.00	460,000,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.55453			0.00	0
Total MTNC20 SPOT									0.00	0
Total For MTNC20									0.00	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.97662			0.00	0
Total MTNC21 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 MTNC21									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
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
MWAR(On 22/11/2019 Spot Bond					0.00000	101.43016			0.00	0
Total MWAR01 SPOT									0.00	0
Total For MWAR01									0.00	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.38953			0.00	0
Total MWAR02 SPOT									0.00	0
Total For MWAR02									0.00	0
MWAR(On 22/11/2021 Spot Bond					0.00000	101.37412			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	100.77913			0.00	0
Total N6B26 SPOT									0.00	0
Total For N6B26									0.00	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.81513			0.00	0
Total N6C26 SPOT									0.00	0
Total For N6C26									0.00	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.81000			0.00	0
Total N6D26 SPOT									0.00	0
Total For N6D26									0.00	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.69252			0.00	0
Total N6E26 SPOT									0.00	0
Total For N6E26									0.00	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.82047			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total N6F26 SPOT									0.00	0	
Total For N6F26									0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.15567			0.00	0	
Total N6G26 SPOT									0.00	0	
Total For N6G26									0.00	0	
N7A20 On 20/03/2020 Spot Bond					0.00000	100.60283			0.00	0	
Total N7A20 SPOT									0.00	0	
Total For N7A20									0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.63453			0.00	0	
Total N7B25 SPOT									0.00	0	
Total For N7B25									0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.74538			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.83945			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.92580			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.40500	103.08146	8.40500	103.01230			0.00	0	47
Total NAM01 SPOT									0.00	0	47
Total For NAM01									0.00	0	47
NAM02 On 29/06/2020 Spot Bond			7.42000	104.40221	7.42000	104.33988			0.00	0	
Total NAM02 SPOT									0.00	0	
Total For NAM02									0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.88500	105.89113	8.88500	105.81612			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.02000	104.65169	10.02000	104.56830			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	102.07630			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NBG02 On 30/04/2024 Spot Bond					0.00000	101.79132			0.00	0
Total NBG02G SPOT									0.00	0
Total For NBG02G									0.00	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.81536			0.00	0
Total NBG03G SPOT									0.00	0
Total For NBG03G									0.00	0
NBK11 On 28/11/2020 Spot Bond			7.60500	104.89206	7.60500	104.82825			0.00	0
Total NBK11A SPOT									0.00	0
Total For NBK11A									0.00	0
NBK12 On 19/03/2021 Spot Bond			7.57000	103.19362	7.57000	103.13044			0.00	0
Total NBK12A SPOT									0.00	0
Total For NBK12A									0.00	0
NBK12 On 19/03/2021 Spot Bond			9.38000	100.80912	9.38000	100.73299			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	104.60393	8.68500	104.53066			0.00	0
Total NBK13A SPOT									0.00	0
Total For NBK13A									0.00	0
NBK14 On 25/06/2021 Spot Bond			7.50000	105.74869	7.50000	105.68489			0.00	0
Total NBK14A SPOT									0.00	0
Total For NBK14A									0.00	0
NBK15 On 11/02/2022 Spot Bond			7.75000	103.83525	7.75000	103.77090			0.00	0
Total NBK15A SPOT									0.00	0
Total For NBK15A									0.00	0
NBK16 On 12/02/2025 Spot Bond			8.67000	104.99411	8.67000	104.92149			0.00	0
Total NBK16A SPOT									0.00	0
Total For NBK16A									0.00	0
NBK17 On 22/04/2026 Spot Bond			8.76000	105.77900	8.76000	105.70469			0.00	0
Total NBK17A SPOT									0.00	0
Total For NBK17A									0.00	0
NBK18 On 01/06/2020 Spot Bond			8.37000	104.09656	8.37000	104.02662			0.00	0
Total NBK18A SPOT									0.00	0
Total For NBK18A									0.00	0
NBK19 On 01/06/2022 Spot Bond			8.28000	106.85975	8.28000	106.78870			0.00	0
Total NBK19A 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 NBK19A									0.00	0
NBK20/ On 01/06/2026 Spot Bond			9.02000	110.56540	9.02000	110.48547			0.00	0
Total NBK20A SPOT									0.00	0
Total For NBK20A									0.00	0
NBK20I On 25/06/2021 Spot Bond					0.00000	100.67466			0.00	0
Total NBK20B SPOT									0.00	0
Total For NBK20B									0.00	0
NBK21/ On 21/07/2027 Spot Bond			9.78000	107.17030	9.78000	107.08691			0.00	0
Total NBK21A SPOT									0.00	0
Total For NBK21A									0.00	0
NBK22/ On 19/11/2022 Spot Bond			8.26500	109.04750	8.26500	108.97552			0.00	0
Total NBK22A SPOT									0.00	0
Total For NBK22A									0.00	0
NBK23/ On 19/11/2025 Spot Bond			9.29000	110.85417	9.29000	110.77213			0.00	0
Total NBK23A SPOT									0.00	0
Total For NBK23A									0.00	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.81734			0.00	0
Total NBK23B SPOT									0.00	0
Total For NBK23B									0.00	0
NBK24/ On 19/11/2027 Spot Bond			9.27000	113.91264	9.27000	113.82852			0.00	0
Total NBK24A SPOT									0.00	0
Total For NBK24A									0.00	0
NBK24I On 11/02/2022 Spot Bond					0.00000	101.55254			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	107.67452			0.00	0
Total NBK25A SPOT									0.00	0
Total For NBK25A									0.00	0
NBK25I On 12/02/2025 Spot Bond					0.00000	104.29631			0.00	0
Total NBK25B SPOT									0.00	0
Total For NBK25B									0.00	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	20.33159	100.00000	20.19762			0.00	0
Total NBK26A SPOT									0.00	0
Total For NBK26A									0.00	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.00437			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NBK26B SPOT									0.00	0
Total For NBK26B									0.00	0
NBK27, On 10/05/2026 Spot Bond			9.58000	112.46963	9.58000	112.38387			0.00	0
Total NBK27A SPOT									0.00	0
Total For NBK27A									0.00	0
NBK28, On 02/08/2023 Spot Bond			8.22500	107.85458	8.22500	107.78374			0.00	0
Total NBK28A SPOT									0.00	0
Total For NBK28A									0.00	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.85664			0.00	0
Total NBK28B SPOT									0.00	0
Total For NBK28B									0.00	0
NBK29, On 31/07/2026 Spot Bond			9.02000	109.69540	9.02000	109.61654			0.00	0
Total NBK29A SPOT									0.00	0
Total For NBK29A									0.00	0
NBK30, On 20/02/2024 Spot Bond			8.22000	106.54095	8.22000	106.47101			0.00	0
Total NBK30A SPOT									0.00	0
Total For NBK30A									0.00	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.28870			0.00	0
Total NBK30B SPOT									0.00	0
Total For NBK30B									0.00	0
NBK31, On 09/11/2023 Spot Bond			8.25500	108.12027	8.25500	108.04899			0.00	0
Total NBK31A SPOT									0.00	0
Total For NBK31A									0.00	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.46353			0.00	0
Total NBK31B SPOT									0.00	0
Total For NBK31B									0.00	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.59009			0.00	0
Total NBK34B SPOT									0.00	0
Total For NBK34B									0.00	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.29294			0.00	0
Total NBK35B SPOT									0.00	0
Total For NBK35B									0.00	0
NBK36I On 10/05/2026 Spot Bond					0.00000	105.96206			0.00	0
Total NBK36B SPOT									0.00	0
Total For NBK36B									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NBK38I On 02/08/2021 Spot Bond					0.00000	103.02724			0.00	0
Total NBK38B SPOT									0.00	0
Total For NBK38B									0.00	0
NBK4 On 28/10/2024 Spot Bond			10.79500	10.79500	10.79500	59.72820			0.00	0
Total NBK4 SPOT									0.00	0
Total For NBK4									0.00	0
NBK40I On 31/07/2026 Spot Bond					0.00000	106.25167			0.00	0
Total NBK40B SPOT									0.00	0
Total For NBK40B									0.00	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.59112			0.00	0
Total NBK41B SPOT									0.00	0
Total For NBK41B									0.00	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.28212			0.00	0
Total NBK42B SPOT									0.00	0
Total For NBK42B									0.00	0
NBK43I On 20/02/2024 Spot Bond					0.00000	103.45165			0.00	0
Total NBK43B SPOT									0.00	0
Total For NBK43B									0.00	0
NBK44I On 15/02/2021 Spot Bond					0.00000	101.59563			0.00	0
Total NBK44B SPOT									0.00	0
Total For NBK44B									0.00	0
NBK45I On 15/02/2023 Spot Bond					0.00000	102.33741			0.00	0
Total NBK45B SPOT									0.00	0
Total For NBK45B									0.00	0
NBK46I On 15/08/2025 Spot Bond					0.00000	102.64955			0.00	0
Total NBK46B SPOT									0.00	0
Total For NBK46B									0.00	0
NBK47I On 15/02/2028 Spot Bond					0.00000	103.31520			0.00	0
Total NBK47B SPOT									0.00	0
Total For NBK47B									0.00	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.47055			0.00	0
Total NBK48B SPOT									0.00	0
Total For NBK48B									0.00	0
NBK49I On 09/11/2023 Spot Bond					0.00000	102.03413			0.00	640,000,000
Total NBK49B SPOT									0.00	640,000,000
Total For NBK49B									0.00	1,070

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For NBK49B									0.00	640,000,000	1,070
NBK50I On 09/11/2025 Spot Bond					0.00000	101.92309			0.00	0	
Total NBK50B SPOT									0.00	0	
Total For NBK50B									0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.51773			0.00	0	500
Total NBK51B SPOT									0.00	0	500
Total For NBK51B									0.00	0	500
NBK52I On 21/02/2024 Spot Bond					0.00000	101.34958			0.00	0	
Total NBK52B SPOT									0.00	0	
Total For NBK52B									0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.71951			0.00	0	
Total NBK53B SPOT									0.00	0	
Total For NBK53B									0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.36343			0.00	0	
Total NBK54B SPOT									0.00	0	
Total For NBK54B									0.00	0	
NBK7B On 19/04/2020 Spot Bond					0.00000	100.54598			0.00	0	
Total NBK7B SPOT									0.00	0	
Total For NBK7B									0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.71163			0.00	0	
Total NBKB55 SPOT									0.00	0	
Total For NBKB55									0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.74140			0.00	0	
Total NBKB56 SPOT									0.00	0	
Total For NBKB56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.76472			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.79883			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68515			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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			9.96500	103.32409	9.96500	103.24131			0.00	0
Total NCLN83 SPOT									0.00	0
Total For NCLN83									0.00	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68137			0.00	0
Total NCLN84 SPOT									0.00	0
Total For NCLN84									0.00	0
NCLN8 On 20/03/2024 Spot Bond			10.00000	102.59045	10.00000	102.50798			0.00	0
Total NCLN85 SPOT									0.00	0
Total For NCLN85									0.00	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68515			0.00	0
Total NCLN87 SPOT									0.00	0
Total For NCLN87									0.00	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.69107			0.00	0
Total NCLN90 SPOT									0.00	0
Total For NCLN90									0.00	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.69861			0.00	0
Total NCLN91 SPOT									0.00	0
Total For NCLN91									0.00	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.65625			0.00	0
Total NCLN94 SPOT									0.00	0
Total For NCLN94									0.00	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.14309			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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
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
NED18 On 16/01/2020 Spot Bond					0.00000	100.04933			0.00	0
Total NED18 SPOT									0.00	0
Total For NED18									0.00	0
NED19 On 01/07/2020 Spot Bond					0.00000	102.11417			0.00	0
Total NED19 SPOT									0.00	0
Total For NED19									0.00	0
NED20 On 01/07/2020 Spot Bond			8.58000	105.20080	8.58000	105.12877			0.00	0 3,030
Total NED20 SPOT									0.00	0 3,030
Total For NED20									0.00	0 3,030
NEDT1. On 21/05/2021 Spot Bond					0.00000	108.37879			0.00	620,000,000 418

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total NEDT1A SPOT									0.00	620,000,000	418
Total For NEDT1A									0.00	620,000,000	418
NEDT1 On 26/11/2021 Spot Bond					0.00000	108.93307			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NET52 On 23/01/2020 Spot Bond					0.00000	99.89976			0.00	0	
Total NET52 SPOT									0.00	0	
Total For NET52									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	104.72287			0.00	0	62
Total NGL01 SPOT									0.00	0	62
Total For NGL01									0.00	0	62
NGL02 On 15/03/2022 Spot Bond					0.00000	105.70666			0.00	0	42
Total NGL02 SPOT									0.00	0	42
Total For NGL02									0.00	0	42
NGL03 On 26/05/2022 Spot Bond					0.00000	101.54320			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	104.90353			0.00	0	
Total NGL04 SPOT									0.00	0	
Total For NGL04									0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.54490			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.45064			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.22700			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.85936			0.00	0	
Total NGLT1A SPOT									0.00	0	
Total For NGLT1A									0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	99.91043			0.00	0	
Total NGLT1B SPOT									0.00	0	
Total For NGLT1B									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NGT10: On 25/03/2024 Spot Bond					0.00000	101.05741			0.00	0
Total NGT103 SPOT									0.00	0
Total For NGT103									0.00	0
NGT10: On 15/01/2025 Spot Bond					0.00000	100.23288			0.00	0
Total NGT104 SPOT									0.00	0
Total For NGT104									0.00	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400			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	105.91954	13.50000	105.80679			0.00	0
Total NHM002 SPOT									0.00	0
Total For NHM002									0.00	0
NHM00 On 16/04/2021 Spot Bond					0.00000	100.05199			0.00	0
Total NHM006 SPOT									0.00	0
Total For NHM006									0.00	0
NHM00 On 16/04/2022 Spot Bond					0.00000	100.05429			0.00	0
Total NHM007 SPOT									0.00	0
Total For NHM007									0.00	0
NHM00 On 26/04/2020 Spot Bond					0.00000	99.75976			0.00	0
Total NHM008 SPOT									0.00	0
Total For NHM008									0.00	0
NHM00 On 26/04/2022 Spot Bond					0.00000	99.72407			0.00	0
Total NHM009 SPOT									0.00	0
Total For NHM009									0.00	0
NHM01 On 24/05/2020 Spot Bond					0.00000	101.34941			0.00	0
Total NHM010 SPOT									0.00	0
Total For NHM010									0.00	0
NHM01 On 24/05/2022 Spot Bond					0.00000	101.54363			0.00	0
Total NHM011 SPOT									0.00	0
Total For NHM011									0.00	0
NHM01 On 13/06/2022 Spot Bond					0.00000	101.02153			0.00	0
Total NHM012 SPOT									0.00	0
Total For NHM012									0.00	0
NHM01 On 09/09/2020 Spot Bond					0.00000	100.99489			0.00	0
Total NHM013 SPOT									0.00	0
Total For NHM013									0.00	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 NHM013									0.00	0	10
NI202 On 07/12/2033 Spot Bond			4.54000	4.54000	4.54000	208.38172			0.00	0	
Total NI202 SPOT									0.00	0	
Total For NI202									0.00	0	
NI210 On 31/03/2028 Spot Bond			4.13500	4.13500	4.13500	177.92714			0.00	0	
Total NI210 SPOT									0.00	0	
Total For NI210									0.00	0	
NI25 On 31/01/2025 Spot Bond			3.97500	3.97500	3.97500	132.15671			0.00	0	
Total NI25 SPOT									0.00	0	
Total For NI25									0.00	0	
NI29 On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	94.54834			0.00	0	28
Total NI29 SPOT									0.00	0	28
Total For NI29									0.00	0	28
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			4.73000	4.73000	4.73000	102.06141			0.00	0	
Total NI38 SPOT									0.00	0	
Total For NI38									0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.08000	4.08000	4.08000	131.47791			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			4.47000	4.47000	4.47000	128.99112			0.00	0	
Total NILB13 SPOT									0.00	0	
Total For NILB13									0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.60500	4.60500	4.60500	171.84591			0.00	0	
Total NILB14 SPOT									0.00	0	
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.98500	167.22717	4.98500	167.10224			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.44500	106.27156	4.44500	106.19698			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NILB17 SPOT									0.00	0
Total For NILB17									0.00	0
NMP20 On 24/07/2020 Spot Bond			7.33000	103.70403	7.33000	103.64319			0.00	0
Total NMP20N SPOT									0.00	0
Total For NMP20N									0.00	0
NN010 On 01/10/2020 Spot Bond					0.00000	100.36668			0.00	0 2,000
Total NN010 SPOT									0.00	0 2,000
Total For NN010									0.00	0 2,000
NN011 On 23/06/2021 Spot Bond					0.00000	100.54792			0.00	0 2,500
Total NN011 SPOT									0.00	0 2,500
Total For NN011									0.00	0 2,500
NN013 On 09/09/2020 Spot Bond					0.00000	100.77232			0.00	0
Total NN013 SPOT									0.00	0
Total For NN013									0.00	0
NN014 On 10/09/2024 Spot Bond					0.00000	100.67841			0.00	0
Total NN014 SPOT									0.00	0
Total For NN014									0.00	0
NN015 On 20/09/2020 Spot Bond					0.00000	100.43941			0.00	0
Total NN015 SPOT									0.00	0
Total For NN015									0.00	0
NN016 On 20/03/2024 Spot Bond					0.00000	100.12367			0.00	0
Total NN016 SPOT									0.00	0
Total For NN016									0.00	0
NN019 On 11/10/2022 Spot Bond					0.00000	99.88170			0.00	0
Total NN019 SPOT									0.00	0
Total For NN019									0.00	0
NN02 On 24/07/2023 Spot Bond					0.00000	100.62745			0.00	0
Total NN02 SPOT									0.00	0
Total For NN02									0.00	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.35005			0.00	0
Total NN03 SPOT									0.00	0
Total For NN03									0.00	0
NN04 On 22/02/2024 Spot Bond					0.00000	101.38953			0.00	0
Total NN04 SPOT									0.00	0
Total For NN04									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NN05 On 12/03/2024 Spot Bond					0.00000	100.86773			0.00	0
Total NN05 SPOT									0.00	0
Total For NN05									0.00	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.89690			0.00	0
Total NN06 SPOT									0.00	0
Total For NN06									0.00	0
NN08 On 28/05/2020 Spot Bond					0.00000	102.49304			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	96.84998			0.00	0
Total NNF02 SPOT									0.00	0
Total For NNF02									0.00	0
NNF03 On 01/08/2022 Spot Bond					0.00000	96.84998			0.00	0 4,000
Total NNF03 SPOT									0.00	0 4,000
Total For NNF03									0.00	0 4,000
NNF04 On 05/08/2024 Spot Bond					0.00000	99.27319			0.00	0
Total NNF04 SPOT									0.00	0
Total For NNF04									0.00	0
NNF05 On 21/02/2020 Spot Bond					0.00000	109.53301			0.00	0
Total NNF05 SPOT									0.00	0
Total For NNF05									0.00	0
NNF06 On 12/09/2024 Spot Bond					0.00000	101.61197			0.00	0
Total NNF06 SPOT									0.00	0
Total For NNF06									0.00	0
NNF07 On 20/09/2020 Spot Bond					0.00000	99.53344			0.00	0
Total NNF07 SPOT									0.00	0
Total For NNF07									0.00	0
NNF08 On 22/09/2020 Spot Bond					0.00000	100.75407			0.00	0
Total NNF08 SPOT									0.00	0
Total For NNF08									0.00	0
NQ1A10 On 22/05/2020 Spot Bond			8.96500	8.96500	8.96500	102.45220			0.00	0
Total NQ1A10 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 NQ1A10									0.00	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.41985			0.00	0
Total NQ1A24 SPOT									0.00	0
Total For NQ1A24									0.00	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.36487			0.00	0
Total NQ1A25 SPOT									0.00	0
Total For NQ1A25									0.00	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.36649			0.00	0
Total NQ1A27 SPOT									0.00	0
Total For NQ1A27									0.00	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.31217			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	103.06452			0.00	0
Total NQ1B10 SPOT									0.00	0
Total For NQ1B10									0.00	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.36188			0.00	0
Total NQ1B17 SPOT									0.00	0
Total For NQ1B17									0.00	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.42841			0.00	0
Total NQ1B20 SPOT									0.00	0
Total For NQ1B20									0.00	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.38964			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	103.09405			0.00	0
Total NQ1C10 SPOT									0.00	0
Total For NQ1C10									0.00	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.42846			0.00	0
Total NQ1C17 SPOT									0.00	0
Total For NQ1C17									0.00	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.58319			0.00	0
Total NQF1D5 SPOT									0.00	0
Total For NQF1D5									0.00	0
NRA02 On 31/10/2022 Spot Bond			8.08000	110.67715	8.08000	116.71359			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NRA022 SPOT									0.00	0
Total For NRA022									0.00	0
NRA02: On 31/05/2023 Spot Bond			4.05000	187.32300	4.05000	187.19710			0.00	0 6
Total NRA023 SPOT									0.00	0 61
Total For NRA023									0.00	0 61
NRA02: On 30/11/2028 Spot Bond			10.27000	116.29670	10.27000	116.20126			0.00	0 6,140
Total NRA028 SPOT									0.00	0 6,140
Total For NRA028									0.00	0 6,140
NRA02: On 30/11/2028 Spot Bond			100.00000	16.87092	100.00000	16.75914			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	100.16529			0.00	0
Total NTC19 SPOT									0.00	0
Total For NTC19									0.00	0
NTC20: On 27/07/2020 Spot Bond					0.00000	100.35572			0.00	0
Total NTC20 SPOT									0.00	0
Total For NTC20									0.00	0
NTC21: On 24/03/2022 Spot Bond					0.00000	101.64797			0.00	0
Total NTC21 SPOT									0.00	0
Total For NTC21									0.00	0
NTC22: On 15/02/2021 Spot Bond					0.00000	101.98248			0.00	0
Total NTC22 SPOT									0.00	0
Total For NTC22									0.00	0
NTC23: On 15/02/2023 Spot Bond					0.00000	102.26879			0.00	0
Total NTC23 SPOT									0.00	0
Total For NTC23									0.00	0
NTC24: On 29/03/2021 Spot Bond					0.00000	100.41930			0.00	0
Total NTC24 SPOT									0.00	0
Total For NTC24									0.00	0
NTC25: On 07/09/2021 Spot Bond					0.00000	100.88216			0.00	0
Total NTC25 SPOT									0.00	0
Total For NTC25									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NTC26 On 07/12/2023 Spot Bond					0.00000	100.97511			0.00	0
Total NTC26 SPOT									0.00	0
Total For NTC26									0.00	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.40352			0.00	0
Total OMI01 SPOT									0.00	0
Total For OMI01									0.00	0
OML02 On 27/11/2019 Spot Bond					0.00000	101.42654			0.00	0
Total OML02 SPOT									0.00	0
Total For OML02									0.00	0
OML03 On 27/11/2019 Spot Bond			7.55500	103.83230	7.55500	103.76836			0.00	0 163
Total OML03 SPOT									0.00	0 163
Total For OML03									0.00	0 163
OML04 On 19/03/2020 Spot Bond					0.00000	101.06582			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	101.46675			0.00	0 1,500
Total OML05 SPOT									0.00	0 1,500
Total For OML05									0.00	0 1,500
OML06 On 19/03/2022 Spot Bond			8.88500	103.94624	8.88500	103.87179			0.00	0 1,500
Total OML06 SPOT									0.00	0 1,500
Total For OML06									0.00	0 1,500
OML07 On 19/03/2025 Spot Bond			10.12000	104.35883	10.12000	104.27396			0.00	0 1,010
Total OML07 SPOT									0.00	0 1,010
Total For OML07									0.00	0 1,010
OML08 On 14/09/2020 Spot Bond					0.00000	101.58343			0.00	0
Total OML08 SPOT									0.00	0
Total For OML08									0.00	0
OML09 On 14/09/2022 Spot Bond			8.88500	106.13999	8.88500	106.06397			0.00	0 1,000
Total OML09 SPOT									0.00	0 1,000
Total For OML09									0.00	0 1,000
OML10 On 14/09/2025 Spot Bond			10.22000	106.04582	10.22000	105.95874			0.00	0 920
Total OML10 SPOT									0.00	0 920
Total For OML10									0.00	0 920
OML11 On 11/06/2024 Spot Bond					0.00000	100.97460			0.00	0
Total OML11 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 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
Total PBKJ1U SPOT									0.00	0
Total For PBKJ1U									0.00	0
PBKS1L 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
PBKX1L 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
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBLS1U SPOT									0.00	0
Total For PBLS1U									0.00	0
PBLT1L On 01/07/2031 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 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	110.89100	10.00000	110.80400			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	100.86584			0.00	0
Total PMM38 SPOT									0.00	0
Total For PMM38									0.00	0
PMM44 On 07/11/2019 Spot Bond					0.00000	101.66712			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
Total PMM46U SPOT									0.00	0
Total For PMM46U									0.00	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.18138			0.00	0
Total PMM48 SPOT									0.00	0
Total For PMM48									0.00	0
PMM50 On 28/02/2020 Spot Bond					0.00000	101.15371			0.00	0
Total PMM50 SPOT									0.00	0
Total For PMM50									0.00	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.22278			0.00	0
Total PMM51 SPOT									0.00	0
Total For PMM51									0.00	0
PMM52 On 28/11/2019 Spot Bond					0.00000	101.10110			0.00	0
Total PMM52 SPOT									0.00	0
Total For PMM52									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
PMM53 On 08/10/2021 Spot Bond					0.00000	100.23525			0.00	0
Total PMM53 SPOT									0.00	0
Total For PMM53									0.00	0
PPC00: On 31/10/2019 Spot Bond					0.00000	101.75453			0.00	0
Total PPC003 SPOT									0.00	0
Total For PPC003									0.00	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.35129			0.00	0
Total PRE2A2 SPOT									0.00	0
Total For PRE2A2									0.00	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.40737			0.00	0
Total PRE2A3 SPOT									0.00	0
Total For PRE2A3									0.00	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.51949			0.00	0
Total PRE2B1 SPOT									0.00	0
Total For PRE2B1									0.00	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.53550			0.00	0
Total PRE2C1 SPOT									0.00	0
Total For PRE2C1									0.00	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.55151			0.00	0
Total PRE2D1 SPOT									0.00	0
Total For PRE2D1									0.00	0
R186 On 21/12/2026 Spot Bond			8.27500	115.32642	8.22000	115.56558			320,994,530,735,000.00	2,334,863,387,400 ,942,127
Total R186 SPOT									20,994,530,735,000.00	334,863,387,400 942,127
Total For R186									20,994,530,735,000.00	334,863,387,400 942,127
R197 On 07/12/2023 Spot Bond			2.85000	307.26014	2.85000	307.08331			2,272,670,940,000.00	797,428,400 79,180
Total R197 SPOT									2,272,670,940,000.00	797,428,400 79,180
Total For R197									2,272,670,940,000.00	797,428,400 79,180
R202 On 07/12/2033 Spot Bond			3.54000	232.35583	3.54000	232.20919			300,596,584,476,000.00	84,914,289,400 287,144
Total R202 SPOT									10,596,584,476,000.00	84,914,289,400 287,144
Total For R202									10,596,584,476,000.00	84,914,289,400 287,144
R2023 On 28/02/2023 Spot Bond			7.33000	102.30856	7.28500	102.38089			541,727,455,256,000.00	483,182,463,200 ,243,485
Total R2023 SPOT									11,727,455,256,000.00	483,182,463,200 243,485
Total For R2023									11,727,455,256,000.00	483,182,463,200 243,485
R2030 On 31/01/2030 Spot Bond			8.93500	95.55815	8.93500	95.49008			188,306,144,187,000.00	804,511,040,200 802,646
Total R2030 SPOT									18,306,144,187,000.00	804,511,040,200 802,646

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For R2030									18,306,144,187,000.00	804,511,040,200 302,646
R2032 On 31/03/2032 Spot Bond			9.25500	93.12783	9.25500	93.05879			311,100,474,991,000.00	573,862,828,200 544,936
Total R2032 SPOT									11,100,474,991,000.00	573,862,828,200 544,936
Total For R2032									11,100,474,991,000.00	573,862,828,200 544,936
R2035 On 28/02/2035 Spot Bond			9.51000	96.15511	9.51000	96.08110			307,846,292,960,000.00	768,438,096,000 1,172,693
Total R2035 SPOT									17,846,292,960,000.00	768,438,096,000 172,693
Total For R2035									17,846,292,960,000.00	768,438,096,000 172,693
R2037 On 31/01/2037 Spot Bond			9.64000	92.36845	9.64000	92.29758			860,866,568,256,000.00	607,973,710,400 1,090,974
Total R2037 SPOT									10,866,568,256,000.00	607,973,710,400 109,974
Total For R2037									10,866,568,256,000.00	607,973,710,400 109,974
R2040 On 31/01/2040 Spot Bond			9.79000	95.07128	9.79000	94.99724			811,096,282,610,000.00	287,139,559,000 944,255
Total R2040 SPOT									11,096,282,610,000.00	287,139,559,000 344,255
Total For R2040									11,096,282,610,000.00	287,139,559,000 344,255
R2044 On 31/01/2044 Spot Bond			9.84500	91.88017	9.84500	91.80822			584,272,623,316,000.00	364,070,352,800 1,182,799
Total R2044 SPOT									14,272,623,316,000.00	364,070,352,800 182,799
Total For R2044									14,272,623,316,000.00	364,070,352,800 182,799
R2048 On 28/02/2048 Spot Bond			9.81500	91.07758	9.81500	91.00528			764,788,556,610,000.00	1,402,423,694,000 1,305,844
Total R2048 SPOT									14,788,556,610,000.00	402,423,694,000 305,844
Total For R2048									14,788,556,610,000.00	402,423,694,000 305,844
R207 On 15/01/2020 Spot Bond			6.90000	101.96727	6.90000	101.91040			0.00	0 29,315
Total R207 SPOT									0.00	0 29,315
Total For R207									0.00	0 29,315
R208 On 31/03/2021 Spot Bond			6.63500	100.53749	6.63500	100.48371			893,476,958,494,000.00	134,661,184,400 556,553
Total R208 SPOT									13,476,958,494,000.00	134,661,184,400 556,553
Total For R208									13,476,958,494,000.00	134,661,184,400 556,553
R209 On 31/03/2036 Spot Bond			9.56000	73.18388	9.49500	73.55462			778,493,392,928,000.00	1,336,662,488,800 1,326,206
Total R209 SPOT									18,493,392,928,000.00	336,662,488,800 326,206
Total For R209									18,493,392,928,000.00	336,662,488,800 326,206
R210 On 31/03/2028 Spot Bond			3.42500	187.70107	3.42500	187.58436			24,995,476,010,000.00	7,297,949,200 54,841
Total R210 SPOT									14,995,476,010,000.00	7,297,949,200 54,841
Total For R210									14,995,476,010,000.00	7,297,949,200 54,841
R212 On 31/01/2022 Spot Bond			2.85000	161.44800	2.85000	161.35531			642,056,243,960,000.00	576,160,085,600 318,150
Total R212 SPOT									12,056,243,960,000.00	576,160,085,600 318,150
Total For R212									12,056,243,960,000.00	576,160,085,600 318,150
R213 On 28/02/2031 Spot Bond			9.15500	85.94637	9.12000	86.10209			346,650,764,537,000.00	365,554,425,400 532,060

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total R213 SPOT									16,650,764,537,000.00	365,554,425,400	532,060
Total For R213									16,650,764,537,000.00	365,554,425,400	532,060
R214 On 28/02/2041 Spot Bond			9.76000	71.86177	9.76000	71.80504			449,278,579,280,000.00	353,409,690,500	725,104
Total R214 SPOT									19,278,579,280,000.00	353,409,690,500	725,104
Total For R214									19,278,579,280,000.00	353,409,690,500	725,104
RC0011 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			550,000,000,000,000.00	5,500,000,000	5,500
Total RC001U SPOT									50,000,000,000,000.00	5,500,000,000	5,500
Total For RC001U									50,000,000,000,000.00	5,500,000,000	5,500
RC0021 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000
Total RC002U SPOT									10,000,000,000,000.00	10,000,000,000	5,000
Total For RC002U									10,000,000,000,000.00	10,000,000,000	5,000
RC0031 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	2,000
Total RC003U SPOT									10,000,000,000,000.00	4,000,000,000	2,000
Total For RC003U									10,000,000,000,000.00	4,000,000,000	2,000
RC0041 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	6,000,000,000	3,000
Total RC004U SPOT									10,000,000,000,000.00	6,000,000,000	3,000
Total For RC004U									10,000,000,000,000.00	6,000,000,000	3,000
RC0051 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	1,000,000,000	1,000
Total RC005U SPOT									10,000,000,000,000.00	1,000,000,000	1,000
Total For RC005U									10,000,000,000,000.00	1,000,000,000	1,000
RC0061 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	1,500
Total RC006U SPOT									10,000,000,000,000.00	3,000,000,000	1,500
Total For RC006U									10,000,000,000,000.00	3,000,000,000	1,500
RC0071 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	1,500
Total RC007U SPOT									10,000,000,000,000.00	3,000,000,000	1,500
Total For RC007U									10,000,000,000,000.00	3,000,000,000	1,500
RC0081 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	2,000
Total RC008U SPOT									10,000,000,000,000.00	4,000,000,000	2,000
Total For RC008U									10,000,000,000,000.00	4,000,000,000	2,000
RC0091 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	4,000
Total RC009U SPOT									0.00	0	4,000
Total For RC009U									0.00	0	4,000
RC0101 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	4,000
Total RC010U SPOT									0.00	0	4,000
Total For RC010U									0.00	0	4,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000
Total RC011U SPOT									10,000,000,000,000.00	3,000,000,000
Total For RC011U									10,000,000,000,000.00	3,000,000,000
RCG01 On 24/10/2019 Spot Bond					0.00000	99.88131			0.00	0
Total RCG01B SPOT									0.00	0
Total For RCG01B									0.00	0
RDF02L On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF02U SPOT									0.00	0
Total For RDF02U									0.00	0
RDF05L On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF05U SPOT									0.00	0
Total For RDF05U									0.00	0
RDF06L On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF06U SPOT									0.00	0
Total For RDF06U									0.00	0
RDF07L 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
RDF08L 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
RDF09L 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
RDF10L 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
RDF11L 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
RDF12L 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
RDF13L On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF13U 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 RDF13U									0.00	0
RDF14I 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
RDF15I 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
RDF16I 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
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
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
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF19U SPOT									0.00	0
Total For RDF19U									0.00	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.41472			0.00	0
Total RDFB05 SPOT									0.00	0
Total For RDFB05									0.00	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.60141			0.00	0
Total RDFB08 SPOT									0.00	0
Total For RDFB08									0.00	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.10261			0.00	0
Total RDFB09 SPOT									0.00	0
Total For RDFB09									0.00	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.76309			0.00	0
Total RDFB10 SPOT									0.00	0
Total For RDFB10									0.00	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.38069			0.00	0
Total RDFB11 SPOT									0.00	0
Total For RDFB11									0.00	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.21816			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total RDFB12 SPOT									0.00	0
Total For RDFB12									0.00	0
RDFB1: On 12/03/2021 Spot Bond					0.00000	101.24972			0.00	0
Total RDFB13 SPOT									0.00	0
Total For RDFB13									0.00	0
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.84146			0.00	0
Total RDFB14 SPOT									0.00	0
Total For RDFB14									0.00	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.35078			0.00	0
Total RDFB15 SPOT									0.00	0
Total For RDFB15									0.00	0
RDFB1: On 11/02/2022 Spot Bond					0.00000	101.63318			0.00	0
Total RDFB16 SPOT									0.00	0
Total For RDFB16									0.00	0
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.62472			0.00	0
Total RDFB17 SPOT									0.00	0
Total For RDFB17									0.00	0
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.78308			0.00	0
Total RDFB18 SPOT									0.00	0
Total For RDFB18									0.00	0
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.56422			0.00	0
Total RDFB19 SPOT									0.00	0
Total For RDFB19									0.00	0
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.58036			0.00	0
Total RDFB20 SPOT									0.00	0
Total For RDFB20									0.00	0
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.59715			0.00	0
Total RDFB21 SPOT									0.00	0
Total For RDFB21									0.00	0
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.42506			0.00	0
Total RDFB22 SPOT									0.00	0
Total For RDFB22									0.00	0
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.29102			0.00	0
Total RDFB23 SPOT									0.00	0
Total For RDFB23									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.33740			0.00	0
Total RDFB24 SPOT									0.00	0
Total For RDFB24									0.00	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	0.00000			0.00	0
Total RDFC45 SPOT									0.00	0
Total For RDFC45									0.00	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	101.37531			0.00	0
Total RDFC46 SPOT									0.00	0
Total For RDFC46									0.00	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.95399			0.00	0
Total RDFC48 SPOT									0.00	0
Total For RDFC48									0.00	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	99.77682			0.00	0
Total RDFC49 SPOT									0.00	0
Total For RDFC49									0.00	0
RDFC5 On 16/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 20,000
Total RDFC50 SPOT									0.00	0 20,000
Total For RDFC50									0.00	0 20,000
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	101.31946			0.00	0
Total REBC15 SPOT									0.00	0
Total For REBC15									0.00	0
RED12 On 12/04/2021 Spot Bond					0.00000	100.12895			0.00	0
Total RED121 SPOT									0.00	0
Total For RED121									0.00	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.35530			0.00	0
Total RED204 SPOT									0.00	0
Total For RED204									0.00	0
RED20 On 05/07/2020 Spot Bond					0.00000	100.39951			0.00	0
Total RED205 SPOT									0.00	0
Total For RED205									0.00	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.99894			0.00	0
Total RED301 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 RED301									0.00	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.79419			0.00	0
Total RED401 SPOT									0.00	0
Total For RED401									0.00	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.39748			0.00	0
Total RED501 SPOT									0.00	0
Total For RED501									0.00	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.20879			0.00	0
Total RED601 SPOT									0.00	0
Total For RED601									0.00	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.26187			0.00	0
Total RED602 SPOT									0.00	0
Total For RED602									0.00	0
RED70 On 17/04/2022 Spot Bond					0.00000	100.03745			0.00	0
Total RED702 SPOT									0.00	0
Total For RED702									0.00	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.37004			0.00	0
Total RED801 SPOT									0.00	0
Total For RED801									0.00	0
RED90 On 28/07/2022 Spot Bond					0.00000	102.82137			0.00	0
Total RED901 SPOT									0.00	0
Total For RED901									0.00	0
RES03 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
RES04 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	101.92595			0.00	0
Total RES35 SPOT									0.00	0
Total For RES35									0.00	0
RES36 On 21/10/2019 Spot Bond					0.00000	99.93334			0.00	0
Total RES36 SPOT									0.00	0
Total For RES36									0.00	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.79319			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total RES38 SPOT									0.00	0
Total For RES38									0.00	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.09325			0.00	0
Total RES40 SPOT									0.00	0
Total For RES40									0.00	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.14895			0.00	0
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
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RES46U SPOT									0.00	0
Total For RES46U									0.00	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 70,000
Total RES47U SPOT									0.00	0 70,000
Total For RES47U									0.00	0 70,000
RMBI06 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			7.83500	102.96705	7.83500	102.90221			0.00	0
Total RW21 SPOT									0.00	0
Total For RW21									0.00	0
RW23 On 10/12/2023 Spot Bond			8.93500	105.38781	8.93500	105.31232			0.00	0 179
Total RW23 SPOT									0.00	0 179
Total For RW23									0.00	0 179
RW28 On 10/12/2028 Spot Bond			10.74000	100.85937	10.74000	100.77291			0.00	0
Total RW28 SPOT									0.00	0
Total For RW28									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400			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	100.68416			0.00	0
Total SBK18 SPOT									0.00	0
Total For SBK18									0.00	0
SBK19 On 24/10/2019 Spot Bond					0.00000	99.85958			0.00	0
Total SBK19 SPOT									0.00	0
Total For SBK19									0.00	0
SBK20 On 02/12/2019 Spot Bond					0.00000	101.52698			0.00	0
Total SBK20 SPOT									0.00	0
Total For SBK20									0.00	0
SBK21 On 28/01/2020 Spot Bond					0.00000	102.65419			0.00	0
Total SBK21 SPOT									0.00	0
Total For SBK21									0.00	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.85942			0.00	0
Total SBK22 SPOT									0.00	0
Total For SBK22									0.00	0
SBK23 On 28/05/2022 Spot Bond			9.48500	109.25351	9.48500	109.17100			0.00	0 2,095
Total SBK23 SPOT									0.00	0 2,095
Total For SBK23									0.00	0 2,095
SBK24 On 19/10/2020 Spot Bond					0.00000	102.12209			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	103.71321			0.00	0 31
Total SBK25 SPOT									0.00	0 31
Total For SBK25									0.00	0 31
SBK26 On 25/04/2021 Spot Bond			8.83000	104.60944	8.83000	104.53538			0.00	0
Total SBK26 SPOT									0.00	0
Total For SBK26									0.00	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.79965			0.00	0
Total SBN01 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 SBN01									0.00	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.67354			0.00	0
Total SBS18 SPOT									0.00	0
Total For SBS18									0.00	0
SBS19 On 23/06/2021 Spot Bond			7.61500	107.27318	7.61500	107.20748			0.00	0 5,000
Total SBS19 SPOT									0.00	0 5,000
Total For SBS19									0.00	0 5,000
SBS20 On 15/05/2026 Spot Bond			8.59000	111.54373	8.59000	111.46727			0.00	0
Total SBS20 SPOT									0.00	0
Total For SBS20									0.00	0
SBS21 On 15/05/2026 Spot Bond					0.00000	105.21664			0.00	0
Total SBS21 SPOT									0.00	0
Total For SBS21									0.00	0
SBS27 On 20/02/2024 Spot Bond			8.19000	108.64044	8.19000	108.56937			0.00	0
Total SBS27 SPOT									0.00	0
Total For SBS27									0.00	0
SBS3 On 25/05/2026 Spot Bond			8.93000	99.72611	8.93000	99.65510			0.00	0
Total SBS3 SPOT									0.00	0
Total For SBS3									0.00	0
SBS31 On 12/06/2027 Spot Bond			9.05000	107.47246	9.05000	107.39451			0.00	0
Total SBS31 SPOT									0.00	0
Total For SBS31									0.00	0
SBS34 On 19/09/2024 Spot Bond			9.02000	105.08264	9.02000	105.00627			0.00	0 3,500
Total SBS34 SPOT									0.00	0 3,500
Total For SBS34									0.00	0 3,500
SBS36 On 29/01/2020 Spot Bond					0.00000	102.00370			0.00	0
Total SBS36 SPOT									0.00	0
Total For SBS36									0.00	0
SBS37 On 29/01/2020 Spot Bond			7.62500	101.85961	7.62500	101.79711			0.00	0
Total SBS37 SPOT									0.00	0
Total For SBS37									0.00	0
SBS38 On 29/01/2025 Spot Bond			8.59000	104.13584	8.59000	104.06446			0.00	0
Total SBS38 SPOT									0.00	0
Total For SBS38									0.00	0
SBS39 On 29/01/2030 Spot Bond			9.35500	104.50002	9.35500	104.42216			0.00	0 30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total SBS39 SPOT									0.00	0	30
Total For SBS39									0.00	0	30
SBS4 On 16/11/2021 Spot Bond			7.88500	105.02404	7.88500	104.95784			0.00	0	580
Total SBS4 SPOT									0.00	0	580
Total For SBS4									0.00	0	580
SBS40 On 12/11/2020 Spot Bond					0.00000	102.13376			0.00	0	
Total SBS40 SPOT									0.00	0	
Total For SBS40									0.00	0	
SBS41 On 12/11/2022 Spot Bond			7.99000	109.69181	7.99000	109.62177			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.61000	114.10299	8.61000	114.02460			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.07500	114.57557	9.07500	114.49270			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	102.25126			0.00	0	
Total SBS45 SPOT									0.00	0	
Total For SBS45									0.00	0	
SBS46 On 15/02/2023 Spot Bond			8.00000	109.50550	8.00000	109.43551			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	103.40890			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS48 On 31/01/2020 Spot Bond					0.00000	101.99698			0.00	0	
Total SBS48 SPOT									0.00	0	
Total For SBS48									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	102.90941			0.00	0	50
Total SBS49 SPOT									0.00	0	50
Total For SBS49									0.00	0	50
SBS50 On 31/01/2022 Spot Bond			8.46500	104.09472	8.46500	104.02439			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SBS51 On 31/01/2024 Spot Bond			9.11500	9.11500	9.11500	104.37061			0.00	0
Total SBS51 SPOT									0.00	0
Total For SBS51									0.00	0
SBS52 On 29/01/2030 Spot Bond					0.00000	103.46669			0.00	0
Total SBS52 SPOT									0.00	0
Total For SBS52									0.00	0
SBS53 On 03/05/2027 Spot Bond					0.00000	104.88687			0.00	0
Total SBS53 SPOT									0.00	0
Total For SBS53									0.00	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.11208			0.00	0
Total SBS54 SPOT									0.00	0
Total For SBS54									0.00	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.13012			0.00	0
Total SBS55 SPOT									0.00	0
Total For SBS55									0.00	0
SBS56 On 12/06/2022 Spot Bond			7.88000	105.69376	7.88000	105.62682		34,672,000,000.00	4,400,000,000	1,100
Total SBS56 SPOT								34,672,000,000.00	4,400,000,000	1,100
Total For SBS56								34,672,000,000.00	4,400,000,000	1,100
SBS57 On 12/06/2024 Spot Bond					0.00000	102.47390			0.00	0
Total SBS57 SPOT									0.00	0
Total For SBS57									0.00	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.11340			0.00	0
Total SBS58 SPOT									0.00	0
Total For SBS58									0.00	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.19692			0.00	0
Total SBS59 SPOT									0.00	0
Total For SBS59									0.00	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.88301			0.00	0
Total SBS60 SPOT									0.00	0
Total For SBS60									0.00	0
SBS62 On 31/01/2024 Spot Bond					0.00000	102.32246			0.00	0
Total SBS62 SPOT									0.00	0
Total For SBS62									0.00	0
SBS63 On 31/01/2026 Spot Bond					0.00000	102.04584			0.00	0
Total SBS63 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 SBS63									0.00	0
SBS64 On 31/01/2029 Spot Bond					0.00000	102.74266			0.00	0
Total SBS64 SPOT									0.00	0
Total For SBS64									0.00	0
SBS65 On 15/05/2024 Spot Bond					0.00000	101.44614			0.00	0
Total SBS65 SPOT									0.00	0
Total For SBS65									0.00	0
SBS66 On 26/06/2022 Spot Bond					0.00000	100.48706			0.00	0
Total SBS66 SPOT									0.00	0
Total For SBS66									0.00	0
SBS67 On 26/06/2029 Spot Bond					0.00000	100.51305			0.00	0
Total SBS67 SPOT									0.00	0
Total For SBS67									0.00	0
SBSI11 On 07/12/2023 Spot Bond			3.75000	297.36100	3.75000	297.16829			0.00	0 59
Total SBSI11 SPOT									0.00	0 59
Total For SBSI11									0.00	0 59
SBSI14 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	206.16702			0.00	0
Total SBSI14 SPOT									0.00	0
Total For SBSI14									0.00	0
SBT101 On 31/03/2022 Spot Bond					0.00000	106.17102			0.00	0 19
Total SBT101 SPOT									0.00	0 191
Total For SBT101									0.00	0 191
SBT102 On 30/09/2022 Spot Bond					0.00000	107.29720			0.00	0 80
Total SBT102 SPOT									0.00	0 800
Total For SBT102									0.00	0 800
SBT103 On 31/03/2024 Spot Bond					0.00000	102.67061			0.00	0
Total SBT103 SPOT									0.00	0
Total For SBT103									0.00	0
SBT201 On 13/02/2023 Spot Bond					0.00000	106.55747			0.00	0
Total SBT201 SPOT									0.00	0
Total For SBT201									0.00	0
SBT202 On 03/12/2023 Spot Bond					0.00000	102.17749			0.00	0
Total SBT202 SPOT									0.00	0
Total For SBT202									0.00	0
SBT203 On 03/12/2023 Spot Bond			9.33500	107.51090	9.33500	107.43053			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SBT203 SPOT									0.00	0
Total For SBT203									0.00	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.04736			0.00	0
Total SBT204 SPOT									0.00	0
Total For SBT204									0.00	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.26720			0.00	0
Total SGI004 SPOT									0.00	0
Total For SGI004									0.00	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.26734			0.00	0
Total SGI005 SPOT									0.00	0
Total For SGI005									0.00	0
SGI006 On 11/07/2022 Spot Bond					0.00000	97.80277			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	110.89100	10.00000	110.80400			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	102.94421			0.00	0
Total SLI4 SPOT									0.00	0
Total For SLI4									0.00	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.55579			0.00	0
Total SLRA2 SPOT									0.00	0
Total For SLRA2									0.00	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.47218			0.00	0
Total SLRA3 SPOT									0.00	0
Total For SLRA3									0.00	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.51577			0.00	0
Total SLRA4 SPOT									0.00	0
Total For SLRA4									0.00	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.47229			0.00	0
Total SLRA5 SPOT									0.00	0
Total For SLRA5									0.00	0
										60
										60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.59930			0.00	0
Total SLRB2 SPOT									0.00	0
Total For SLRB2									0.00	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.60270			0.00	0
Total SLRB3 SPOT									0.00	0
Total For SLRB3									0.00	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.61151			0.00	0
Total SLRB4 SPOT									0.00	0
Total For SLRB4									0.00	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.52453			0.00	0
Total SLRB5 SPOT									0.00	0
Total For SLRB5									0.00	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.75934			0.00	0
Total SLRC2 SPOT									0.00	0
Total For SLRC2									0.00	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.67750			0.00	0
Total SLRC3 SPOT									0.00	0
Total For SLRC3									0.00	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.71590			0.00	0
Total SLRC4 SPOT									0.00	0
Total For SLRC4									0.00	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.22824			0.00	0
Total SLRC5 SPOT									0.00	0
Total For SLRC5									0.00	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.32028			0.00	0
Total SNT02 SPOT									0.00	0
Total For SNT02									0.00	0
SNT03 On 12/04/2023 Spot Bond			8.98500	108.44195	8.98500	108.36386			0.00	0 2,150
Total SNT03 SPOT									0.00	0 2,150
Total For SNT03									0.00	0 2,150
SNT04 On 27/06/2022 Spot Bond					0.00000	101.65720			0.00	120,000,000 63
Total SNT04 SPOT									0.00	120,000,000 63
Total For SNT04									0.00	120,000,000 63
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.50688			0.00	0
Total SOLB01 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 SOLB01									0.00	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.79080			0.00	0
Total SPDA10 SPOT									0.00	0
Total For SPDA10									0.00	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.62022			0.00	0
Total SPDA11 SPOT									0.00	0
Total For SPDA11									0.00	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.17223			0.00	100,000,000
Total SPDA12 SPOT									0.00	100,000,000
Total For SPDA12									0.00	100,000,000
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.32577			0.00	100,000,000
Total SPDA13 SPOT									0.00	100,000,000
Total For SPDA13									0.00	100,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.37421			0.00	0
Total SPDA8 SPOT									0.00	0
Total For SPDA8									0.00	0
SPG00 On 31/10/2019 Spot Bond					0.00000	101.99771			0.00	0
Total SPG003 SPOT									0.00	0
Total For SPG003									0.00	0
SPG00 On 27/09/2023 Spot Bond					0.00000	100.51365			0.00	0
Total SPG004 SPOT									0.00	0
Total For SPG004									0.00	0
SPG00 On 15/03/2024 Spot Bond					0.00000	100.76205			0.00	0
Total SPG005 SPOT									0.00	0
Total For SPG005									0.00	0
SPG00 On 18/06/2022 Spot Bond					0.00000	100.78634			0.00	1,000,000,000
Total SPG006 SPOT									0.00	1,000,000,000
Total For SPG006									0.00	1,000,000,000
SPG00 On 18/06/2024 Spot Bond					0.00000	100.70710			0.00	0
Total SPG007 SPOT									0.00	0
Total For SPG007									0.00	0
SPG00 On 15/10/2022 Spot Bond					0.00000	100.06627			0.00	0
Total SPG008 SPOT									0.00	0
Total For SPG008									0.00	0
SPG00 On 15/10/2024 Spot Bond					0.00000	100.06784			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SPG009 SPOT									0.00	0
Total For SPG009									0.00	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.64633			0.00	0
Total SPGC01 SPOT									0.00	0
Total For SPGC01									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
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total SS052U SPOT									0.00	0
Total For SS052U									0.00	0
SSA06 On 16/04/2020 Spot Bond			7.72500	100.25320	7.72500	100.19189			0.00	0
Total SSA06 SPOT									0.00	0
Total For SSA06									0.00	0
SSN00 On 31/03/2021 Spot Bond			7.95000	98.77501	7.95000	98.71191			0.00	0
Total SSN004 SPOT									0.00	0
Total For SSN004									0.00	0
SSN00 On 31/03/2021 Spot Bond			7.95000	98.77501	7.95000	98.71191			0.00	0
Total SSN005 SPOT									0.00	0
Total For SSN005									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SSN01: On 31/01/2025 Spot Bond			4.63500	4.63500	4.63500	127.95517			0.00	0
Total SSN011 SPOT									0.00	0
Total For SSN011									0.00	0
SSN01: On 21/12/2026 Spot Bond			9.72000	107.43231	9.72000	107.34877			0.00	0
Total SSN017 SPOT									0.00	0
Total For SSN017									0.00	0
SSN02: On 28/02/2031 Spot Bond			10.99000	75.43090	10.99000	75.36405			0.00	0
Total SSN021 SPOT									0.00	0
Total For SSN021									0.00	0
SSN02: On 07/12/2023 Spot Bond					0.00000	101.08479			0.00	0
Total SSN029 SPOT									0.00	0
Total For SSN029									0.00	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.74286			0.00	0
Total SSN033 SPOT									0.00	0
Total For SSN033									0.00	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.10931			0.00	0
Total SSN034 SPOT									0.00	0
Total For SSN034									0.00	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.46359			0.00	0
Total SSN035 SPOT									0.00	0
Total For SSN035									0.00	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.18751			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	102.15228			0.00	0
Total SSN038 SPOT									0.00	0
Total For SSN038									0.00	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.09433			0.00	0
Total SSN040 SPOT									0.00	0
Total For SSN040									0.00	0
SSN04: On 13/10/2023 Spot Bond			8.68500	103.87724	8.68500	103.80488			0.00	0
Total SSN041 SPOT									0.00	0
Total For SSN041									0.00	0
SSN04: On 31/01/2038 Spot Bond			4.62000	103.70827	4.62000	103.63405			0.00	0
Total SSN043 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 SSN043									0.00	0
SSN04: On 09/02/2027 Spot Bond					0.00000	100.04864			0.00	0
Total SSN044 SPOT									0.00	0
Total For SSN044									0.00	0
SSN04: On 30/04/2027 Spot Bond					0.00000	102.00260			0.00	0
Total SSN046 SPOT									0.00	0
Total For SSN046									0.00	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.14178			0.00	0
Total SSN047 SPOT									0.00	0
Total For SSN047									0.00	0
SSN05: On 08/12/2023 Spot Bond			3.88000	3.88000	3.88000	295.76839			0.00	0
Total SSN050 SPOT									0.00	0
Total For SSN050									0.00	0
SSN05: On 26/09/2020 Spot Bond					0.00000	100.47988			0.00	0
Total SSN051 SPOT									0.00	0
Total For SSN051									0.00	0
SSN05: On 26/10/2020 Spot Bond					0.00000	99.93839			0.00	0
Total SSN052 SPOT									0.00	0
Total For SSN052									0.00	0
SSN05: On 26/10/2020 Spot Bond			6.43200	101.77176	6.43200	101.71895			0.00	0
Total SSN053 SPOT									0.00	0
Total For SSN053									0.00	0
SSN05: On 26/10/2022 Spot Bond					0.00000	99.77597			0.00	0
Total SSN054 SPOT									0.00	0
Total For SSN054									0.00	0
SSN05: On 03/11/2022 Spot Bond					0.00000	101.75485			0.00	0
Total SSN055 SPOT									0.00	0
Total For SSN055									0.00	0
SSN05: 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
SSN05: 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
SSN06: On 05/10/2022 Spot Bond					0.00000	100.23729			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SSN060 SPOT									0.00	0
Total For SSN060									0.00	0
SSN06: On 31/03/2028 Spot Bond			4.64500	4.64500	4.64500	171.33941			0.00	0
Total SSN061 SPOT									0.00	0
Total For SSN061									0.00	0
SSN06: On 31/01/2025 Spot Bond			4.02000	4.02000	4.02000	131.86530			0.00	0
Total SSN062 SPOT									0.00	0
Total For SSN062									0.00	0
SSN06: On 31/01/2038 Spot Bond			4.96000	4.96000	4.96000	98.86588			0.00	0
Total SSN063 SPOT									0.00	0
Total For SSN063									0.00	0
SSN06: On 31/03/2029 Spot Bond			4.28000	4.28000	4.28000	94.62790			0.00	0
Total SSN064 SPOT									0.00	0
Total For SSN064									0.00	0
SSN06: On 31/03/2028 Spot Bond			4.60500	4.60500	4.60500	171.84591			0.00	0
Total SSN065 SPOT									0.00	0
Total For SSN065									0.00	0
SSN06: 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
SSN06: On 28/05/2023 Spot Bond					0.00000	101.23393			0.00	0
Total SSN068 SPOT									0.00	0
Total For SSN068									0.00	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.21872			0.00	0
Total SSN069 SPOT									0.00	0
Total For SSN069									0.00	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.18130			0.00	0
Total SSN070 SPOT									0.00	0
Total For SSN070									0.00	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.77850			0.00	0
Total SSN073 SPOT									0.00	0
Total For SSN073									0.00	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.76639			0.00	0
Total SSN074 SPOT									0.00	0
Total For SSN074									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	100.70505			0.00	0
Total SSN077 SPOT									0.00	0
Total For SSN077									0.00	0
SSN07: On 13/07/2023 Spot Bond					0.00000	100.09578			0.00	0
Total SSN078 SPOT									0.00	0
Total For SSN078									0.00	0
SSN07: On 31/07/2021 Spot Bond					0.00000	102.96200			0.00	0
Total SSN079 SPOT									0.00	0
Total For SSN079									0.00	0
SSN08: On 16/08/2020 Spot Bond					0.00000	99.79562			0.00	0
Total SSN080 SPOT									0.00	0
Total For SSN080									0.00	0
SSN08: On 27/08/2024 Spot Bond					0.00000	101.27744			0.00	0
Total SSN081 SPOT									0.00	0
Total For SSN081									0.00	0
SSN08: On 12/09/2025 Spot Bond					0.00000	100.91136			0.00	0
Total SSN082 SPOT									0.00	0
Total For SSN082									0.00	0
SSN08: On 05/11/2023 Spot Bond					0.00000	101.78513			0.00	0
Total SSN083 SPOT									0.00	0
Total For SSN083									0.00	0
SSN08: On 07/12/2033 Spot Bond			4.41500	4.41500	4.41500	211.19131			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For SSN086									0.00	0
SSN087 On 10/04/2020 Spot Bond					0.00000	104.24282			0.00	0
Total SSN087 SPOT									0.00	0
Total For SSN087									0.00	0
SSN088 On 04/09/2020 Spot Bond					0.00000	100.00000			0.00	0
Total SSN088 SPOT									0.00	0
Total For SSN088									0.00	0
SSN089 On 21/12/2026 Spot Bond					0.00000	99.22295			0.00	0
Total SSN089 SPOT									0.00	0
Total For SSN089									0.00	0
SSN090 On 19/09/2020 Spot Bond					0.00000	100.00000			0.00	0
Total SSN090 SPOT									0.00	0
Total For SSN090									0.00	0
SSN091 On 11/10/2020 Spot Bond					0.00000	100.00000			0.00	0
Total SSN091 SPOT									0.00	0
Total For SSN091									0.00	0
SZ25 On 30/09/2025 Spot Bond			9.24000	99.42723	9.24000	99.35364			0.00	0
Total SZ25 SPOT									0.00	0
Total For SZ25									0.00	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.41096			0.00	0
Total T13A11 SPOT									0.00	0
Total For T13A11									0.00	0
T13A12 On 21/08/2020 Spot Bond			7.83000	103.76766	7.83000	103.70270			0.00	0
Total T13A12 SPOT									0.00	0
Total For T13A12									0.00	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.38985			0.00	0
Total T13A15 SPOT									0.00	0
Total For T13A15									0.00	0
T13A16 On 21/08/2020 Spot Bond			7.93000	103.57215	7.93000	103.50651			0.00	0
Total T13A16 SPOT									0.00	0
Total For T13A16									0.00	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.29935			0.00	0
Total T13A19 SPOT									0.00	0
Total For T13A19									0.00	0
T13A20 On 21/08/2020 Spot Bond			7.88000	103.06757	7.88000	103.00266			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total T13A20 SPOT									0.00	0
Total For T13A20									0.00	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.44194			0.00	0
Total T13A21 SPOT									0.00	0
Total For T13A21									0.00	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.34479			0.00	0
Total T14A10 SPOT									0.00	0
Total For T14A10									0.00	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.37613			0.00	0
Total T14A11 SPOT									0.00	0
Total For T14A11									0.00	0
T14A12 On 21/11/2021 Spot Bond			8.55000	104.91440	8.55000	104.84281			0.00	0
Total T14A12 SPOT									0.00	0
Total For T14A12									0.00	0
T15OM On 21/11/2019 Spot Bond					0.00000	101.24229			0.00	0
Total T15OM3 SPOT									0.00	0
Total For T15OM3									0.00	0
T16OM On 21/08/2020 Spot Bond					0.00000	101.23991			0.00	0
Total T16OM1 SPOT									0.00	0
Total For T16OM1									0.00	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.70228			0.00	0
Total TFS136 SPOT									0.00	0
Total For TFS136									0.00	0
TFS141 On 28/10/2019 Spot Bond					0.00000	99.81076			0.00	0
Total TFS141 SPOT									0.00	0
Total For TFS141									0.00	0
TFS142 On 28/10/2021 Spot Bond					0.00000	99.77982			0.00	0
Total TFS142 SPOT									0.00	0
Total For TFS142									0.00	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.81322			0.00	0
Total TFS144 SPOT									0.00	0
Total For TFS144									0.00	0
TFS145 On 20/03/2022 Spot Bond					0.00000	100.64732			0.00	0
Total TFS145 SPOT									0.00	0
Total For TFS145									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TFS147 On 12/10/2020 Spot Bond					0.00000	100.32239			0.00	0
Total TFS147 SPOT									0.00	0
Total For TFS147									0.00	0
TFS148 On 12/10/2022 Spot Bond					0.00000	100.75116			0.00	0
Total TFS148 SPOT									0.00	0
Total For TFS148									0.00	0
TFS149 On 31/10/2021 Spot Bond					0.00000	101.74790			0.00	0
Total TFS149 SPOT									0.00	0
Total For TFS149									0.00	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.07587			0.00	0
Total TFS151 SPOT									0.00	0
Total For TFS151									0.00	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.42963			0.00	0
Total TFS153 SPOT									0.00	0
Total For TFS153									0.00	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.53176			0.00	0
Total TFS154 SPOT									0.00	0
Total For TFS154									0.00	0
TFS155 On 03/09/2021 Spot Bond					0.00000	101.01003			0.00	0
Total TFS155 SPOT									0.00	0
Total For TFS155									0.00	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.99597			0.00	0
Total TFS156 SPOT									0.00	0
Total For TFS156									0.00	0
TFS157 On 16/11/2023 Spot Bond					0.00000	101.39009			0.00	0
Total TFS157 SPOT									0.00	0
Total For TFS157									0.00	0
TFS158 On 20/03/2022 Spot Bond					0.00000	100.63154			0.00	0
Total TFS158 SPOT									0.00	0
Total For TFS158									0.00	0
TFS159 On 20/03/2024 Spot Bond					0.00000	100.62093			0.00	0
Total TFS159 SPOT									0.00	0
Total For TFS159									0.00	0
TFS160 On 25/04/2020 Spot Bond					0.00000	99.86161			0.00	0
Total TFS160 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 TFS160									0.00	0
TFS161 On 27/05/2022 Spot Bond					0.00000	101.12658			0.00	0
Total TFS161 SPOT									0.00	0
Total For TFS161									0.00	0
TFS162 On 27/05/2024 Spot Bond					0.00000	101.14771			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	101.49743			0.00	0
Total TH13A3 SPOT									0.00	0
Total For TH13A3									0.00	0
TH13A4 On 21/08/2020 Spot Bond			8.03000	102.54583	8.03000	102.48004			0.00	0
Total TH13A4 SPOT									0.00	0
Total For TH13A4									0.00	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.87789			0.00	0
Total TH13A7 SPOT									0.00	0
Total For TH13A7									0.00	0
TH13A8 On 21/08/2020 Spot Bond			7.92000	102.93027	7.92000	102.86512			0.00	0
Total TH13A8 SPOT									0.00	0
Total For TH13A8									0.00	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.44720			0.00	0
Total TH13B1 SPOT									0.00	0
Total For TH13B1									0.00	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.44877			0.00	0
Total TH13B2 SPOT									0.00	0
Total For TH13B2									0.00	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.49445			0.00	0
Total TH13B3 SPOT									0.00	0
Total For TH13B3									0.00	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.44454			0.00	0
Total TH13B4 SPOT									0.00	0
Total For TH13B4									0.00	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	101.44247			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TH13B5 SPOT									0.00	0
Total For TH13B5									0.00	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.55744			0.00	0
Total TH13C1 SPOT									0.00	0
Total For TH13C1									0.00	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.57003			0.00	0
Total TH13C2 SPOT									0.00	0
Total For TH13C2									0.00	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.57318			0.00	0
Total TH13C3 SPOT									0.00	0
Total For TH13C3									0.00	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.58505			0.00	0
Total TH13C4 SPOT									0.00	0
Total For TH13C4									0.00	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.64401			0.00	0
Total TH13C5 SPOT									0.00	0
Total For TH13C5									0.00	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.07618			0.00	0
Total TH13D1 SPOT									0.00	0
Total For TH13D1									0.00	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.07618			0.00	0
Total TH13D2 SPOT									0.00	0
Total For TH13D2									0.00	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.12326			0.00	0
Total TH13D3 SPOT									0.00	0
Total For TH13D3									0.00	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.07496			0.00	0
Total TH13D4 SPOT									0.00	0
Total For TH13D4									0.00	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.10757			0.00	0
Total TH13D5 SPOT									0.00	0
Total For TH13D5									0.00	0
TH14A On 21/11/2019 Spot Bond					0.00000	101.43141			0.00	0
Total TH14A2 SPOT									0.00	0
Total For TH14A2									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TH14A: On 21/11/2021 Spot Bond					0.00000	101.39818			0.00	0
Total TH14A3 SPOT									0.00	0
Total For TH14A3									0.00	0
TH14A: On 21/11/2021 Spot Bond			7.68000	108.76148	7.68000	108.69468			0.00	0
Total TH14A4 SPOT									0.00	0
Total For TH14A4									0.00	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.38182			0.00	0
Total TH14A6 SPOT									0.00	0
Total For TH14A6									0.00	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.36368			0.00	0
Total TH14A7 SPOT									0.00	0
Total For TH14A7									0.00	0
TH14A: On 21/11/2021 Spot Bond			7.84000	106.72711	7.84000	106.66022			0.00	0
Total TH14A8 SPOT									0.00	0
Total For TH14A8									0.00	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.49422			0.00	0
Total TH14B1 SPOT									0.00	0
Total For TH14B1									0.00	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.82757			0.00	0
Total TH14B2 SPOT									0.00	0
Total For TH14B2									0.00	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.42810			0.00	0
Total TH14B3 SPOT									0.00	0
Total For TH14B3									0.00	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.51905			0.00	0
Total TH14C1 SPOT									0.00	0
Total For TH14C1									0.00	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.68062			0.00	0
Total TH14C2 SPOT									0.00	0
Total For TH14C2									0.00	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.52254			0.00	0
Total TH14C3 SPOT									0.00	0
Total For TH14C3									0.00	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.04412			0.00	0
Total TH14D1 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 TH14D1									0.00	0
TH14D: On 21/11/2021 Spot Bond					0.00000	104.39894			0.00	0
Total TH14D2 SPOT									0.00	0
Total For TH14D2									0.00	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.81663			0.00	0
Total TH14D3 SPOT									0.00	0
Total For TH14D3									0.00	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.32882			0.00	0
Total TH15A1 SPOT									0.00	0
Total For TH15A1									0.00	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.36045			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	103.98491			0.00	0
Total TH15A3 SPOT									0.00	0
Total For TH15A3									0.00	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.57048			0.00	0
Total TH15A4 SPOT									0.00	0
Total For TH15A4									0.00	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.18842			0.00	0
Total TH15A5 SPOT									0.00	0
Total For TH15A5									0.00	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.30677			0.00	0
Total TH15A7 SPOT									0.00	0
Total For TH15A7									0.00	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.32263			0.00	0
Total TH15A8 SPOT									0.00	0
Total For TH15A8									0.00	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.39511			0.00	0
Total TH15B1 SPOT									0.00	0
Total For TH15B1									0.00	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.38251			0.00	0
Total TH15B2 SPOT									0.00	0
Total For TH15B2									0.00	0
TH15B: On 21/11/2022 Spot Bond					0.00000	102.04785			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TH15B3 SPOT									0.00	0
Total For TH15B3									0.00	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.46913			0.00	0
Total TH15C1 SPOT									0.00	0
Total For TH15C1									0.00	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.98602			0.00	0
Total TH15C2 SPOT									0.00	0
Total For TH15C2									0.00	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.43134			0.00	0
Total TH15C3 SPOT									0.00	0
Total For TH15C3									0.00	0
TH15D On 21/11/2022 Spot Bond					0.00000	103.87069			0.00	0
Total TH15D1 SPOT									0.00	0
Total For TH15D1									0.00	0
TH15D On 21/11/2022 Spot Bond					0.00000	102.49615			0.00	0
Total TH15D2 SPOT									0.00	0
Total For TH15D2									0.00	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.76646			0.00	0
Total TH15D3 SPOT									0.00	0
Total For TH15D3									0.00	0
TH16A On 21/08/2022 Spot Bond					0.00000	101.29897			0.00	0
Total TH16A1 SPOT									0.00	0
Total For TH16A1									0.00	0
TH16A On 21/08/2024 Spot Bond					0.00000	101.32892			0.00	0
Total TH16A2 SPOT									0.00	0
Total For TH16A2									0.00	0
TH16A On 21/08/2024 Spot Bond			8.49000	107.01073	8.49000	101.31910			0.00	0
Total TH16A3 SPOT									0.00	0
Total For TH16A3									0.00	0
TH16B On 21/08/2024 Spot Bond					0.00000	101.36673			0.00	0
Total TH16B1 SPOT									0.00	0
Total For TH16B1									0.00	0
TH16C On 21/08/2024 Spot Bond					0.00000	101.41557			0.00	0
Total TH16C1 SPOT									0.00	0
Total For TH16C1									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TH16D On 21/08/2024 Spot Bond					0.00000	101.75384			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	103.26966			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	79.12065	100.00000	78.63821			0.00	0
TL20/R On 25/11/2020 Spot Bond			10.00000	110.89100	10.00000	110.80400			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	101.00533			0.00	0
Total TL22 SPOT									0.00	0
Total For TL22									0.00	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.01297			0.00	0
Total TL23 SPOT									0.00	0
Total For TL23									0.00	0
TL24 On 05/09/2022 Spot Bond			8.47500	102.53949	8.47500	102.46936			0.00	0
Total TL24 SPOT									0.00	0
Total For TL24									0.00	0
TL25 On 04/09/2024 Spot Bond			8.98500	103.48306	8.98500	103.40812			0.00	0
Total TL25 SPOT									0.00	0
Total For TL25									0.00	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.32076			0.00	0
Total TL26 SPOT									0.00	0
Total For TL26									0.00	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.72323			0.00	0
Total TL27 SPOT									0.00	0
Total For TL27									0.00	0
TL28 On 24/04/2025 Spot Bond			9.30000	99.84097	9.30000	99.76660			0.00	0
Total TL28 SPOT									0.00	0
Total For TL28									0.00	0
TL29 On 24/04/2025 Spot Bond					0.00000	99.86522			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TL29 SPOT									0.00	0
Total For TL29									0.00	0
TL30 On 10/06/2024 Spot Bond					0.00000	100.87309			0.00	0
Total TL30 SPOT									0.00	0
Total For TL30									0.00	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.89468			0.00	0
Total TL31 SPOT									0.00	0
Total For TL31									0.00	0
TLC08 On 27/03/2020 Spot Bond					0.00000	100.45151			0.00	0
Total TLC08 SPOT									0.00	0
Total For TLC08									0.00	0
TLC09 On 17/09/2020 Spot Bond					0.00000	100.66335			0.00	0
Total TLC09 SPOT									0.00	0
Total For TLC09									0.00	0
TN20 On 17/09/2020 Spot Bond			7.82500	103.26354	7.82500	103.19823			0.00	0 14,035
Total TN20 SPOT									0.00	0 14,035
Total For TN20									0.00	0 14,035
TN20/R On 17/09/2020 Spot Bond			100.00000	54.23407	100.00000	53.87281			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	39.03538	100.00000	38.77818			0.00	0
Total TN21U SPOT									0.00	0
Total For TN21U									0.00	0
TN23 On 06/11/2023 Spot Bond			8.62500	112.21555	8.62500	112.13833		2,369,568,675,000.00	274,732,600	15,432
Total TN23 SPOT								2,369,568,675,000.00	274,732,600	15,432
Total For TN23								2,369,568,675,000.00	274,732,600	15,432
TN23/R On 06/11/2023 Spot Bond			100.00000	18.99865	100.00000	18.87346		0.00	0	0
Total TN23/R2023 SPOT								0.00	0	0
Total For TN23/R2023								0.00	0	0
TN25 On 19/08/2025 Spot Bond			9.71000	100.68281	9.71000	100.60501		112,924,703,546,000.00	11,629,732,600	27,342
Total TN25 SPOT								12,924,703,546,000.00	11,629,732,600	27,342
Total For TN25								12,924,703,546,000.00	11,629,732,600	27,342

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TN25/R On 19/08/2025 Spot Bond			100.00000	11.71620	100.00000	11.63899			0.00	0
Total TN25/R186 SPOT									0.00	0
Total For TN25/R186									0.00	0
TN27 On 14/11/2027 Spot Bond			9.87000	98.54814	9.87000	98.47077		54,285,000,000,000.00	5,500,000,000	3,200
Total TN27 SPOT								54,285,000,000,000.00	5,500,000,000	3,200
Total For TN27								54,285,000,000,000.00	5,500,000,000	3,200
TN27/R On 14/11/2027 Spot Bond			100.00000	12.79386	100.00000	12.70956			0.00	0
Total TN27/R186 SPOT									0.00	0
Total For TN27/R186									0.00	0
TN30 On 09/10/2030 Spot Bond			10.63500	99.47404	10.63500	99.38958		6,912,750,000,000.00	650,000,000	10,880
Total TN30 SPOT								6,912,750,000,000.00	650,000,000	10,880
Total For TN30								6,912,750,000,000.00	650,000,000	10,880
TN30/R On 09/10/2030 Spot Bond			8.00000	118.36793	8.00000	118.29184			0.00	0
Total TN30/R2030 SPOT									0.00	0
Total For TN30/R2030									0.00	0
TN40 On 09/10/2040 Spot Bond			11.66000	93.26382	11.66000	93.17723		76,460,450,000,000.00	6,557,500,000	6,550
Total TN40 SPOT								76,460,450,000,000.00	6,557,500,000	6,550
Total For TN40								76,460,450,000,000.00	6,557,500,000	6,550
TN40/R On 09/10/2040 Spot Bond			10.75000	100.34390	10.75000	100.25782			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	110.89100	10.00000	110.80400			0.00	0
Total TPDA01/JIBAR SPOT									0.00	0
Total For TPDA01/JIBAR									0.00	0
TPDA0i On 30/11/2020 Spot Bond			7.99000	105.28094	7.99000	105.21372			0.00	0
Total TPDA08 SPOT									0.00	0
Total For TPDA08									0.00	0
TRA2A: On 14/12/2020 Spot Bond			8.18000	104.98909	8.18000	104.92012			0.00	0
Total TRA2A3 SPOT									0.00	0
Total For TRA2A3									0.00	0
TRA2Ai On 14/12/2020 Spot Bond			7.98000	7.98000	7.98000	105.16838			0.00	0
Total TRA2A6 SPOT									0.00	0
Total For TRA2A6									0.00	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.82696			0.00	0
Total TRA2B1 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 TRA2B1									0.00	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.84856			0.00	0
Total TRA2B2 SPOT									0.00	0
Total For TRA2B2									0.00	0
TRA2C On 14/12/2020 Spot Bond					0.00000	102.57424			0.00	0
Total TRA2C1 SPOT									0.00	0
Total For TRA2C1									0.00	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.97367			0.00	0
Total TRA2C2 SPOT									0.00	0
Total For TRA2C2									0.00	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.19734			0.00	0
Total TRA2D1 SPOT									0.00	0
Total For TRA2D1									0.00	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.19734			0.00	0
Total TRA2D2 SPOT									0.00	0
Total For TRA2D2									0.00	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.50444			0.00	0
Total TRA3A2 SPOT									0.00	0
Total For TRA3A2									0.00	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.54348			0.00	0
Total TRA3A3 SPOT									0.00	0
Total For TRA3A3									0.00	0
TRA3A: On 14/11/2022 Spot Bond			8.39500	105.60085	8.39500	105.53008			0.00	0
Total TRA3A4 SPOT									0.00	0
Total For TRA3A4									0.00	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.49560			0.00	0
Total TRA3A6 SPOT									0.00	0
Total For TRA3A6									0.00	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.52933			0.00	0
Total TRA3A7 SPOT									0.00	0
Total For TRA3A7									0.00	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.79802			0.00	0
Total TRA3B1 SPOT									0.00	0
Total For TRA3B1									0.00	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.76092			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TRA3B2 SPOT									0.00	0
Total For TRA3B2									0.00	0
TRA4A On 13/04/2020 Spot Bond					0.00000	100.08467			0.00	0
Total TRA4A1 SPOT									0.00	0
Total For TRA4A1									0.00	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.09103			0.00	0
Total TRA4A2 SPOT									0.00	0
Total For TRA4A2									0.00	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.09383			0.00	0
Total TRA4A3 SPOT									0.00	0
Total For TRA4A3									0.00	0
TRA4A: On 13/04/2024 Spot Bond			8.68500	102.05445	8.68500	102.07791			0.00	0
Total TRA4A4 SPOT									0.00	0
Total For TRA4A4									0.00	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.10498			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	96.39033			0.00	0
Total TSP228 SPOT									0.00	0
Total For TSP228									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TSP23C On 09/04/2020 Spot Bond					0.00000	96.32288			0.00	0
Total TSP230 SPOT									0.00	0
Total For TSP230									0.00	0
TSP231 On 07/11/2019 Spot Bond					0.00000	99.58351			0.00	0
Total TSP231 SPOT									0.00	0
Total For TSP231									0.00	0
TSP232 On 07/05/2020 Spot Bond					0.00000	95.72641			0.00	0
Total TSP232 SPOT									0.00	0
Total For TSP232									0.00	0
TSP233 On 09/07/2020 Spot Bond					0.00000	94.60829			0.00	0
Total TSP233 SPOT									0.00	0
Total For TSP233									0.00	0
TSP234 On 13/02/2020 Spot Bond					0.00000	97.63122			0.00	0
Total TSP234 SPOT									0.00	0
Total For TSP234									0.00	0
TSP235 On 13/08/2020 Spot Bond					0.00000	95.21437			0.00	0
Total TSP235 SPOT									0.00	0
Total For TSP235									0.00	0
TSP236 On 12/03/2020 Spot Bond					0.00000	97.10332			0.00	0
Total TSP236 SPOT									0.00	0
Total For TSP236									0.00	0
TSP237 On 09/04/2020 Spot Bond					0.00000	96.53672			0.00	0
Total TSP237 SPOT									0.00	0
Total For TSP237									0.00	0
TSP238 On 08/10/2020 Spot Bond					0.00000	92.85751			0.00	0
Total TSP238 SPOT									0.00	0
Total For TSP238									0.00	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.96782			0.00	0
Total TU1A11 SPOT									0.00	0
Total For TU1A11									0.00	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.35143			0.00	0
Total TU1B11 SPOT									0.00	0
Total For TU1B11									0.00	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.50134			0.00	0
Total TU1D11 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 TU1D11									0.00	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.64071			0.00	0
Total TUHF01 SPOT									0.00	0
Total For TUHF01									0.00	0
TWC30 On 16/10/2019 Spot Bond					0.00000	0.00000			0.00	0
Total TWC308 SPOT									0.00	0
Total For TWC308									0.00	0
TWC30 On 24/10/2019 Spot Bond					0.00000	101.69581			0.00	0
Total TWC309 SPOT									0.00	0
Total For TWC309									0.00	0
TWC31 On 30/10/2019 Spot Bond					0.00000	101.57416			0.00	0
Total TWC310 SPOT									0.00	0
Total For TWC310									0.00	0
TWC31 On 13/11/2019 Spot Bond					0.00000	101.29679			0.00	0
Total TWC311 SPOT									0.00	0
Total For TWC311									0.00	0
TWC31 On 29/11/2019 Spot Bond					0.00000	101.11310			0.00	0
Total TWC312 SPOT									0.00	0
Total For TWC312									0.00	0
TWC31 On 29/11/2019 Spot Bond					0.00000	101.01679			0.00	0
Total TWC313 SPOT									0.00	0
Total For TWC313									0.00	0
TWC31 On 04/12/2019 Spot Bond					0.00000	100.87494			0.00	0
Total TWC314 SPOT									0.00	0
Total For TWC314									0.00	0
TWC31 On 07/01/2020 Spot Bond					0.00000	100.27712			0.00	0
Total TWC315 SPOT									0.00	0
Total For TWC315									0.00	0
TWC31 On 10/01/2020 Spot Bond					0.00000	100.17790			0.00	0
Total TWC316 SPOT									0.00	0
Total For TWC316									0.00	0
TWC31 On 20/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		240,000,000,000.00	62,400,000,000	46,400
Total TWC317 SPOT								10,000,000,000,000.00	62,400,000,000	46,400
Total For TWC317								10,000,000,000,000.00	62,400,000,000	46,400
UG21 On 02/03/2021 Spot Bond			8.16000	104.63958	8.16000	104.57062		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 UG21 SPOT									0.00	0
Total For UG21									0.00	0
UG26 On 09/03/2026 Spot Bond			10.12000	106.77846	10.12000	106.69162			0.00	0
Total UG26 SPOT									0.00	0
Total For UG26									0.00	0
VCJA11 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
VCJA21 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
VCJA31 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
VCJA41 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
VCJA51 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
VCJA61 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
VCJA71 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
VCJA81 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
VCJA91 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
VCJB11 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
VCJB2I 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
VCJB3I 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
VCJB4I 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
VCJB5I 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
VCJB6I 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
VCJB7I 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
VCJB8I 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
VCJB9I 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
VCPA1I 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
VCPA2I 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
VCPA3I 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
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCPA4U 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 VCPA4U									0.00	0
VCPA5I 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
VCPA6I 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
VCPA7I 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
VCPA8I 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
VCPA9I 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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	100.91594			0.00	0
Total VKE07 SPOT									0.00	0
Total For VKE07									0.00	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.57358			0.00	0
Total VKE09 SPOT									0.00	0
Total For VKE09									0.00	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.23646			0.00	0
Total VKE10 SPOT									0.00	0
Total For VKE10									0.00	0
VKE11 On 20/04/2023 Spot Bond					0.00000	99.93363			0.00	0
Total VKE11 SPOT									0.00	0
Total For VKE11									0.00	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.86832			0.00	0
Total VKE12 SPOT									0.00	0
Total For VKE12									0.00	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.71904			0.00	0
Total VKE13 SPOT									0.00	0
Total For VKE13									0.00	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.21824			0.00	0
Total VKE14 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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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
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
VR856L On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR856U SPOT									0.00	0
Total For VR856U									0.00	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR857U SPOT									0.00	0
Total For VR857U									0.00	0
VR858L On 06/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR858U SPOT									0.00	0
Total For VR858U									0.00	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.56633			0.00	0 150
Total WHL01 SPOT									0.00	0 150
Total For WHL01									0.00	0 150
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.81150			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	101.31245			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	
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	104.76666	6.92000	104.70858			0.00	0	
Total WSP4 SPOT									0.00	0	
Total For WSP4									0.00	0	
WSP5 On 28/05/2021 Spot Bond			7.22500	106.19992	7.22500	106.13849		26,010,000,000,000.00	3,600,000,000	900	
Total WSP5 SPOT								26,010,000,000,000.00	3,600,000,000	900	
Total For WSP5								26,010,000,000,000.00	3,600,000,000	900	
WSP5/R On 28/05/2021 Spot Bond			100.00000	37.21269	100.00000	36.96749			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.10e+017	285,127,147,595	082,419
Total for SPOT :									1.10e+017	285,127,147,595	082,419

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total Futures									1.10e+017	285,127,159,962 082,420
Total Options									40 003.84	128
Grand Total:									1.10e+017	285,127,160,090 082,420