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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/09/2019

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			10.87723	77.29265	10.88360	77.25560			0.00	0
ES33 On 06/02/2020 Bond Future			10.99714	78.67730	11.00375	78.63956			0.00	0
ES33 On 07/05/2020 Bond Future			11.11290	76.32905	11.11975	76.29063			0.00	0
Total ES33 Future									0.00	0
Total For ES33									0.00	0
ES42 On 07/11/2019 Bond Future			11.22159	78.24505	11.23305	78.16932			0.00	0
ES42 On 06/02/2020 Bond Future			11.33627	79.64673	11.34815	79.56959			0.00	0
ES42 On 07/05/2020 Bond Future			11.45173	76.84553	11.46404	76.76701			0.00	0
Total ES42 Future									0.00	0
Total For ES42									0.00	0
I2025 On 07/11/2019 Bond Future			137.61428	137.61428	137.66051	137.66051			0.00	0
I2025 On 06/02/2020 Bond Future			138.63940	138.63940	138.68639	138.68639			0.00	0
I2025 On 07/05/2020 Bond Future			141.21938	141.21938	141.26729	141.26729			0.00	0
Total I2025 Future									0.00	0

**Open
Interest**

350
0
0
350
350
4,919
0
0
4,919
4,919
1,461
0
0
1,461

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For I2025												0.00	0
I2029	On	07/11/2019	Bond Future			102.19130	102.19130	102.17428	102.17428			0.00	0
I2029	On	06/02/2020	Bond Future			104.04712	104.04712	104.02969	104.02969			0.00	0
I2029	On	07/05/2020	Bond Future			104.87076	104.87076	104.85301	104.85301			0.00	0
Total I2029 Future												0.00	0
Total For I2029												0.00	0
I2033	On	07/11/2019	Bond Future			102.51069	102.51069	102.37522	102.37522			0.00	0
I2033	On	06/02/2020	Bond Future			104.37227	104.37227	104.23432	104.23432			0.00	0
I2033	On	07/05/2020	Bond Future			105.11894	105.11894	104.97851	104.97851			0.00	0
Total I2033 Future												0.00	0
Total For I2033												0.00	0
I2038	On	07/11/2019	Bond Future			120.54752	120.54752	120.44026	120.44026			0.00	0
I2038	On	06/02/2020	Bond Future			121.07854	121.07854	120.96913	120.96913			0.00	0
I2038	On	07/05/2020	Bond Future			123.33174	123.33174	123.22031	123.22031			0.00	0
Total I2038 Future												0.00	0
Total For I2038												0.00	0
I2046	On	07/11/2019	Bond Future			111.74289	111.74289	111.72360	111.72360			0.00	0
I2046	On	06/02/2020	Bond Future			113.77211	113.77211	113.75253	113.75253			0.00	0
I2046	On	07/05/2020	Bond Future			114.14107	114.14107	114.12115	114.12115			0.00	0
Total I2046 Future												0.00	0
Total For I2046												0.00	0
I2050	On	07/11/2019	Bond Future			116.06823	116.06823	116.04819	116.04819			0.00	0
I2050	On	06/02/2020	Bond Future			116.34037	116.34037	116.31998	116.31998			0.00	0
I2050	On	07/05/2020	Bond Future			118.50532	118.50532	118.48475	118.48475			0.00	0
Total I2050 Future												0.00	0
Total For I2050												0.00	0
R186	On	07/11/2019	Bond Future			8.31366	115.67030	8.31937	115.63792		5.79	11,567,030.00	100
R186	On	06/02/2020	Bond Future			8.36579	112.43871	8.37180	112.40569		6.02	0.00	0
R186	On	07/05/2020	Bond Future			8.41248	114.50463	8.41879	114.47107		6.07	0.00	0
Total R186 Future												11,567,030.00	100
R186	On	07/11/2019	Bond Future	8.73	Call			2,519.99000	2.51999	2,539,710	6.24	0.00	0
R186	On	07/11/2019	Bond Future	8.73	Put			222.45000	0.22245	209,790	6.24	0.00	0
R186	On	07/11/2019	Bond Future	8.23	Put			1,182.74000	1.18274	1,153,280	5.78	0.00	0
R186	On	07/11/2019	Bond Future	8.23	Call			674.49000	0.67449	677,410	5.78	0.00	0
R186	On	07/11/2019	Bond Future	8.20	Call			604.30000	0.60430	606,490	5.76	0.00	0
R186	On	07/11/2019	Bond Future	8.20	Put			1,283.83000	1.28383	1,253,640	5.76	0.00	0
R186	On	07/11/2019	Bond Future	8.94	Put			96.44000	0.09644	89,310	6.48	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R186	On	07/11/2019	Bond Future	8.25	Put			1,118.33000	1.11833	1,089,390	5.79	0.00	0
R186	On	07/11/2019	Bond Future	8.25	Call			724.08000	0.72408	727,520	5.79	0.00	0
R186	On	07/11/2019	Bond Future	8.95	Call			3,595.97000	3.59597	3,621,420	6.49	0.00	0
R186	On	07/11/2019	Bond Future	8.95	Put			92.56000	0.09256	85,630	6.49	0.00	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,646.64000	3.64664	3,672,290	6.50	0.00	0
R186	On	07/11/2019	Bond Future	8.96	Put			88.82000	0.08882	82,090	6.50	0.00	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,545.42000	3.54542	3,570,670	6.48	0.00	0
R186	On	06/02/2020	Bond Future	8.56	Put			1,219.76000	1.21976	1,200,570	6.25	0.00	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,282.25000	2.28225	2,296,260	6.26	0.00	0
R186	On	06/02/2020	Bond Future	8.57	Put			1,200.19000	1.20019	1,181,180	6.26	0.00	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,213.09000	2.21309	2,226,750	6.24	0.00	0
R186	On	06/02/2020	Bond Future	9.00	Call			3,970.93000	3.97093	3,991,660	6.73	0.00	0
R186	On	06/02/2020	Bond Future	9.00	Put			587.47000	0.58747	575,180	6.73	0.00	0
R186	On	06/02/2020	Bond Future	8.50	Call			2,044.37000	2.04437	2,057,180	6.19	0.00	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,239.60000	1.23960	1,220,240	6.24	0.00	0
R186	On	06/02/2020	Bond Future	8.50	Put			1,342.92000	1.34292	1,322,710	6.19	0.00	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,247.55000	2.24755	2,261,380	6.25	0.00	0
R186	On	06/02/2020	Bond Future	8.11	Put			2,447.47000	2.44747	2,420,880	5.95	0.00	0
R186	On	06/02/2020	Bond Future	8.11	Call			997.18000	0.99718	1,003,610	5.95	0.00	0
R186	On	07/05/2020	Bond Future	8.08	Call			1,287.87000	1.28787	1,296,010	5.75	0.00	0
R186	On	07/05/2020	Bond Future	8.08	Put			3,108.41000	3.10841	3,082,990	5.75	0.00	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,309.94000	1.30994	1,318,200	5.76	0.00	0
R186	On	07/05/2020	Bond Future	8.09	Put			3,076.19000	3.07619	3,050,890	5.76	0.00	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,266.01000	1.26601	1,274,040	5.74	0.00	0
R186	On	07/05/2020	Bond Future	7.60	Call			482.71000	0.48271	486,110	5.36	0.00	0
R186	On	07/05/2020	Bond Future	8.28	Put			2,512.86000	2.51286	2,489,870	5.91	0.00	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,771.65000	1.77165	1,782,220	5.91	0.00	0
R186	On	07/05/2020	Bond Future	8.93	Call			3,873.01000	3.87301	3,891,570	6.48	0.00	0
R186	On	07/05/2020	Bond Future	8.07	Put			3,140.86000	3.14086	3,115,330	5.74	0.00	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,196.74000	1.19674	1,181,740	6.48	0.00	0
R186	On	07/05/2020	Bond Future	7.60	Put			4,948.64000	4.94864	4,918,480	5.36	0.00	0
Total R186 Option												0.00	0
Total For R186												11,567,030.00	100
R197	On	07/11/2019	Bond Future			308.46150	308.46150	308.41466	308.41466			0.00	0
R197	On	06/02/2020	Bond Future			306.40535	306.40535	306.35758	306.35758			0.00	0
R197	On	07/05/2020	Bond Future			312.10740	312.10740	312.05872	312.05872			0.00	0
Total R197 Future												0.00	0
Total For 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
R202	On	07/11/2019	Bond Future			233.18212	233.18212	233.65605	233.65605			0.00	0
R202	On	06/02/2020	Bond Future			233.34920	233.34920	233.83169	233.83169			0.00	0
R202	On	07/05/2020	Bond Future			237.69183	237.69183	238.18298	238.18298			0.00	0
Total R202 Future												0.00	0
Total For R202												0.00	0
R2023	On	07/11/2019	Bond Future			7.40510	102.53910	7.40538	102.53829		2.40	0.00	0
R2023	On	06/02/2020	Bond Future			7.42531	104.37607	7.42563	104.37521		2.49	0.00	0
R2023	On	07/05/2020	Bond Future			7.41712	102.36100	7.41746	102.36015		2.62	0.00	0
Total R2023 Future												0.00	0
R2023	On	07/11/2019	Bond Future	7.98	Put			25.57000	0.02557	24,110	3.03	0.00	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,702.24000	1.70224	1,701,630	3.04	0.00	0
R2023	On	07/11/2019	Bond Future	7.99	Put			24.54000	0.02454	23,120	3.04	0.00	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,729.70000	1.72970	1,729,120	3.06	0.00	0
R2023	On	07/11/2019	Bond Future	8.00	Put			23.60000	0.02360	22,210	3.06	0.00	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,674.87000	1.67487	1,674,220	3.03	0.00	0
R2023	On	06/02/2020	Bond Future	7.52	Call			764.38000	0.76438	762,530	2.51	0.00	0
R2023	On	06/02/2020	Bond Future	7.52	Put			510.17000	0.51017	507,460	2.51	0.00	0
R2023	On	06/02/2020	Bond Future	7.53	Call			781.53000	0.78153	779,690	2.51	0.00	0
R2023	On	06/02/2020	Bond Future	7.53	Put			500.43000	0.50043	497,730	2.51	0.00	0
R2023	On	06/02/2020	Bond Future	7.54	Call			798.86000	0.79886	797,020	2.52	0.00	0
R2023	On	06/02/2020	Bond Future	7.54	Put			490.87000	0.49087	488,170	2.52	0.00	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,518.80000	1.51880	1,516,950	2.18	0.00	0
R2023	On	07/05/2020	Bond Future	6.89	Call			223.22000	0.22322	222,250	2.16	0.00	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,553.81000	1.55381	1,551,990	2.16	0.00	0
R2023	On	07/05/2020	Bond Future	6.90	Call			231.06000	0.23106	230,080	2.17	0.00	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,536.23000	1.53623	1,534,400	2.17	0.00	0
R2023	On	07/05/2020	Bond Future	6.91	Call			239.06000	0.23906	238,060	2.18	0.00	0
Total R2023 Option												0.00	0
Total For R2023												0.00	0
R2030	On	07/11/2019	Bond Future			9.00296	95.62926	9.01382	95.56086		8.39	5,737,755.60	60
R2030	On	06/02/2020	Bond Future			9.06640	93.33384	9.07770	93.26409		8.73	0.00	0
R2030	On	07/05/2020	Bond Future			9.12853	95.04878	9.14026	94.97781		8.96	0.00	0
Total R2030 Future												5,737,755.60	60
R2030	On	07/11/2019	Bond Future	9.47	Put			254.48000	0.25448	235,220	9.07	0.00	0
R2030	On	07/11/2019	Bond Future	9.30	Call			2,230.55000	2.23055	2,270,650	8.78	0.00	0
R2030	On	07/11/2019	Bond Future	9.30	Put			451.67000	0.45167	423,370	8.78	0.00	0
R2030	On	07/11/2019	Bond Future	9.20	Call			1,785.97000	1.78597	1,819,890	8.63	0.00	0
R2030	On	07/11/2019	Bond Future	9.20	Put			623.54000	0.62354	589,060	8.63	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2030	On	07/11/2019	Bond Future	9.25	Call			2,001.78000	2.00178	2,038,880	8.69	0.00	0
R2030	On	07/11/2019	Bond Future	9.25	Put			530.44000	0.53044	499,140	8.69	0.00	0
R2030	On	07/11/2019	Bond Future	9.35	Call			2,468.21000	2.46821	2,511,180	8.86	0.00	0
R2030	On	07/11/2019	Bond Future	9.35	Put			383.15000	0.38315	357,720	8.86	0.00	0
R2030	On	07/11/2019	Bond Future	9.85	Call			5,134.70000	5.13470	5,196,500	9.68	0.00	0
R2030	On	07/11/2019	Bond Future	9.85	Put			61.32000	0.06132	54,720	9.68	0.00	0
R2030	On	07/11/2019	Bond Future	8.40	Put			4,037.98000	4.03798	3,970,160	7.72	0.00	0
R2030	On	07/11/2019	Bond Future	8.40	Call			65.84000	0.06584	66,420	7.72	0.00	0
R2030	On	07/11/2019	Bond Future	8.95	Call			890.73000	0.89073	908,770	8.34	0.00	0
R2030	On	07/11/2019	Bond Future	8.95	Put			1,293.65000	1.29365	1,243,290	8.34	0.00	0
R2030	On	07/11/2019	Bond Future	8.57	Put			3,027.30000	3.02730	2,961,670	7.87	0.00	0
R2030	On	07/11/2019	Bond Future	8.57	Call			177.19000	0.17719	179,960	7.87	0.00	0
R2030	On	07/11/2019	Bond Future	9.12	Put			798.96000	0.79896	759,280	8.53	0.00	0
R2030	On	07/11/2019	Bond Future	9.12	Call			1,464.26000	1.46426	1,492,980	8.53	0.00	0
R2030	On	07/11/2019	Bond Future	9.70	Call			4,301.10000	4.30110	4,359,070	9.46	0.00	0
R2030	On	07/11/2019	Bond Future	9.70	Put			110.37000	0.11037	99,940	9.46	0.00	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,861.96000	2.86196	2,796,970	7.91	0.00	0
R2030	On	07/11/2019	Bond Future	8.60	Call			208.08000	0.20808	211,490	7.91	0.00	0
R2030	On	07/11/2019	Bond Future	9.10	Put			848.24000	0.84824	807,260	8.51	0.00	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,172.42000	3.17242	3,222,490	9.10	0.00	0
R2030	On	07/11/2019	Bond Future	9.49	Put			237.24000	0.23724	218,910	9.10	0.00	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,068.86000	3.06886	3,118,000	9.07	0.00	0
R2030	On	07/11/2019	Bond Future	9.10	Call			1,388.71000	1.38871	1,416,130	8.51	0.00	0
R2030	On	07/11/2019	Bond Future	9.76	Call			4,633.04000	4.63304	4,692,690	9.55	0.00	0
R2030	On	07/11/2019	Bond Future	9.76	Put			87.84000	0.08784	79,090	9.55	0.00	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,120.52000	3.12052	3,170,130	9.09	0.00	0
R2030	On	07/11/2019	Bond Future	9.48	Put			245.72000	0.24572	226,930	9.09	0.00	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,776.33000	1.77633	1,737,410	8.89	0.00	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,255.53000	2.25553	2,286,700	8.90	0.00	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,749.59000	1.74959	1,711,010	8.90	0.00	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,186.50000	2.18650	2,216,980	8.88	0.00	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,803.18000	1.80318	1,763,910	8.88	0.00	0
R2030	On	06/02/2020	Bond Future	9.00	Put			2,215.42000	2.21542	2,171,380	8.73	0.00	0
R2030	On	06/02/2020	Bond Future	9.00	Call			1,734.41000	1.73441	1,760,120	8.73	0.00	0
R2030	On	06/02/2020	Bond Future	8.40	Put			4,749.05000	4.74905	4,687,610	8.05	0.00	0
R2030	On	06/02/2020	Bond Future	8.40	Call			441.37000	0.44137	449,680	8.05	0.00	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,220.99000	2.22099	2,251,820	8.89	0.00	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,692.34000	1.69234	1,714,230	8.76	0.00	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,842.65000	3.84265	3,793,570	8.76	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2030	On	07/05/2020	Bond Future	8.80	Call			1,717.39000	1.71739	1,739,530	8.77	0.00	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,805.41000	3.80541	3,756,580	8.77	0.00	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,667.22000	1.66722	1,688,870	8.75	0.00	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,879.87000	3.87987	3,830,550	8.75	0.00	0
Total R2030 Option												0.00	0
Total For R2030												5,737,755.60	60
R2032	On	07/11/2019	Bond Future			9.34569	93.01182	9.35661	92.93710		9.69	0.00	0
R2032	On	06/02/2020	Bond Future			9.41530	94.67812	9.42662	94.60198		9.64	0.00	0
R2032	On	07/05/2020	Bond Future			9.48194	92.25769	9.49365	92.18025		10.42	0.00	0
Total R2032 Future												0.00	0
R2032	On	07/11/2019	Bond Future	9.70	Call			2,766.79000	2.76679	2,812,400	10.47	0.00	0
R2032	On	07/11/2019	Bond Future	9.70	Put			459.15000	0.45915	430,040	10.47	0.00	0
R2032	On	07/11/2019	Bond Future	9.71	Call			2,818.83000	2.81883	2,865,020	10.49	0.00	0
R2032	On	07/11/2019	Bond Future	9.71	Put			445.20000	0.44520	416,670	10.49	0.00	0
R2032	On	07/11/2019	Bond Future	9.72	Call			2,871.08000	2.87108	2,917,850	10.51	0.00	0
R2032	On	07/11/2019	Bond Future	9.72	Put			431.52000	0.43152	403,570	10.51	0.00	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,261.37000	2.26137	2,215,220	9.52	0.00	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,013.21000	2.01321	2,042,460	9.50	0.00	0
R2032	On	06/02/2020	Bond Future	9.38	Put			2,327.36000	2.32736	2,280,470	9.50	0.00	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,047.54000	2.04754	2,077,160	9.51	0.00	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,294.18000	2.29418	2,247,660	9.51	0.00	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,082.17000	2.08217	2,112,160	9.52	0.00	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,025.72000	2.02572	2,051,000	10.07	0.00	0
R2032	On	07/05/2020	Bond Future	9.19	Put			4,063.20000	4.06320	4,011,040	10.07	0.00	0
R2032	On	07/05/2020	Bond Future	9.17	Call			1,967.41000	1.96741	1,992,170	10.04	0.00	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,141.27000	4.14127	4,088,590	10.04	0.00	0
R2032	On	07/05/2020	Bond Future	9.18	Call			1,996.31000	1.99631	2,021,330	10.06	0.00	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,101.94000	4.10194	4,049,520	10.06	0.00	0
Total R2032 Option												0.00	0
Total For R2032												0.00	0
R2035	On	07/11/2019	Bond Future			9.61867	95.87008	9.62457	95.82535		10.52	10,545,708.80	110
R2035	On	06/02/2020	Bond Future			9.69517	97.58762	9.70129	97.54196		10.47	0.00	0
R2035	On	07/05/2020	Bond Future			9.76247	94.87693	9.76878	94.83053		11.39	0.00	0
R2035	On	06/08/2020	Bond Future			9.82881	96.64476	9.83534	96.59745		11.75	0.00	0
Total R2035 Future												10,545,708.80	110
R2035	On	07/11/2019	Bond Future	8.92	Put			5,620.31000	5.62031	5,574,170	9.50	0.00	0
R2035	On	07/11/2019	Bond Future	8.92	Call			50.95000	0.05095	49,540	9.50	0.00	0
R2035	On	07/11/2019	Bond Future	9.52	Put			1,809.49000	1.80949	1,767,390	10.55	0.00	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	9.52	Call			1,012.05000	1.01205	1,014,680	10.55	0.00	0
R2035	On	07/11/2019	Bond Future	10.21	Call			4,532.99000	4.53299	4,562,800	11.95	0.00	0
R2035	On	07/11/2019	Bond Future	9.88	Put			683.47000	0.68347	655,610	11.22	0.00	0
R2035	On	07/11/2019	Bond Future	9.89	Call			2,644.24000	2.64424	2,661,550	11.24	0.00	0
R2035	On	07/11/2019	Bond Future	9.89	Put			663.72000	0.66372	636,300	11.24	0.00	0
R2035	On	07/11/2019	Bond Future	9.87	Call			2,537.05000	2.53705	2,553,490	11.20	0.00	0
R2035	On	07/11/2019	Bond Future	10.21	Put			245.44000	0.24544	230,520	11.95	0.00	0
R2035	On	07/11/2019	Bond Future	9.87	Put			703.61000	0.70361	675,320	11.20	0.00	0
R2035	On	07/11/2019	Bond Future	9.88	Call			2,590.49000	2.59049	2,607,360	11.22	0.00	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,059.48000	2.05948	2,071,610	10.27	0.00	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,819.36000	2.81936	2,785,830	10.27	0.00	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,095.74000	2.09574	2,108,080	10.28	0.00	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,780.20000	2.78020	2,746,880	10.28	0.00	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,023.33000	2.02333	2,035,250	10.25	0.00	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,858.72000	2.85872	2,824,980	10.25	0.00	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,464.77000	4.46477	4,430,630	11.09	0.00	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,550.46000	4.55046	4,516,020	11.06	0.00	0
R2035	On	07/05/2020	Bond Future	10.75	Call			8,088.29000	8.08829	8,118,300	13.05	0.00	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,266.13000	1.26613	1,249,740	13.05	0.00	0
R2035	On	07/05/2020	Bond Future	9.48	Call			2,349.23000	2.34923	2,361,330	11.07	0.00	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,507.60000	4.50760	4,473,300	11.07	0.00	0
R2035	On	07/05/2020	Bond Future	9.49	Call			2,382.35000	2.38235	2,394,610	11.09	0.00	0
R2035	On	07/05/2020	Bond Future	9.11	Put			6,317.97000	6.31797	6,278,670	10.49	0.00	0
R2035	On	07/05/2020	Bond Future	9.11	Call			1,286.61000	1.28661	1,293,710	10.49	0.00	0
R2035	On	07/05/2020	Bond Future	9.75	Put			3,446.56000	3.44656	3,416,390	11.39	0.00	0
R2035	On	07/05/2020	Bond Future	9.75	Call			3,308.37000	3.30837	3,324,600	11.39	0.00	0
R2035	On	07/05/2020	Bond Future	9.47	Call			2,316.05000	2.31605	2,328,010	11.06	0.00	0
R2035	On	06/08/2020	Bond Future	9.92	Call			5,071.76000	5.07176	5,090,040	13.35	0.00	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,461.58000	4.46158	4,432,550	13.35	0.00	0
R2035	On	06/08/2020	Bond Future	9.93	Call			5,110.58000	5.11058	5,128,970	13.36	0.00	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,428.71000	4.42871	4,399,790	13.36	0.00	0
R2035	On	06/08/2020	Bond Future	9.91	Call			5,032.72000	5.03272	5,050,880	13.34	0.00	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,494.31000	4.49431	4,465,160	13.34	0.00	0
R2035	On	06/08/2020	Bond Future	9.00	Put			8,456.48000	8.45648	8,417,640	12.46	0.00	0
R2035	On	06/08/2020	Bond Future	9.00	Call			2,108.83000	2.10883	2,117,300	12.46	0.00	0
R2035	On	06/08/2020	Bond Future	8.75	Put			9,905.76000	9.90576	9,864,750	12.19	0.00	0
R2035	On	06/08/2020	Bond Future	8.75	Call			1,536.84000	1.53684	1,543,140	12.19	0.00	0
Total R2035 Option												0.00	0
Total For R2035												10,545,708.80	110

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2037	On	07/11/2019	Bond Future			9.75690	91.99351	9.76784	91.91032		11.16	0.00	0
R2037	On	06/02/2020	Bond Future			9.82918	89.38235	9.84048	89.29765		11.64	0.00	0
R2037	On	07/05/2020	Bond Future			9.90018	91.02473	9.91184	90.93852		12.10	0.00	0
Total R2037 Future												0.00	0
R2037	On	07/11/2019	Bond Future	9.96	Call			2,257.85000	2.25785	2,297,940	11.52	0.00	0
R2037	On	07/11/2019	Bond Future	9.96	Put			815.42000	0.81542	772,320	11.52	0.00	0
R2037	On	07/11/2019	Bond Future	9.97	Call			2,308.22000	2.30822	2,349,040	11.54	0.00	0
R2037	On	07/11/2019	Bond Future	9.97	Put			791.69000	0.79169	749,320	11.54	0.00	0
R2037	On	07/11/2019	Bond Future	9.95	Call			2,207.97000	2.20797	2,247,330	11.51	0.00	0
R2037	On	07/11/2019	Bond Future	9.95	Put			839.73000	0.83973	795,900	11.51	0.00	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,236.11000	3.23611	3,178,610	11.51	0.00	0
R2037	On	06/02/2020	Bond Future	9.67	Call			1,902.41000	1.90241	1,930,000	11.52	0.00	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,193.29000	3.19329	3,136,180	11.52	0.00	0
R2037	On	06/02/2020	Bond Future	9.68	Call			1,936.74000	1.93674	1,964,700	11.54	0.00	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,151.13000	3.15113	3,094,390	11.54	0.00	0
R2037	On	06/02/2020	Bond Future	9.66	Call			1,868.64000	1.86864	1,895,840	11.51	0.00	0
R2037	On	07/05/2020	Bond Future	9.59	Call			2,350.58000	2.35058	2,378,440	11.91	0.00	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,777.09000	4.77709	4,718,740	11.91	0.00	0
R2037	On	07/05/2020	Bond Future	9.60	Call			2,382.56000	2.38256	2,410,710	11.92	0.00	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,732.19000	4.73219	4,674,130	11.92	0.00	0
R2037	On	07/05/2020	Bond Future	9.61	Call			2,414.78000	2.41478	2,443,210	11.93	0.00	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,687.62000	4.68762	4,629,840	11.93	0.00	0
Total R2037 Option												0.00	0
Total For R2037												0.00	0
R2040	On	07/11/2019	Bond Future			9.88732	94.81783	9.89826	94.72878		11.58	0.00	0
R2040	On	06/02/2020	Bond Future			9.96052	92.00672	9.97182	91.91602		12.11	0.00	0
R2040	On	07/05/2020	Bond Future			10.03239	93.69740	10.04405	93.60504		12.60	0.00	0
Total R2040 Future												0.00	0
R2040	On	07/11/2019	Bond Future	9.80	Call			1,134.07000	1.13407	1,154,490	11.67	0.00	0
R2040	On	07/11/2019	Bond Future	9.30	Put			5,193.76000	5.19376	5,105,660	10.65	0.00	0
R2040	On	07/11/2019	Bond Future	9.30	Call			116.59000	0.11659	117,540	10.65	0.00	0
R2040	On	07/11/2019	Bond Future	10.04	Put			1,041.35000	1.04135	990,640	12.13	0.00	0
R2040	On	07/11/2019	Bond Future	10.05	Call			2,234.67000	2.23467	2,273,770	12.16	0.00	0
R2040	On	07/11/2019	Bond Future	10.05	Put			1,013.46000	1.01346	963,510	12.16	0.00	0
R2040	On	07/11/2019	Bond Future	10.03	Call			2,131.62000	2.13162	2,169,180	12.11	0.00	0
R2040	On	07/11/2019	Bond Future	10.03	Put			1,069.89000	1.06989	1,018,400	12.11	0.00	0
R2040	On	07/11/2019	Bond Future	9.80	Put			1,938.83000	1.93883	1,870,200	11.67	0.00	0
R2040	On	07/11/2019	Bond Future	10.04	Call			2,182.88000	2.18288	2,221,220	12.13	0.00	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	06/02/2020	Bond Future	9.74	Call			1,776.05000	1.77605	1,803,110	11.69	0.00	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,665.72000	3.66572	3,602,080	11.69	0.00	0
R2040	On	06/02/2020	Bond Future	9.00	Put			8,564.68000	8.56468	8,478,370	10.24	0.00	0
R2040	On	06/02/2020	Bond Future	9.00	Call			214.31000	0.21431	218,700	10.24	0.00	0
R2040	On	06/02/2020	Bond Future	9.75	Call			1,812.08000	1.81208	1,839,540	11.71	0.00	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,618.97000	3.61897	3,555,730	11.71	0.00	0
R2040	On	06/02/2020	Bond Future	9.76	Call			1,846.97000	1.84697	1,874,850	11.73	0.00	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,571.20000	3.57120	3,508,380	11.73	0.00	0
R2040	On	06/02/2020	Bond Future	8.40	Put			14,134.07000	14.13407	14,043,770	10.24	0.00	0
R2040	On	06/02/2020	Bond Future	8.40	Call			21.64000	0.02164	22,040	10.24	0.00	0
R2040	On	07/05/2020	Bond Future	9.73	Put			5,040.73000	5.04073	4,978,480	12.25	0.00	0
R2040	On	07/05/2020	Bond Future	9.74	Call			2,535.88000	2.53588	2,566,300	12.26	0.00	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,993.55000	4.99355	4,931,610	12.26	0.00	0
R2040	On	07/05/2020	Bond Future	9.75	Call			2,571.55000	2.57155	2,602,280	12.28	0.00	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,946.74000	4.94674	4,885,110	12.28	0.00	0
R2040	On	07/05/2020	Bond Future	9.73	Call			2,500.46000	2.50046	2,530,570	12.25	0.00	0
Total R2040 Option												0.00	0
Total For R2040												0.00	0
R2044	On	07/11/2019	Bond Future			9.94645	91.56408	9.95737	91.47386		12.20	0.00	0
R2044	On	06/02/2020	Bond Future			10.01759	88.82001	10.02886	88.72812		12.76	0.00	0
R2044	On	07/05/2020	Bond Future			10.08735	90.45206	10.09897	90.35850		13.29	0.00	0
R2044	On	06/08/2020	Bond Future			10.15758	87.75251	10.16956	87.65730		14.45	0.00	0
Total R2044 Future												0.00	0
R2044	On	07/11/2019	Bond Future	9.74	Put			2,554.23000	2.55423	2,477,300	11.71	0.00	0
R2044	On	07/11/2019	Bond Future	9.74	Call			729.26000	0.72926	742,550	11.71	0.00	0
R2044	On	07/11/2019	Bond Future	10.52	Call			4,727.44000	4.72744	4,795,790	13.38	0.00	0
R2044	On	07/11/2019	Bond Future	10.07	Put			1,102.46000	1.10246	1,049,550	12.33	0.00	0
R2044	On	07/11/2019	Bond Future	10.05	Call			1,925.43000	1.92543	1,961,120	12.30	0.00	0
R2044	On	07/11/2019	Bond Future	10.52	Put			278.59000	0.27859	256,720	13.38	0.00	0
R2044	On	07/11/2019	Bond Future	10.05	Put			1,166.26000	1.16626	1,111,730	12.30	0.00	0
R2044	On	07/11/2019	Bond Future	9.19	Put			6,766.04000	6.76604	6,675,760	10.85	0.00	0
R2044	On	07/11/2019	Bond Future	9.19	Call			35.65000	0.03565	35,590	10.85	0.00	0
R2044	On	07/11/2019	Bond Future	10.06	Call			1,974.48000	1.97448	2,010,990	12.32	0.00	0
R2044	On	07/11/2019	Bond Future	10.06	Put			1,134.00000	1.13400	1,080,290	12.32	0.00	0
R2044	On	07/11/2019	Bond Future	10.07	Call			2,024.13000	2.02413	2,061,440	12.33	0.00	0
R2044	On	06/02/2020	Bond Future	9.09	Put			8,483.55000	8.48355	8,396,660	10.89	0.00	0
R2044	On	06/02/2020	Bond Future	9.09	Call			248.96000	0.24896	253,960	10.89	0.00	0
R2044	On	06/02/2020	Bond Future	9.74	Put			4,042.61000	4.04261	3,975,830	12.33	0.00	0
R2044	On	06/02/2020	Bond Future	9.74	Call			1,636.37000	1.63637	1,661,480	12.33	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
R2044	On	06/02/2020	Bond Future	10.78	Put			952.27000	0.95227	925,000	14.51	0.00	0
R2044	On	06/02/2020	Bond Future	9.77	Call			1,737.99000	1.73799	1,764,320	12.38	0.00	0
R2044	On	06/02/2020	Bond Future	9.77	Put			3,889.29000	3.88929	3,823,730	12.38	0.00	0
R2044	On	06/02/2020	Bond Future	9.78	Call			1,772.00000	1.77200	1,798,740	12.40	0.00	0
R2044	On	06/02/2020	Bond Future	9.78	Put			3,838.58000	3.83858	3,773,430	12.40	0.00	0
R2044	On	06/02/2020	Bond Future	9.76	Call			1,704.15000	1.70415	1,730,070	12.37	0.00	0
R2044	On	06/02/2020	Bond Future	9.76	Put			3,940.30000	3.94030	3,874,330	12.37	0.00	0
R2044	On	06/02/2020	Bond Future	10.78	Call			6,733.46000	6.73346	6,798,080	14.51	0.00	0
R2044	On	07/05/2020	Bond Future	9.33	Put			7,768.32000	7.76832	7,691,810	12.18	0.00	0
R2044	On	07/05/2020	Bond Future	9.33	Call			1,201.21000	1.20121	1,218,260	12.18	0.00	0
R2044	On	07/05/2020	Bond Future	9.98	Put			4,266.57000	4.26657	4,209,720	13.26	0.00	0
R2044	On	07/05/2020	Bond Future	9.98	Call			3,300.78000	3.30078	3,337,490	13.26	0.00	0
R2044	On	07/05/2020	Bond Future	11.09	Call			8,840.26000	8.84026	8,906,390	15.24	0.00	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,435.33000	1.43533	1,407,900	15.24	0.00	0
R2044	On	07/05/2020	Bond Future	9.26	Put			8,243.85000	8.24385	8,165,480	12.04	0.00	0
R2044	On	07/05/2020	Bond Future	9.26	Call			1,039.00000	1.03900	1,054,190	12.04	0.00	0
R2044	On	07/05/2020	Bond Future	9.91	Put			4,570.94000	4.57094	4,511,890	13.17	0.00	0
R2044	On	07/05/2020	Bond Future	9.91	Call			3,028.61000	3.02861	3,063,120	13.17	0.00	0
R2044	On	07/05/2020	Bond Future	11.02	Call			8,481.07000	8.48107	8,545,550	15.24	0.00	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,564.01000	1.56401	1,534,930	15.24	0.00	0
R2044	On	07/05/2020	Bond Future	9.80	Call			2,624.83000	2.62483	2,655,870	13.03	0.00	0
R2044	On	07/05/2020	Bond Future	9.80	Put			5,085.77000	5.08577	5,023,250	13.03	0.00	0
R2044	On	07/05/2020	Bond Future	9.81	Call			2,660.26000	2.66026	2,691,610	13.04	0.00	0
R2044	On	07/05/2020	Bond Future	9.81	Put			5,037.05000	5.03705	4,974,840	13.04	0.00	0
R2044	On	07/05/2020	Bond Future	9.79	Call			2,589.65000	2.58965	2,620,370	13.01	0.00	0
R2044	On	07/05/2020	Bond Future	9.79	Put			5,134.87000	5.13487	5,072,030	13.01	0.00	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,636.23000	2.63623	2,600,900	15.86	0.00	0
R2044	On	06/08/2020	Bond Future	9.87	Call			3,590.61000	3.59061	3,625,750	14.30	0.00	0
R2044	On	06/08/2020	Bond Future	9.87	Put			6,024.22000	6.02422	5,964,150	14.30	0.00	0
R2044	On	06/08/2020	Bond Future	9.88	Call			3,627.19000	3.62719	3,662,590	14.32	0.00	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,977.75000	5.97775	5,917,940	14.32	0.00	0
R2044	On	06/08/2020	Bond Future	9.86	Call			3,554.53000	3.55453	3,589,420	14.29	0.00	0
R2044	On	06/08/2020	Bond Future	9.01	Put			11,246.12000	11.24612	11,165,620	13.21	0.00	0
R2044	On	06/08/2020	Bond Future	9.01	Call			1,168.22000	1.16822	1,182,930	13.21	0.00	0
R2044	On	06/08/2020	Bond Future	9.66	Put			7,075.61000	7.07561	7,010,190	14.06	0.00	0
R2044	On	06/08/2020	Bond Future	9.66	Call			2,868.29000	2.86829	2,898,080	14.06	0.00	0
R2044	On	06/08/2020	Bond Future	10.93	Call			8,342.51000	8.34251	8,402,390	15.86	0.00	0
R2044	On	06/08/2020	Bond Future	9.86	Put			6,071.31000	6.07131	6,010,990	14.29	0.00	0
Total R2044 Option												0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For R2044											0.00	0
R2048	On	07/11/2019			9.93703	90.56145	9.94797	90.46853		12.59	0.00	0
R2048	On	06/02/2020			10.00963	92.18381	10.02092	92.08921		12.55	0.00	0
R2048	On	07/05/2020			10.07393	89.43725	10.08555	89.34101		13.74	0.00	0
R2048	On	06/08/2020			10.13729	91.10374	10.14927	91.00569		14.26	0.00	0
Total R2048 Future											0.00	0
R2048	On	07/11/2019	10.02	Call			1,863.65000	1.86365	1,898,980	12.63	0.00	0
R2048	On	07/11/2019	10.02	Put			1,256.08000	1.25608	1,198,490	12.63	0.00	0
R2048	On	07/11/2019	10.03	Call			1,912.82000	1.91282	1,948,990	12.65	0.00	0
R2048	On	07/11/2019	10.03	Put			1,221.48000	1.22148	1,164,730	12.65	0.00	0
R2048	On	07/11/2019	10.01	Call			1,815.22000	1.81522	1,849,720	12.61	0.00	0
R2048	On	07/11/2019	10.01	Put			1,291.57000	1.29157	1,233,150	12.61	0.00	0
R2048	On	06/02/2020	9.71	Call			1,582.31000	1.58231	1,607,180	12.05	0.00	0
R2048	On	06/02/2020	9.71	Put			4,253.63000	4.25363	4,183,900	12.05	0.00	0
R2048	On	06/02/2020	9.72	Call			1,616.95000	1.61695	1,642,240	12.08	0.00	0
R2048	On	06/02/2020	9.72	Put			4,200.17000	4.20017	4,130,860	12.08	0.00	0
R2048	On	06/02/2020	9.70	Call			1,548.09000	1.54809	1,572,540	12.03	0.00	0
R2048	On	06/02/2020	9.70	Put			4,307.65000	4.30765	4,237,500	12.03	0.00	0
R2048	On	07/05/2020	9.78	Call			2,648.60000	2.64860	2,680,350	13.44	0.00	0
R2048	On	07/05/2020	9.78	Put			5,241.64000	5.24164	5,177,150	13.44	0.00	0
R2048	On	07/05/2020	9.79	Call			2,684.72000	2.68472	2,716,800	13.45	0.00	0
R2048	On	07/05/2020	9.79	Put			5,190.79000	5.19079	5,126,630	13.45	0.00	0
R2048	On	07/05/2020	9.77	Call			2,612.46000	2.61246	2,643,890	13.43	0.00	0
R2048	On	07/05/2020	9.77	Put			5,292.60000	5.29260	5,227,790	13.43	0.00	0
R2048	On	06/08/2020	9.25	Put			10,166.83000	10.16683	10,091,150	15.03	0.00	0
R2048	On	06/08/2020	9.25	Call			2,238.03000	2.23803	2,260,400	15.03	0.00	0
R2048	On	06/08/2020	9.00	Put			11,954.53000	11.95453	11,873,550	14.68	0.00	0
R2048	On	06/08/2020	9.00	Call			1,599.70000	1.59970	1,616,770	14.68	0.00	0
R2048	On	06/08/2020	10.19	Call			5,634.16000	5.63416	5,678,540	16.25	0.00	0
R2048	On	06/08/2020	10.19	Put			5,302.23000	5.30223	5,248,560	16.25	0.00	0
R2048	On	06/08/2020	10.20	Call			5,677.20000	5.67720	5,721,820	16.27	0.00	0
R2048	On	06/08/2020	10.20	Put			5,264.11000	5.26411	5,210,680	16.27	0.00	0
R2048	On	06/08/2020	10.18	Call			5,591.24000	5.59124	5,635,400	16.24	0.00	0
R2048	On	06/08/2020	10.18	Put			5,340.60000	5.34060	5,286,710	16.24	0.00	0
Total R2048 Option											0.00	0
Total For R2048											0.00	0
R207	On	07/11/2019			6.72112	102.41800	6.71678	102.41877		0.06	0.00	0
Total R207 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
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			833.28000	0.83328	834,050	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.00000	0.00000	0,000	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.07	Put			831.47000	0.83147	832,240	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			829.67000	0.82967	830,440	0.11	0.00	0
Total R207 Option												0.00	0
Total For R207												0.00	0
R208	On	07/11/2019	Bond Future			6.60272	100.97481	6.60163	100.97623		0.65	0.00	0
R208	On	06/02/2020	Bond Future			6.45004	102.78377	6.44877	102.78514		0.60	0.00	0
R208	On	07/05/2020	Bond Future			6.15742	101.26861	6.15572	101.27006		0.53	0.00	0
Total R208 Future												0.00	0
R208	On	07/11/2019	Bond Future	6.84	Call			320.84000	0.32084	319,070	0.69	0.00	0
R208	On	07/11/2019	Bond Future	6.84	Put			10.65000	0.01065	10,300	0.69	0.00	0
R208	On	07/11/2019	Bond Future	6.82	Call			297.41000	0.29741	295,610	0.69	0.00	0
R208	On	07/11/2019	Bond Future	6.82	Put			13.19000	0.01319	12,810	0.69	0.00	0
R208	On	07/11/2019	Bond Future	6.83	Call			309.10000	0.30910	307,320	0.69	0.00	0
R208	On	07/11/2019	Bond Future	6.83	Put			11.89000	0.01189	11,530	0.69	0.00	0
R208	On	06/02/2020	Bond Future	6.13	Put			367.48000	0.36748	368,410	0.51	0.00	0
R208	On	06/02/2020	Bond Future	6.14	Call			23.44000	0.02344	22,980	0.51	0.00	0
R208	On	06/02/2020	Bond Future	6.14	Put			358.01000	0.35801	358,920	0.51	0.00	0
R208	On	06/02/2020	Bond Future	6.12	Call			20.87000	0.02087	20,440	0.51	0.00	0
R208	On	06/02/2020	Bond Future	6.12	Put			377.17000	0.37717	378,110	0.51	0.00	0
R208	On	06/02/2020	Bond Future	6.13	Call			22.05000	0.02205	21,610	0.51	0.00	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.21000	0.00021	0,200	0.50	0.00	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,159.50000	1.15950	1,160,940	0.50	0.00	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.23000	0.00023	0,220	0.50	0.00	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,150.83000	1.15083	1,152,270	0.50	0.00	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.20000	0.00020	0,190	0.50	0.00	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,168.19000	1.16819	1,169,630	0.50	0.00	0
Total R208 Option												0.00	0
Total For R208												0.00	0
R209	On	07/11/2019	Bond Future			9.61377	73.24588	9.61955	73.20840		12.01	0.00	0
R209	On	06/02/2020	Bond Future			9.67872	74.55810	9.68469	74.51986		12.04	0.00	0
R209	On	07/05/2020	Bond Future			9.74092	72.77649	9.74706	72.73762		13.01	0.00	0
Total R209 Future												0.00	0
R209	On	07/11/2019	Bond Future	9.81	Call			1,941.67000	1.94167	1,952,870	12.60	0.00	0
R209	On	07/11/2019	Bond Future	9.81	Put			722.43000	0.72243	696,150	12.60	0.00	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	07/11/2019	Bond Future	9.82	Call			1,984.92000	1.98492	1,996,480	12.62	0.00	0
R209	On	07/11/2019	Bond Future	9.82	Put			702.49000	0.70249	676,570	12.62	0.00	0
R209	On	07/11/2019	Bond Future	9.80	Call			1,898.82000	1.89882	1,909,660	12.57	0.00	0
R209	On	07/11/2019	Bond Future	9.33	Call			459.99000	0.45999	458,510	11.73	0.00	0
R209	On	07/11/2019	Bond Future	9.77	Call			1,772.78000	1.77278	1,782,540	12.50	0.00	0
R209	On	07/11/2019	Bond Future	9.77	Put			807.13000	0.80713	779,410	12.50	0.00	0
R209	On	07/11/2019	Bond Future	9.80	Put			742.85000	0.74285	716,210	12.57	0.00	0
R209	On	07/11/2019	Bond Future	9.50	Put			1,626.86000	1.62686	1,590,760	12.01	0.00	0
R209	On	07/11/2019	Bond Future	9.50	Call			846.02000	0.84602	847,400	12.01	0.00	0
R209	On	07/11/2019	Bond Future	8.92	Put			4,800.20000	4.80020	4,761,260	11.00	0.00	0
R209	On	07/11/2019	Bond Future	8.92	Call			53.72000	0.05372	52,260	11.00	0.00	0
R209	On	07/11/2019	Bond Future	9.33	Put			2,372.27000	2.37227	2,333,310	11.73	0.00	0
R209	On	06/02/2020	Bond Future	9.51	Call			1,598.03000	1.59803	1,606,700	11.70	0.00	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,729.15000	2.72915	2,699,580	11.70	0.00	0
R209	On	06/02/2020	Bond Future	9.52	Call			1,626.95000	1.62695	1,635,790	11.72	0.00	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,692.64000	2.69264	2,663,240	11.72	0.00	0
R209	On	06/02/2020	Bond Future	9.50	Call			1,569.39000	1.56939	1,577,900	11.69	0.00	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,766.03000	2.76603	2,736,300	11.69	0.00	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,068.33000	2.06833	2,078,370	12.60	0.00	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,918.15000	3.91815	3,889,320	12.60	0.00	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,097.19000	2.09719	2,107,360	12.62	0.00	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,881.43000	3.88143	3,852,730	12.62	0.00	0
R209	On	07/05/2020	Bond Future	9.45	Call			2,039.89000	2.03989	2,049,810	12.59	0.00	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,955.37000	3.95537	3,926,420	12.59	0.00	0
Total R209 Option												0.00	0
Total For R209												0.00	0
R210	On	07/11/2019	Bond Future			188.73386	188.73386	188.70242	188.70242			0.00	0
R210	On	06/02/2020	Bond Future			192.16130	192.16130	192.12925	192.12925			0.00	0
R210	On	07/05/2020	Bond Future			193.08708	193.08708	193.05442	193.05442			0.00	0
Total R210 Future												0.00	0
Total For R210												0.00	0
R212	On	07/11/2019	Bond Future			162.46061	162.46061	162.43650	162.43650			0.00	0
R212	On	06/02/2020	Bond Future			163.16505	163.16505	163.14040	163.14040			0.00	0
R212	On	07/05/2020	Bond Future			166.20145	166.20145	166.17639	166.17639			0.00	0
Total R212 Future												0.00	0
Total For R212												0.00	0
R213	On	07/11/2019	Bond Future			9.20579	86.09901	9.21671	86.03123		9.40	0.00	0
R213	On	06/02/2020	Bond Future			9.27567	87.64151	9.28700	87.57244		9.41	0.00	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	07/05/2020	Bond Future			9.33593	85.69953	9.34765	85.62926		10.08	0.00	0
Total R213 Future												0.00	0
R213	On	07/11/2019	Bond Future	9.60	Call			2,666.99000	2.66699	2,711,750	9.92	0.00	0
R213	On	07/11/2019	Bond Future	9.60	Put			333.00000	0.33300	309,980	9.92	0.00	0
R213	On	07/11/2019	Bond Future	9.58	Call			2,570.19000	2.57019	2,613,900	9.88	0.00	0
R213	On	07/11/2019	Bond Future	9.58	Put			355.85000	0.35585	331,780	9.88	0.00	0
R213	On	07/11/2019	Bond Future	9.59	Call			2,618.46000	2.61846	2,662,700	9.90	0.00	0
R213	On	07/11/2019	Bond Future	9.59	Put			344.26000	0.34426	320,720	9.90	0.00	0
R213	On	06/02/2020	Bond Future	9.27	Put			2,042.29000	2.04229	2,000,670	9.43	0.00	0
R213	On	06/02/2020	Bond Future	9.28	Call			1,970.62000	1.97062	1,998,390	9.44	0.00	0
R213	On	06/02/2020	Bond Future	9.28	Put			2,013.28000	2.01328	1,971,980	9.44	0.00	0
R213	On	06/02/2020	Bond Future	9.26	Call			1,907.13000	1.90713	1,934,240	9.42	0.00	0
R213	On	06/02/2020	Bond Future	9.26	Put			2,071.85000	2.07185	2,029,890	9.42	0.00	0
R213	On	06/02/2020	Bond Future	9.27	Call			1,938.63000	1.93863	1,966,080	9.43	0.00	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,846.48000	3.84648	3,798,080	9.80	0.00	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,754.00000	1.75400	1,776,120	9.81	0.00	0
R213	On	07/05/2020	Bond Future	9.01	Put			3,809.85000	3.80985	3,761,700	9.81	0.00	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,779.48000	1.77948	1,801,830	9.82	0.00	0
R213	On	07/05/2020	Bond Future	9.02	Put			3,773.50000	3.77350	3,725,580	9.82	0.00	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,728.74000	1.72874	1,750,610	9.80	0.00	0
Total R213 Option												0.00	0
Total For R213												0.00	0
R214	On	07/11/2019	Bond Future			9.87133	71.52624	9.88225	71.45308		13.04	0.00	0
R214	On	06/02/2020	Bond Future			9.94225	72.80761	9.95350	72.73315		13.04	0.00	0
R214	On	07/05/2020	Bond Future			10.00494	70.84687	10.01652	70.77104		14.18	0.00	0
Total R214 Future												0.00	0
R214	On	07/11/2019	Bond Future	10.01	Call			1,771.14000	1.77114	1,801,150	13.57	0.00	0
R214	On	07/11/2019	Bond Future	10.01	Put			924.07000	0.92407	880,920	13.57	0.00	0
R214	On	07/11/2019	Bond Future	10.02	Call			1,812.83000	1.81283	1,843,450	13.60	0.00	0
R214	On	07/11/2019	Bond Future	10.02	Put			900.14000	0.90014	857,600	13.60	0.00	0
R214	On	07/11/2019	Bond Future	10.00	Call			1,729.89000	1.72989	1,759,290	13.54	0.00	0
R214	On	07/11/2019	Bond Future	10.00	Put			948.53000	0.94853	904,770	13.54	0.00	0
R214	On	06/02/2020	Bond Future	9.71	Call			1,497.78000	1.49778	1,519,630	12.55	0.00	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,137.82000	3.13782	3,085,210	12.55	0.00	0
R214	On	06/02/2020	Bond Future	9.72	Call			1,527.20000	1.52720	1,549,370	12.57	0.00	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,098.70000	3.09870	3,046,410	12.57	0.00	0
R214	On	06/02/2020	Bond Future	9.73	Call			1,556.75000	1.55675	1,579,250	12.59	0.00	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,059.81000	3.05981	3,007,850	12.59	0.00	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	9.76	Call			2,314.64000	2.31464	2,340,930	13.83	0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put			4,025.47000	4.02547	3,975,930	13.83	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call			2,344.64000	2.34464	2,371,190	13.85	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put			3,987.54000	3.98754	3,938,260	13.85	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call			2,285.05000	2.28505	2,311,090	13.82	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put			4,063.91000	4.06391	4,014,120	13.82	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	
Total for Bond												27,850,494.40	270	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	
Total I2025 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 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
Total For R2030									0.00	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 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
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total R209 Future									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			685.64400	685.64400	685.19600	685.19600			0.00	0
GOVI On 06/02/2020 GOVI			697.92700	697.92700	697.47100	697.47100			0.00	0
GOVI On 07/05/2020 GOVI			710.74900	710.74900	710.28500	710.28500			0.00	0
Total GOVI Future									0.00	0
GOVI On 07/11/2019 GOVI	672.91	Call			122,860.00000	12.28600	127,340,000		0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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			122,760.00000	12.27600	127,240,000		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			122,960.00000	12.29600	127,440,000		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			56,690.00000	5.66900	52,130,000		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			56,790.00000	5.67900	52,230,000		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			56,590.00000	5.65900	52,030,000		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			97,050.00000	9.70500	92,410,000		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			97,150.00000	9.71500	92,510,000		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			96,950.00000	9.69500	92,310,000		0.00	0
Total GOVI Option												0.00	0
Total For GOVI												0.00	0
Total for GOVI												0.00	0
AL37	On	07/11/2019	Index Future			665.45500	665.45500	665.40800	665.40800			0.00	0
AL37	On	06/02/2020	Index Future			677.37700	677.37700	677.32800	677.32800			0.00	0
AL37	On	07/05/2020	Index Future			689.82200	689.82200	689.77300	689.77300			0.00	0
Total AL37 Future												0.00	0
Total For AL37												0.00	0
AL7T	On	07/11/2019	Index Future			773.50400	773.50400	773.11800	773.11800			0.00	0
AL7T	On	06/02/2020	Index Future			787.36200	787.36200	786.96800	786.96800			0.00	0
AL7T	On	07/05/2020	Index Future			801.82700	801.82700	801.42700	801.42700			0.00	0
Total AL7T Future												0.00	0
Total For AL7T												0.00	0
ALBI	On	07/11/2019	Index Future			692.78300	692.78300	692.34400	692.34400			0.00	0
ALBI	On	06/02/2020	Index Future			705.19400	705.19400	704.74700	704.74700			0.00	0
ALBI	On	07/05/2020	Index Future			718.15000	718.15000	717.69500	717.69500			0.00	0
Total ALBI Future												0.00	0
Total For ALBI												0.00	0
IGOV	On	07/11/2019	Index Future			262.29900	262.29900	262.36900	262.36900			0.00	0
IGOV	On	06/02/2020	Index Future			267.06300	267.06300	267.13400	267.13400			0.00	0
IGOV	On	07/05/2020	Index Future			272.03200	272.03200	272.10500	272.10500			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IGOV Future									0.00	0
Total For IGOV									0.00	0
Total for Index									0.00	0
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0
Total Jibar Future									0.00	0
Total For JIBAR FUTURE									0.00	0
Total for Jibar									0.00	0
5Y STN On 21/12/2021 Interest Rate Swap			95.22000	95.22000	95.18000	95.18000			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 :									27,850,494.40	270
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.31780			0.00	0
Total AA06 SPOT									0.00	0
Total For AA06									0.00	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AA06/JIBAR SPOT									0.00	0
Total For AA06/JIBAR									0.00	0
AA07 On 15/04/2021 Spot Bond			8.29000	106.09893	8.29000	106.07539			0.00	0
Total AA07 SPOT									0.00	0
Total For AA07									0.00	0
AB01/R On 24/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87200			0.00	0
Total AB01/R186 SPOT									0.00	0
Total For AB01/R186									0.00	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB014U SPOT									0.00	0
Total For AB014U									0.00	0
AB015L On 19/11/2019 Spot Bond			10.84000	103.93586	10.84000	103.90544			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total AB017U SPOT									0.00	0
Total For AB017U									0.00	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.84965	11.37000	100.81901			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	100.91837	11.81000	100.88655			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	41.37282	100.00000	41.28174			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	32.07369	100.00000	32.00308			0.00	0
Total AB026U SPOT									0.00	0
Total For AB026U									0.00	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB028U SPOT									0.00	0
Total For AB028U									0.00	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB029U SPOT									0.00	0
Total For AB029U									0.00	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB030U SPOT									0.00	0
Total For AB030U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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
ABC12: On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			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	284.90113			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
ABFN0: On 17/03/2020 Spot Bond					0.00000	100.89556			0.00	0
Total ABFN08 SPOT									0.00	0
Total For ABFN08									0.00	0
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.43943			0.00	0
Total ABFN09 SPOT									0.00	0
Total For ABFN09									0.00	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	101.40732			0.00	0
Total ABFN10 SPOT									0.00	0
Total For ABFN10									0.00	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.47148			0.00	0
Total ABFN13 SPOT									0.00	0
Total For ABFN13									0.00	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.42933			0.00	0
Total ABFN14 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 ABFN14									0.00	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.72224			0.00	0
Total ABFN15 SPOT									0.00	0
Total For ABFN15									0.00	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.54805			0.00	0
Total ABFN16 SPOT									0.00	0
Total For ABFN16									0.00	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.81949			0.00	0
Total ABFN18 SPOT									0.00	0
Total For ABFN18									0.00	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.99438			0.00	0
Total ABFN20 SPOT									0.00	0
Total For ABFN20									0.00	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.79791			0.00	0
Total ABFN21 SPOT									0.00	0
Total For ABFN21									0.00	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.89239			0.00	0
Total ABFN22 SPOT									0.00	0
Total For ABFN22									0.00	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.21960			0.00	0
Total ABFN23 SPOT									0.00	0
Total For ABFN23									0.00	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.87688			0.00	0
Total ABFN24 SPOT									0.00	0
Total For ABFN24									0.00	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.29664			0.00	0
Total ABFN25 SPOT									0.00	0
Total For ABFN25									0.00	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.87199			0.00	0
Total ABFN26 SPOT									0.00	0
Total For ABFN26									0.00	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.81526			0.00	0
Total ABFN27 SPOT									0.00	0
Total For ABFN27									0.00	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.91590			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ABFN28 SPOT									0.00	0
Total For ABFN28									0.00	0
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.22704			0.00	0
Total ABFN29 SPOT									0.00	0
Total For ABFN29									0.00	0
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.08755			0.00	0
Total ABFN30 SPOT									0.00	0
Total For ABFN30									0.00	0
ABFN30 On 15/11/2021 Spot Bond					0.00000	101.03507			0.00	0
Total ABFN31 SPOT									0.00	0
Total For ABFN31									0.00	0
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.24114			0.00	0
Total ABFN32 SPOT									0.00	0
Total For ABFN32									0.00	0
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.38542			0.00	0
Total ABFN33 SPOT									0.00	0
Total For ABFN33									0.00	0
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.41292			0.00	0
Total ABFN34 SPOT									0.00	0
Total For ABFN34									0.00	0
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.24754			0.00	0
Total ABFN35 SPOT									0.00	0
Total For ABFN35									0.00	0
ABFN35 On 07/02/2026 Spot Bond					0.00000	101.46001			0.00	0
Total ABFN36 SPOT									0.00	0
Total For ABFN36									0.00	0
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.29818			0.00	0
Total ABFN37 SPOT									0.00	0
Total For ABFN37									0.00	0
ABFN37 On 23/04/2022 Spot Bond					0.00000	101.54596			0.00	0
Total ABFN38 SPOT									0.00	0
Total For ABFN38									0.00	0
ABFN38 On 16/09/2022 Spot Bond					0.00000	100.33188			0.00	0
Total ABFN39 SPOT									0.00	0
Total For ABFN39									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.33745			0.00	0 30
Total ABFN40 SPOT									0.00	0 300
Total For ABFN40									0.00	0 300
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.34149			0.00	0
Total ABFN41 SPOT									0.00	0
Total For ABFN41									0.00	0
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.34622			0.00	0
Total ABFN42 SPOT									0.00	0
Total For ABFN42									0.00	0
ABK10 On 14/02/2020 Spot Bond					0.00000	101.72865			0.00	0
Total ABK10 SPOT									0.00	0
Total For ABK10									0.00	0
ABK12 On 20/05/2022 Spot Bond					0.00000	101.25606			0.00	0 8
Total ABK12 SPOT									0.00	0 80
Total For ABK12									0.00	0 80
ABK6 On 05/06/2020 Spot Bond					0.00000	100.67070			0.00	0
Total ABK6 SPOT									0.00	0
Total For ABK6									0.00	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.18200			0.00	0 12
Total ABK8 SPOT									0.00	0 12
Total For ABK8									0.00	0 12
ABK9 On 18/11/2019 Spot Bond					0.00000	101.04972			0.00	0
Total ABK9 SPOT									0.00	0
Total For ABK9									0.00	0
ABKI02 On 05/06/2020 Spot Bond			6.24500	6.24500	6.24500	150.95773			0.00	0
Total ABKI02 SPOT									0.00	0
Total For ABKI02									0.00	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	72.84830	100.00000	72.67873			0.00	0
Total ABKI02/R212 SPOT									0.00	0
Total For ABKI02/R212									0.00	0
ABKI03 On 13/10/2021 Spot Bond			6.54500	6.54500	6.54500	133.90770			0.00	0
Total ABKI03 SPOT									0.00	0
Total For ABKI03									0.00	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	27.99624	100.00000	27.93107			0.00	0
Total ABKI03/R212 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 ABKI03/R212									0.00	0
ABKI04 On 13/03/2024 Spot Bond			7.98000	7.98000	7.98000	125.60397			0.00	0
Total ABKI04 SPOT									0.00	0
Total For ABKI04									0.00	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.26101	100.00000	10.23699			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	92.76681			0.00	0
Total ABKS1 SPOT									0.00	0
Total For ABKS1									0.00	0
ABN05 On 18/04/2021 Spot Bond			4.11000	205.70904	4.11000	205.66254			0.00	0
Total ABN05 SPOT									0.00	0
Total For ABN05									0.00	0
ABN61 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	130.33097			0.00	0
Total ABN61 SPOT									0.00	0
Total For ABN61									0.00	0
ABN62 On 31/03/2028 Spot Bond			4.45000	4.45000	4.45000	173.13196			0.00	0
Total ABN62 SPOT									0.00	0
Total For ABN62									0.00	0
ABN63 On 07/12/2033 Spot Bond			4.12000	4.12000	4.12000	217.17156			0.00	0
Total ABN63 SPOT									0.00	0
Total For ABN63									0.00	0
ABN67 On 28/02/2023 Spot Bond			9.00500	9.00500	9.00500	97.03182			0.00	0
Total ABN67 SPOT									0.00	0
Total For ABN67									0.00	0
ABN79 On 21/12/2026 Spot Bond			9.70000	9.70000	9.70000	106.98140			0.00	0
Total ABN79 SPOT									0.00	0
Total For ABN79									0.00	0
ABN80 On 31/03/2021 Spot Bond			7.66500	7.66500	7.66500	98.74664			0.00	0
Total ABN80 SPOT									0.00	0
Total For ABN80									0.00	0
ABN87 On 21/12/2026 Spot Bond			10.24500	10.24500	10.24500	104.17315			0.00	0
Total ABN87 SPOT									0.00	0
Total For ABN87									0.00	0
ABS11 On 09/04/2021 Spot Bond			7.69000	102.27374	7.69000	102.25266			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total ABS11 SPOT									0.00	0	620
Total For ABS11									0.00	0	620
ABS12 On 14/05/2020 Spot Bond			7.84000	104.37112	7.84000	104.34932			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.56447	9.20000	103.53916			0.00	0	
Total ABS12/R207 SPOT									0.00	0	
Total For ABS12/R207									0.00	0	
ABS13 On 14/05/2022 Spot Bond			8.37000	106.70007	8.37000	106.67630			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS14 On 11/11/2020 Spot Bond			7.50000	105.50583	7.50000	105.48472			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABS15 On 11/11/2022 Spot Bond			8.32500	107.67807	8.32500	107.65421			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.49500	112.96051	8.49500	112.93497			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.04500	113.14083	9.04500	113.11363			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			8.36500	105.07002	8.36500	105.04637			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS6 On 01/06/2020 Spot Bond			7.77000	103.01160	7.77000	102.99014			0.00	0	
Total ABS6 SPOT									0.00	0	
Total For ABS6									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.92500	99.86129	8.92500	99.83734			0.00	0	16,780
Total ABS7 SPOT									0.00	0	16,780
Total For ABS7									0.00	0	16,780
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.54885	100.00000	9.52760			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABS12 On 07/12/2023 Spot Bond			3.65000	3.65000	3.65000	297.17004			0.00	0
Total ABS12 SPOT									0.00	0
Total For ABS12									0.00	0
ABS14 On 31/01/2022 Spot Bond			3.24500	159.45220	3.24500	159.41995			0.00	0
Total ABS14 SPOT									0.00	0
Total For ABS14									0.00	0
ABT011 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
ABT021 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
ABT031 On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ABT03U SPOT									0.00	0
Total For ABT03U									0.00	0
ABX01 On 10/07/2024 Spot Bond			11.14500	11.14500	11.14500	101.64882			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
ACL089 On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			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	100.28730			0.00	0
Total ACL097 SPOT									0.00	0
Total For ACL097									0.00	0
ACL098 On 20/12/2025 Spot Bond					0.00000	100.28143			0.00	0
Total ACL098 SPOT									0.00	0
Total For ACL098									0.00	0
ACL104 On 20/12/2019 Spot Bond			7.99000	7.99000	7.99000	100.73588			0.00	0
Total ACL104 SPOT									0.00	0
Total For ACL104									0.00	0
ACL127 On 20/09/2021 Spot Bond					0.00000	245.68174			0.00	0
Total ACL127 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 ACL127									0.00	0
ACL128 On 20/09/2021 Spot Bond					0.00000	245.66544			0.00	0
Total ACL128 SPOT									0.00	0
Total For ACL128									0.00	0
ACL129 On 20/09/2021 Spot Bond					0.00000	100.27430			0.00	0
Total ACL129 SPOT									0.00	0
Total For ACL129									0.00	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			0.00	0
Total ACL142/JIBAR SPOT									0.00	0
Total For ACL142/JIBAR									0.00	0
ACL145 On 20/12/2021 Spot Bond					0.00000	100.27521			0.00	0
Total ACL145 SPOT									0.00	0
Total For ACL145									0.00	0
ACL185 On 20/09/2022 Spot Bond					0.00000	99.44773			0.00	0
Total ACL185 SPOT									0.00	0
Total For ACL185									0.00	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.66543			0.00	0
Total ACL187 SPOT									0.00	0
Total For ACL187									0.00	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.28009			0.00	0
Total ACL188 SPOT									0.00	0
Total For ACL188									0.00	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.28108			0.00	0
Total ACL193 SPOT									0.00	0
Total For ACL193									0.00	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.28108			0.00	0
Total ACL194 SPOT									0.00	0
Total For ACL194									0.00	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.28611			0.00	0
Total ACL201 SPOT									0.00	0
Total For ACL201									0.00	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.28611			0.00	0
Total ACL202 SPOT									0.00	0
Total For ACL202									0.00	0
ACL203 On 30/01/2023 Spot Bond					0.00000	167.27030			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ACL203 SPOT									0.00	0
Total For ACL203									0.00	0
ACL204 On 14/02/2023 Spot Bond					0.00000	169.61175			0.00	0
Total ACL204 SPOT									0.00	0
Total For ACL204									0.00	0
ACL214 On 20/09/2020 Spot Bond					0.00000	97.67176			0.00	0
Total ACL214 SPOT									0.00	0
Total For ACL214									0.00	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.27167			0.00	0
Total ACL217 SPOT									0.00	0
Total For ACL217									0.00	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.24488			0.00	0
Total ACL218 SPOT									0.00	0
Total For ACL218									0.00	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.65125			0.00	0
Total ACL220 SPOT									0.00	0
Total For ACL220									0.00	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.27047			0.00	0
Total ACL221 SPOT									0.00	0
Total For ACL221									0.00	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.26605			0.00	0
Total ACL222 SPOT									0.00	0
Total For ACL222									0.00	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.09374			0.00	0
Total AECI01 SPOT									0.00	0
Total For AECI01									0.00	0
AECI02 On 11/09/2023 Spot Bond					0.00000	102.32626			0.00	0
Total AECI02 SPOT									0.00	0
Total For AECI02									0.00	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.95048			0.00	0
Total AECI03 SPOT									0.00	0
Total For AECI03									0.00	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.95602			0.00	0
Total AECI04 SPOT									0.00	0
Total For AECI04									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
AGL01 On 29/11/2023 Spot Bond					0.00000	100.84723			0.00	0
Total AGL01 SPOT									0.00	0
Total For AGL01									0.00	0
AGL02 On 11/04/2024 Spot Bond					0.00000	103.98337			0.00	0
Total AGL02 SPOT									0.00	0
Total For AGL02									0.00	0
AGT01 On 10/10/2023 Spot Bond					0.00000	102.15435			0.00	1,000,000,000
Total AGT01 SPOT									0.00	1,000,000,000
Total For AGT01									0.00	1,000,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	101.83878			0.00	0
Total AGT02 SPOT									0.00	0
Total For AGT02									0.00	0
AHF2A On 18/07/2021 Spot Bond					0.00000	101.79036			0.00	0
Total AHF2A3 SPOT									0.00	0
Total For AHF2A3									0.00	0
AHF2B On 18/07/2021 Spot Bond					0.00000	101.51121			0.00	0
Total AHF2B3 SPOT									0.00	0
Total For AHF2B3									0.00	0
AHF2C On 18/07/2021 Spot Bond					0.00000	101.69747			0.00	0
Total AHF2C3 SPOT									0.00	0
Total For AHF2C3									0.00	0
AHF3A On 18/04/2022 Spot Bond					0.00000	101.75972			0.00	0
Total AHF3A5 SPOT									0.00	0
Total For AHF3A5									0.00	0
AHF3A On 18/04/2022 Spot Bond					0.00000	101.74949			0.00	0
Total AHF3A6 SPOT									0.00	0
Total For AHF3A6									0.00	0
AHF3B On 18/04/2022 Spot Bond					0.00000	101.86201			0.00	0
Total AHF3B4 SPOT									0.00	0
Total For AHF3B4									0.00	0
AHF3B On 18/04/2022 Spot Bond					0.00000	101.97450			0.00	0
Total AHF3B5 SPOT									0.00	0
Total For AHF3B5									0.00	0
AHF3C On 18/04/2022 Spot Bond					0.00000	102.34245			0.00	0
Total AHF3C4 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 AHF3C4									0.00	0
AHF3C On 18/04/2022 Spot Bond					0.00000	102.45481			0.00	0
Total AHF3C5 SPOT									0.00	0
Total For AHF3C5									0.00	0
AHF5A On 21/08/2021 Spot Bond					0.00000	101.46793			0.00	0
Total AHF5A1 SPOT									0.00	0
Total For AHF5A1									0.00	0
AHF5A On 21/08/2023 Spot Bond					0.00000	100.97160			0.00	0
Total AHF5A2 SPOT									0.00	0
Total For AHF5A2									0.00	0
AHF5A On 21/08/2023 Spot Bond			9.19500	103.24489	9.19500	103.21967			0.00	0
Total AHF5A3 SPOT									0.00	0
Total For AHF5A3									0.00	0
AHF5B On 21/08/2023 Spot Bond					0.00000	101.00487			0.00	0
Total AHF5B1 SPOT									0.00	0
Total For AHF5B1									0.00	0
AHF5C On 21/08/2023 Spot Bond					0.00000	101.04921			0.00	0
Total AHF5C1 SPOT									0.00	0
Total For AHF5C1									0.00	0
AHF5D On 21/08/2023 Spot Bond					0.00000	101.35885			0.00	0
Total AHF5D1 SPOT									0.00	0
Total For AHF5D1									0.00	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AHL01U SPOT									0.00	0
Total For AHL01U									0.00	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AHL1AU SPOT									0.00	0
Total For AHL1AU									0.00	0
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AHL1BU SPOT									0.00	0
Total For AHL1BU									0.00	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		2,384,325,900,000.00	23,843,259	23
Total AHY2U SPOT								2,384,325,900,000.00	23,843,259	23
Total For AHY2U								2,384,325,900,000.00	23,843,259	23
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		58,866,700,000.00	588,667	

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									58,866,700,000.00	588,667
Total For AIG2U									58,866,700,000.00	588,667
AIR02 On 30/04/2023 Spot Bond			9.04500	112.83104	9.04500	112.80377			0.00	0
Total AIR02 SPOT									0.00	0
Total For AIR02									0.00	0
AIR04 On 29/05/2024 Spot Bond			8.69500	105.23483	8.69500	105.21049			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			10.68500	99.09893	10.68500	99.07091			0.00	0
Total AIR05 SPOT									0.00	0
Total For AIR05									0.00	0
AIRL01 On 30/04/2028 Spot Bond			4.55000	179.10641	4.55000	179.06383			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	101.79659			0.00	0
Total APF04 SPOT									0.00	0
Total For APF04									0.00	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.86971			0.00	0
Total APF05 SPOT									0.00	0
Total For APF05									0.00	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.45358			0.00	0
Total APF06 SPOT									0.00	0
Total For APF06									0.00	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.14432			0.00	0
Total APF07 SPOT									0.00	0
Total For APF07									0.00	0
APF08 On 24/07/2021 Spot Bond					0.00000	101.65366			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	101.69704			0.00	0
Total APF09 SPOT									0.00	0
Total For APF09									0.00	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.48695			0.00	0
Total APF10 SPOT									0.00	0
Total For APF10									0.00	0
APF11 On 16/09/2020 Spot Bond					0.00000	100.33915			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
ASN02L On 07/12/2033 Spot Bond			4.37000	235.40701	4.37000	235.35215			0.00	0
Total ASN022 SPOT									0.00	0
Total For ASN022									0.00	0
ASN03L On 10/11/2019 Spot Bond					0.00000	101.20491			0.00	0
Total ASN036 SPOT									0.00	0
Total For ASN036									0.00	0
ASN03L On 07/12/2033 Spot Bond			4.38500	211.08346	4.38500	211.03424			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total 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	101.77736			0.00	0
Total ASN058 SPOT									0.00	0
Total For ASN058									0.00	0
ASN05 On 28/04/2020 Spot Bond					0.00000	101.58684			0.00	0
Total ASN059 SPOT									0.00	0
Total For ASN059									0.00	0
ASN06 On 30/04/2020 Spot Bond					0.00000	101.53459			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	101.31482			0.00	0
Total ASN069 SPOT									0.00	0
Total For ASN069									0.00	0
ASN07 On 20/06/2020 Spot Bond					0.00000	100.30678			0.00	0
Total ASN078 SPOT									0.00	0
Total For ASN078									0.00	0
ASN08 On 20/09/2020 Spot Bond					0.00000	100.26243			0.00	0
Total ASN080 SPOT									0.00	0
Total For ASN080									0.00	0
ASN08 On 20/06/2020 Spot Bond					0.00000	100.91103			0.00	0
Total ASN083 SPOT									0.00	0
Total For ASN083									0.00	0
ASN08 On 03/09/2020 Spot Bond					0.00000	100.75957			0.00	0
Total ASN084 SPOT									0.00	0
Total For ASN084									0.00	0
ASN08 On 01/10/2020 Spot Bond					0.00000	137.23246			0.00	0
Total ASN087 SPOT									0.00	0
Total For ASN087									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN09 On 16/10/2020 Spot Bond					0.00000	100.00000			0.00	0
Total ASN091 SPOT									0.00	0
Total For ASN091									0.00	0
ASN09 On 21/10/2020 Spot Bond					0.00000	101.73854			0.00	0
Total ASN092 SPOT									0.00	0
Total For ASN092									0.00	0
ASN09 On 10/11/2020 Spot Bond					0.00000	101.22449			0.00	0
Total ASN096 SPOT									0.00	0
Total For ASN096									0.00	0
ASN09 On 20/12/2020 Spot Bond					0.00000	90.70747			0.00	0
Total ASN099 SPOT									0.00	0
Total For ASN099									0.00	0
ASN11 On 02/12/2020 Spot Bond					0.00000	100.71625			0.00	0
Total ASN111 SPOT									0.00	0
Total For ASN111									0.00	0
ASN11 On 07/03/2021 Spot Bond					0.00000	100.53863			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	100.34468			0.00	0
Total ASN121 SPOT									0.00	0
Total For ASN121									0.00	0
ASN13 On 20/12/2020 Spot Bond					0.00000	100.34175			0.00	0
Total ASN134 SPOT									0.00	0
Total For ASN134									0.00	0
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN135 SPOT									0.00	0
Total For ASN135									0.00	0
ASN13 On 31/01/2022 Spot Bond			3.97500	156.88781	3.97500	156.85302			0.00	0
Total ASN137 SPOT									0.00	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ASN140									0.00	0
ASN14: On 20/06/2020 Spot Bond					0.00000	101.22706			0.00	0
Total ASN143 SPOT									0.00	0
Total For ASN143									0.00	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN144 SPOT									0.00	0
Total For ASN144									0.00	0
ASN14: On 20/06/2021 Spot Bond					0.00000	86.66438			0.00	0
Total ASN145 SPOT									0.00	0
Total For ASN145									0.00	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.40694			0.00	0
Total ASN146 SPOT									0.00	0
Total For ASN146									0.00	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.42583			0.00	0
Total ASN147 SPOT									0.00	0
Total For ASN147									0.00	0
ASN14: On 31/01/2022 Spot Bond			4.02000	156.73141	4.02000	156.69647			0.00	0
Total ASN149 SPOT									0.00	0
Total For ASN149									0.00	0
ASN15: On 31/05/2021 Spot Bond					0.00000	54.70412			0.00	0
Total ASN150 SPOT									0.00	0
Total For ASN150									0.00	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.73194			0.00	0
Total ASN152 SPOT									0.00	0
Total For ASN152									0.00	0
ASN15: On 31/03/2028 Spot Bond			5.04000	165.76197	5.04000	165.72038			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
Total ASN157 SPOT									0.00	0
Total For ASN157									0.00	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ASN159 SPOT									0.00	0
Total For ASN159									0.00	0
ASN16(On 08/08/2021 Spot Bond					0.00000	101.35118			0.00	0
Total ASN160 SPOT									0.00	0
Total For ASN160									0.00	0
ASN16(On 19/08/2021 Spot Bond					0.00000	101.05323			0.00	0
Total ASN161 SPOT									0.00	0
Total For ASN161									0.00	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN163 SPOT									0.00	0
Total For ASN163									0.00	0
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN164 SPOT									0.00	0
Total For ASN164									0.00	0
ASN16(On 20/06/2021 Spot Bond					0.00000	100.98253			0.00	0
Total ASN165 SPOT									0.00	0
Total For ASN165									0.00	0
ASN17(On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN172 SPOT									0.00	0
Total For ASN172									0.00	0
ASN17(On 02/12/2019 Spot Bond					0.00000	100.68504			0.00	0
Total ASN174 SPOT									0.00	0
Total For ASN174									0.00	0
ASN17(On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN176 SPOT									0.00	0
Total For ASN176									0.00	0
ASN17(On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN177 SPOT									0.00	0
Total For ASN177									0.00	0
ASN18(On 20/06/2022 Spot Bond					0.00000	100.30149			0.00	0
Total ASN181 SPOT									0.00	0
Total For ASN181									0.00	0
ASN19(On 12/06/2020 Spot Bond					0.00000	100.44757			0.00	0
Total ASN190 SPOT									0.00	0
Total For ASN190									0.00	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 30/06/2022 Spot Bond					0.00000	100.02342			0.00	0
Total ASN194 SPOT									0.00	0
Total For ASN194									0.00	0
ASN19: On 31/01/2038 Spot Bond			4.73500	101.59672	4.73500	101.57212			0.00	0
Total ASN195 SPOT									0.00	0
Total For ASN195									0.00	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.25666			0.00	0
Total ASN196 SPOT									0.00	0
Total For ASN196									0.00	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.25908			0.00	0
Total ASN203 SPOT									0.00	0
Total For ASN203									0.00	0
ASN20- On 20/06/2022 Spot Bond					0.00000	100.27585			0.00	0
Total ASN204 SPOT									0.00	0
Total For ASN204									0.00	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.02145			0.00	0
Total ASN208 SPOT									0.00	0
Total For ASN208									0.00	0
ASN20: On 24/08/2025 Spot Bond					0.00000	101.11326			0.00	0
Total ASN209 SPOT									0.00	0
Total For ASN209									0.00	0
ASN21: On 28/08/2020 Spot Bond					0.00000	100.79019			0.00	0
Total ASN210 SPOT									0.00	0
Total For ASN210									0.00	0
ASN21- On 29/08/2022 Spot Bond					0.00000	100.80723			0.00	0
Total ASN214 SPOT									0.00	0
Total For ASN214									0.00	0
ASN24: On 09/03/2020 Spot Bond					0.00000	100.60017			0.00	0
Total ASN243 SPOT									0.00	0
Total For ASN243									0.00	0
ASN25: On 29/05/2021 Spot Bond					0.00000	100.76263			0.00	0
Total ASN255 SPOT									0.00	0
Total For ASN255									0.00	0
ASN26- On 20/06/2023 Spot Bond					0.00000	100.30090			0.00	0
Total ASN264 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 ASN264									0.00	0
ASN27 On 20/06/2023 Spot Bond					0.00000	100.25813			0.00	0
Total ASN274 SPOT									0.00	0
Total For ASN274									0.00	0
ASN27 On 15/08/2023 Spot Bond					0.00000	101.14337			0.00	0
Total ASN278 SPOT									0.00	0
Total For ASN278									0.00	0
ASN27 On 20/08/2048 Spot Bond					0.00000	101.04257			0.00	0
Total ASN279 SPOT									0.00	0
Total For ASN279									0.00	0
ASN28 On 21/08/2023 Spot Bond					0.00000	101.00265			0.00	0
Total ASN280 SPOT									0.00	0
Total For ASN280									0.00	0
ASN28 On 13/09/2025 Spot Bond					0.00000	100.45228			0.00	0
Total ASN286 SPOT									0.00	0
Total For ASN286									0.00	0
ASN29 On 26/09/2023 Spot Bond					0.00000	100.14298			0.00	0
Total ASN291 SPOT									0.00	0
Total For ASN291									0.00	0
ASN30 On 20/12/2023 Spot Bond					0.00000	100.26990			0.00	0
Total ASN300 SPOT									0.00	0
Total For ASN300									0.00	0
ASN31 On 20/12/2023 Spot Bond					0.00000	100.31848			0.00	0
Total ASN310 SPOT									0.00	0
Total For ASN310									0.00	0
ASN31 On 17/01/2020 Spot Bond					0.00000	104.57016			0.00	0
Total ASN314 SPOT									0.00	0
Total For ASN314									0.00	0
ASN31 On 20/01/2021 Spot Bond					0.00000	100.55764			0.00	0
Total ASN315 SPOT									0.00	0
Total For ASN315									0.00	0
ASN31 On 30/04/2020 Spot Bond					0.00000	101.55001			0.00	0 14,200
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	100.02038			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ASN317 SPOT									0.00	0
Total For ASN317									0.00	0
ASN317 On 31/03/2029 Spot Bond			4.34500	4.34500	4.34500	93.74143			0.00	0
Total ASN318 SPOT									0.00	0
Total For ASN318									0.00	0
ASN318 On 28/02/2033 Spot Bond			4.56500	4.56500	4.56500	90.59570			0.00	0
Total ASN319 SPOT									0.00	0
Total For ASN319									0.00	0
ASN319 On 20/06/2024 Spot Bond					0.00000	100.26066			0.00	0
Total ASN327 SPOT									0.00	0
Total For ASN327									0.00	0
ASN327 On 20/06/2024 Spot Bond					0.00000	100.28401			0.00	0
Total ASN328 SPOT									0.00	0
Total For ASN328									0.00	0
ASN328 On 09/05/2024 Spot Bond					0.00000	101.23817			0.00	0
Total ASN333 SPOT									0.00	0
Total For ASN333									0.00	0
ASN333 On 20/06/2024 Spot Bond					0.00000	100.26190			0.00	0
Total ASN335 SPOT									0.00	0
Total For ASN335									0.00	0
ASN335 On 31/01/2038 Spot Bond			4.49500	105.06040	4.49500	105.03563			0.00	0
Total ASN337 SPOT									0.00	0
Total For ASN337									0.00	0
ASN337 On 20/06/2024 Spot Bond					0.00000	100.27281			0.00	0
Total ASN341 SPOT									0.00	0
Total For ASN341									0.00	0
ASN341 On 12/02/2021 Spot Bond					0.00000	101.14290			0.00	0
Total ASN342 SPOT									0.00	0
Total For ASN342									0.00	0
ASN342 On 12/02/2021 Spot Bond					0.00000	101.14290			0.00	0
Total ASN344 SPOT									0.00	0
Total For ASN344									0.00	0
ASN344 On 20/06/2024 Spot Bond					0.00000	100.25659			0.00	0
Total ASN346 SPOT									0.00	0
Total For ASN346									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN35 On 20/06/2024 Spot Bond					0.00000	100.26986			0.00	0
Total ASN351 SPOT									0.00	0
Total For ASN351									0.00	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.26544			0.00	0
Total ASN354 SPOT									0.00	0
Total For ASN354									0.00	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.26544			0.00	0
Total ASN358 SPOT									0.00	0
Total For ASN358									0.00	0
ASN36 On 30/08/2024 Spot Bond					0.00000	100.78224			0.00	0
Total ASN365 SPOT									0.00	0
Total For ASN365									0.00	0
ASN36 On 20/06/2024 Spot Bond					0.00000	100.21816			0.00	0
Total ASN369 SPOT									0.00	0
Total For ASN369									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	101.17569			0.00	0
Total BAW18 SPOT									0.00	0
Total For BAW18									0.00	0
BAW19 On 05/12/2020 Spot Bond			7.91500	104.89870	7.91500	104.87645			0.00	0 2,000
Total BAW19 SPOT									0.00	0 2,000
Total For BAW19									0.00	0 2,000
BAW21 On 24/03/2022 Spot Bond			7.94000	103.19510	7.94000	103.17303			0.00	0
Total BAW21 SPOT									0.00	0
Total For BAW21									0.00	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.18904	9.30000	100.16402			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	101.50974			0.00	0
Total BAW22 SPOT									0.00	0
Total For BAW22									0.00	0
BAW24 On 30/09/2019 Spot Bond					0.00000	0.00000			0.00	0
Total BAW24 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 BAW24									0.00	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.75864			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	101.68797			0.00	0
Total BAW28 SPOT									0.00	0
Total For BAW28									0.00	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.95694			0.00	0
Total BAW29 SPOT									0.00	0
Total For BAW29									0.00	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.59277			0.00	0
Total BAW30 SPOT									0.00	0
Total For BAW30									0.00	0
BAW31 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAW31 SPOT									0.00	0
Total For BAW31									0.00	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	0.00000			0.00	0
Total BAYA54 SPOT									0.00	0
Total For BAYA54									0.00	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.39601			0.00	0
Total BAYA57 SPOT									0.00	0
Total For BAYA57									0.00	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.09743			0.00	0
Total BAYA58 SPOT									0.00	0
Total For BAYA58									0.00	0
BAYA60 On 30/06/2020 Spot Bond			11.29000	11.29000	11.29000	103.86583			0.00	0
Total BAYA60 SPOT									0.00	0
Total For BAYA60									0.00	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.03094			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total BAYA61 SPOT									0.00	0
Total For BAYA61									0.00	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.02895			0.00	0
Total BAYA62 SPOT									0.00	0
Total For BAYA62									0.00	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.16123			0.00	0
Total BAYA63 SPOT									0.00	0
Total For BAYA63									0.00	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.02921			0.00	0
Total BAYA64 SPOT									0.00	0
Total For BAYA64									0.00	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.78072			0.00	0
Total BAYA65 SPOT									0.00	0
Total For BAYA65									0.00	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.02905			0.00	0
Total BAYA66 SPOT									0.00	0
Total For BAYA66									0.00	0
BAYA67 On 31/03/2023 Spot Bond			11.09500	11.09500	11.09500	100.24491			0.00	0
Total BAYA67 SPOT									0.00	0
Total For BAYA67									0.00	0
BAYA68 On 30/06/2021 Spot Bond					0.00000	100.02738			0.00	0
Total BAYA69 SPOT									0.00	0
Total For BAYA69									0.00	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.02738			0.00	0
Total BAYA70 SPOT									0.00	0
Total For BAYA70									0.00	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.02738			0.00	0
Total BAYA71 SPOT									0.00	0
Total For BAYA71									0.00	0
BAYA72 On 31/03/2026 Spot Bond			11.75500	11.75500	11.75500	101.92654		58,775,000,000,000.00	5,000,000,000	8,250
Total BAYA72 SPOT								58,775,000,000,000.00	5,000,000,000	8,250
Total For BAYA72								58,775,000,000,000.00	5,000,000,000	8,250
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.49087			0.00	0
Total BAYA73 SPOT									0.00	0
Total For BAYA73									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.55361			0.00	0	
Total BAYA74 SPOT									0.00	0	
Total For BAYA74									0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.35513			0.00	0	
Total BAYA75 SPOT									0.00	0	
Total For BAYA75									0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.35519			0.00	0	
Total BAYA76 SPOT									0.00	0	
Total For BAYA76									0.00	0	
BAYA77 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	20,000	
Total BAYA77 SPOT								10,000,000,000,000.00	30,000,000,000	20,000	
Total For BAYA77								10,000,000,000,000.00	30,000,000,000	20,000	
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.03717			0.00	2,000,000,000	2,000
Total BAYB07 SPOT									0.00	2,000,000,000	2,000
Total For BAYB07									0.00	2,000,000,000	2,000
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.83098			0.00	0	
Total BAYB08 SPOT									0.00	0	
Total For BAYB08									0.00	0	
BAYB11 On 30/06/2020 Spot Bond					0.00000	100.03860			0.00	11,500,000,000	11,500
Total BAYB11 SPOT									0.00	11,500,000,000	11,500
Total For BAYB11									0.00	11,500,000,000	11,500
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.03332			0.00	0	
Total BAYB12 SPOT									0.00	0	
Total For BAYB12									0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.03309			0.00	0	
Total BAYB13 SPOT									0.00	0	
Total For BAYB13									0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.03309			0.00	0	
Total BAYB14 SPOT									0.00	0	
Total For BAYB14									0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.03309			0.00	0	
Total BAYB15 SPOT									0.00	0	
Total For BAYB15									0.00	0	
BAYB17 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		350,000,000,000,000.00	3,500,000,000	3,500	
Total BAYB17 SPOT								10,000,000,000,000.00	3,500,000,000	3,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For BAYB17									50,000,000,000,000.00	3,500,000,000	3,500
BAYB17 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	2,000
Total BAYB18 SPOT									10,000,000,000,000.00	2,000,000,000	2,000
Total For BAYB18									10,000,000,000,000.00	2,000,000,000	2,000
BAYB18 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			150,000,000,000,000.00	11,500,000,000	11,500
Total BAYB19 SPOT									50,000,000,000,000.00	11,500,000,000	11,500
Total For BAYB19									50,000,000,000,000.00	11,500,000,000	11,500
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	100.65063			0.00	0	
Total BC125 SPOT									0.00	0	
Total For BC125									0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.12957			0.00	0	10,000
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	100.49699			0.00	0	
Total BCJ16 SPOT									0.00	0	
Total For BCJ16									0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.70000	8.70000	8.70000	100.22858			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total BD0302 SPOT									0.00	0
Total For BD0302									0.00	0
BD302L On 18/04/2028 Spot Bond			100.00000	11.84579	100.00000	11.81956			0.00	0
Total BD302U SPOT									0.00	0
Total For BD302U									0.00	0
BDX21 On 05/08/2033 Spot Bond					0.00000	101.41001			0.00	0
Total BDX211 SPOT									0.00	0
Total For BDX211									0.00	0
BDX31 On 05/03/2023 Spot Bond					0.00000	100.63210			0.00	0
Total BDX31 SPOT									0.00	0
Total For BDX31									0.00	0
BG1A7 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	101.49058			0.00	0
Total BGL01 SPOT									0.00	0
Total For BGL01									0.00	0
BGL02 On 19/11/2019 Spot Bond			8.65000	104.23183	8.65000	104.20741			0.00	0
Total BGL02 SPOT									0.00	0
Total For BGL02									0.00	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.39314			0.00	0
Total BGL03 SPOT									0.00	0
Total For BGL03									0.00	0
BGL04 On 05/02/2020 Spot Bond			8.09500	102.16993	8.09500	102.14788			0.00	0
Total BGL04 SPOT									0.00	0
Total For BGL04									0.00	0
BGL05 On 04/09/2020 Spot Bond			9.79000	102.21523	9.79000	102.18839			0.00	0
Total BGL05 SPOT									0.00	0
Total For BGL05									0.00	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.54122			0.00	0
Total BGL06 SPOT									0.00	0
Total For BGL06									0.00	0
BGL07 On 03/09/2022 Spot Bond			9.69500	106.19178	9.69500	106.16416			0.00	0
Total BGL07 SPOT									0.00	0
Total For BGL07									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BGL08 On 03/09/2022 Spot Bond					0.00000	100.80444			0.00	0
Total BGL08 SPOT									0.00	0
Total For BGL08									0.00	0
BGL09 On 29/09/2020 Spot Bond			9.49000	101.85998	9.49000	101.83404			0.00	0
Total BGL09 SPOT									0.00	0
Total For BGL09									0.00	0
BGL10 On 05/05/2021 Spot Bond					0.00000	105.25724			0.00	0
Total BGL10 SPOT									0.00	0
Total For BGL10									0.00	0
BGL11 On 05/05/2021 Spot Bond			10.27000	108.14339	10.27000	108.11396			0.00	0
Total BGL11 SPOT									0.00	0
Total For BGL11									0.00	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.37823			0.00	0
Total BGL12 SPOT									0.00	0
Total For BGL12									0.00	0
BGL13 On 20/08/2021 Spot Bond			8.69500	106.53583	8.69500	106.51119			0.00	0
Total BGL13 SPOT									0.00	0
Total For BGL13									0.00	0
BGL14 On 03/11/2021 Spot Bond					0.00000	105.98417			0.00	0
Total BGL14 SPOT									0.00	0
Total For BGL14									0.00	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.65620			0.00	0
Total BGL15 SPOT									0.00	0
Total For BGL15									0.00	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.06020			0.00	0
Total BGL16 SPOT									0.00	0
Total For BGL16									0.00	0
BGL17 On 14/08/2024 Spot Bond					0.00000	107.38884			0.00	0
Total BGL17 SPOT									0.00	0
Total For BGL17									0.00	0
BGL18 On 30/09/2022 Spot Bond					0.00000	103.03583			0.00	0
Total BGL18 SPOT									0.00	0
Total For BGL18									0.00	0
BGL19 On 29/09/2024 Spot Bond					0.00000	103.39001			0.00	0
Total BGL19 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 BGL19									0.00	0
BGT01 On 12/09/2022 Spot Bond					0.00000	107.78455			0.00	0
Total BGT01 SPOT									0.00	0
Total For BGT01									0.00	0
BID07 On 30/06/2020 Spot Bond					0.00000	100.30939			0.00	0
Total BID07 SPOT									0.00	0
Total For BID07									0.00	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.14378			0.00	0
Total BID08 SPOT									0.00	0
Total For BID08									0.00	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.16816			0.00	0
Total BID09 SPOT									0.00	0
Total For BID09									0.00	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.07329			0.00	0
Total BID10 SPOT									0.00	0
Total For BID10									0.00	0
BID11 On 15/11/2023 Spot Bond			8.43500	107.61847	8.43500	107.59431			0.00	0
Total BID11 SPOT									0.00	0
Total For BID11									0.00	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.55295			0.00	0
Total BID12 SPOT									0.00	0
Total For BID12									0.00	0
BID13 On 14/06/2024 Spot Bond					0.00000	100.34129			0.00	0
Total BID13 SPOT									0.00	0
Total For BID13									0.00	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.63683			0.00	0
Total BNPP01 SPOT									0.00	0
Total For BNPP01									0.00	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	102.15488			0.00	0
Total BNPP02 SPOT									0.00	0
Total For BNPP02									0.00	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.07121			0.00	0
Total BNPP04 SPOT									0.00	0
Total For BNPP04									0.00	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.18582			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total BPPF02 SPOT									0.00	0
Total For BPPF02									0.00	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.66381			0.00	0
Total BPPF04 SPOT									0.00	0
Total For BPPF04									0.00	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.17828			0.00	0
Total BPPF08 SPOT									0.00	0
Total For BPPF08									0.00	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	101.73255			0.00	0
Total BPPF11 SPOT									0.00	0
Total For BPPF11									0.00	0
BPPF1: On 09/10/2019 Spot Bond					0.00000	99.84063			0.00	0
Total BPPF12 SPOT									0.00	0
Total For BPPF12									0.00	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.13474			0.00	0
Total BPPF13 SPOT									0.00	0
Total For BPPF13									0.00	0
BPPF1: On 22/03/2020 Spot Bond					0.00000	100.17074			0.00	0
Total BPPF15 SPOT									0.00	0
Total For BPPF15									0.00	0
BPPF1: On 23/07/2020 Spot Bond					0.00000	101.52983			0.00	0
Total BPPF16 SPOT									0.00	0
Total For BPPF16									0.00	0
BPPF1: On 23/01/2020 Spot Bond					0.00000	101.43544			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	100.09253			0.00	0
Total BWZ20A SPOT									0.00	0
Total For BWZ20A									0.00	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.09124			0.00	0
Total BWZ21B SPOT									0.00	0
Total For BWZ21B									0.00	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.28139			0.00	0
Total BWZJ19 SPOT									0.00	0
Total For BWZJ19									0.00	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.26517			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
Total For BYA68U									0.00	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BYB10U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For BYB10U									0.00	0
CBL20 On 14/12/2019 Spot Bond					0.00000	101.15071			0.00	0
Total CBL20 SPOT									0.00	0
Total For CBL20									0.00	0
CBL22 On 06/05/2020 Spot Bond			8.01000	103.70800	8.01000	103.68588			0.00	0
Total CBL22 SPOT									0.00	0
Total For CBL22									0.00	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.96056			0.00	0
Total CBL24 SPOT									0.00	0
Total For CBL24									0.00	0
CBL26 On 06/05/2021 Spot Bond			8.01500	109.03088	8.01500	109.00760			0.00	0
Total CBL26 SPOT									0.00	0
Total For CBL26									0.00	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.89651			0.00	0
Total CBL27 SPOT									0.00	0
Total For CBL27									0.00	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.95280			0.00	0
Total CBL28 SPOT									0.00	0
Total For CBL28									0.00	0
CBL29 On 30/04/2024 Spot Bond					0.00000	101.44881			0.00	0
Total CBL29 SPOT									0.00	0
Total For CBL29									0.00	0
CCT01 On 23/06/2023 Spot Bond			9.67000	112.32382	9.67000	112.29485			0.00	0
Total CCT01 SPOT									0.00	0
Total For CCT01									0.00	0
CCT02 On 12/06/2024 Spot Bond			9.44500	111.59974	9.44500	111.57161			0.00	0
Total CCT02 SPOT									0.00	0
Total For CCT02									0.00	0
CCT03 On 15/03/2025 Spot Bond			9.67500	106.69024	9.67500	106.66255			0.00	0
Total CCT03 SPOT									0.00	0
Total For CCT03									0.00	0
CCT04 On 17/07/2027 Spot Bond			9.73500	104.43624	9.73500	104.40927			0.00	0
Total CCT04 SPOT									0.00	0
Total For CCT04									0.00	0
CGR14 On 25/11/2020 Spot Bond			10.00000	110.34220	10.00000	110.31340			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CGR14/JIBAR SPOT									0.00	0
Total For CGR14/JIBAR									0.00	0
CGR21 On 12/10/2020 Spot Bond					0.00000	103.53525			0.00	0
Total CGR21 SPOT									0.00	0
Total For CGR21									0.00	0
CGR24 On 08/02/2021 Spot Bond					0.00000	103.07253			0.00	0
Total CGR24 SPOT									0.00	0
Total For CGR24									0.00	0
CGR27 On 25/11/2019 Spot Bond					0.00000	101.15639			0.00	0
Total CGR27 SPOT									0.00	0
Total For CGR27									0.00	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.41584			0.00	0
Total CGR29 SPOT									0.00	0
Total For CGR29									0.00	0
CGR32 On 21/07/2020 Spot Bond					0.00000	102.10619			0.00	0
Total CGR32 SPOT									0.00	0
Total For CGR32									0.00	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.23404			0.00	0
Total CGR33 SPOT									0.00	0
Total For CGR33									0.00	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.46485			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	100.17408			0.00	0
Total CGR41 SPOT									0.00	0
Total For CGR41									0.00	0
CGR42 On 03/08/2023 Spot Bond					0.00000	101.78174			0.00	0
Total CGR42 SPOT									0.00	0
Total For CGR42									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.60573			0.00	27,037,600	31
Total CGR43 SPOT									0.00	27,037,600	31
Total For CGR43									0.00	27,037,600	31
CGR44 On 05/04/2022 Spot Bond					0.00000	99.83156			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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For CLC1U									0.00	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.49634			0.00	0
Total CLN184 SPOT									0.00	0
Total For CLN184									0.00	0
CLN193 On 29/08/2021 Spot Bond			3.14000	152.91510	3.14000	152.80837			0.00	0
Total CLN193 SPOT									0.00	0
Total For CLN193									0.00	0
CLN198 On 13/09/2021 Spot Bond			3.94500	3.94500	3.94500	149.88466			0.00	0
Total CLN198 SPOT									0.00	0
Total For CLN198									0.00	0
CLN230 On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			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	110.34200	10.00000	110.31300			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	110.34200	10.00000	110.31300			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	101.26962			0.00	0
Total CLN313 SPOT									0.00	0
Total For CLN313									0.00	0
CLN314 On 14/11/2022 Spot Bond			10.28500	101.68919	10.28500	101.66148			0.00	0
Total CLN314 SPOT									0.00	0
Total For CLN314									0.00	0
CLN315 On 20/03/2023 Spot Bond			10.80500	98.23011	10.80500	98.20172			0.00	0
Total CLN315 SPOT									0.00	0
Total For CLN315									0.00	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.30158			0.00	0
Total CLN317 SPOT									0.00	0
Total For CLN317									0.00	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.24364			0.00	0
Total CLN318 SPOT									0.00	0
Total For CLN318									0.00	0
CLN341 On 20/12/2023 Spot Bond					0.00000	99.62401			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN345 SPOT									0.00	0
Total For CLN345									0.00	0
CLN362 On 20/03/2024 Spot Bond			9.46500	104.21960	9.46500	104.19313			0.00	0
Total CLN362 SPOT									0.00	0
Total For CLN362									0.00	0
CLN364 On 06/08/2023 Spot Bond					0.00000	101.61361			0.00	0
Total CLN364 SPOT									0.00	0
Total For CLN364									0.00	0
CLN366 On 20/03/2024 Spot Bond			11.60500	105.10678	11.60500	105.07422			0.00	0
Total CLN365 SPOT									0.00	0
Total For CLN365									0.00	0
CLN368 On 06/08/2023 Spot Bond					0.00000	101.67428			0.00	0
Total CLN366 SPOT									0.00	0
Total For CLN366									0.00	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.71521			0.00	0
Total CLN370 SPOT									0.00	0
Total For CLN370									0.00	0
CLN372 On 20/03/2024 Spot Bond					0.00000	108.09057			0.00	0
Total CLN371 SPOT									0.00	0
Total For CLN371									0.00	0
CLN374 On 20/03/2021 Spot Bond			8.29000	102.47418	8.29000	102.45131			0.00	0
Total CLN376 SPOT									0.00	0
Total For CLN376									0.00	0
CLN378 On 20/03/2024 Spot Bond			10.98000	98.85235	10.98000	98.82333			0.00	0
Total CLN379 SPOT									0.00	0
Total For CLN379									0.00	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.35364	11.00000	100.32413			0.00	0
Total CLN380 SPOT									0.00	0
Total For CLN380									0.00	0
CLN382 On 20/03/2021 Spot Bond					0.00000	100.29765			0.00	0
Total CLN382 SPOT									0.00	0
Total For CLN382									0.00	0
CLN384 On 20/09/2024 Spot Bond			11.39500	102.76411	11.39500	102.73283			0.00	0
Total CLN384 SPOT									0.00	0
Total For CLN384									0.00	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					0.00000	100.32358			0.00	0
Total CLN385 SPOT									0.00	0
Total For CLN385									0.00	0
CLN38 On 20/03/2021 Spot Bond					0.00000	100.26828			0.00	0
Total CLN386 SPOT									0.00	0
Total For CLN386									0.00	0
CLN38 On 26/01/2021 Spot Bond					0.00000	101.81528			0.00	0
Total CLN387 SPOT									0.00	0
Total For CLN387									0.00	0
CLN39 On 20/12/2019 Spot Bond					0.00000	100.32079			0.00	0
Total CLN393 SPOT									0.00	0
Total For CLN393									0.00	0
CLN39 On 20/09/2022 Spot Bond					0.00000	100.26988			0.00	0
Total CLN394 SPOT									0.00	0
Total For CLN394									0.00	0
CLN39 On 20/03/2020 Spot Bond					0.00000	100.40415			0.00	0
Total CLN396 SPOT									0.00	0
Total For CLN396									0.00	0
CLN39 On 20/06/2020 Spot Bond					0.00000	100.49944			0.00	0
Total CLN397 SPOT									0.00	0
Total For CLN397									0.00	0
CLN39 On 14/11/2022 Spot Bond					0.00000	101.20205			0.00	0
Total CLN398 SPOT									0.00	0
Total For CLN398									0.00	0
CLN39 On 14/11/2022 Spot Bond					0.00000	101.19555			0.00	0
Total CLN399 SPOT									0.00	0
Total For CLN399									0.00	0
CLN40 On 20/06/2020 Spot Bond					0.00000	100.26977			0.00	0
Total CLN400 SPOT									0.00	0
Total For CLN400									0.00	0
CLN40 On 20/06/2020 Spot Bond					0.00000	97.64812			0.00	0
Total CLN406 SPOT									0.00	0
Total For CLN406									0.00	0
CLN40 On 20/06/2020 Spot Bond					0.00000	100.27124			0.00	0
Total CLN407 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 CLN407									0.00	0
CLN407 On 18/07/2020 Spot Bond					0.00000	103.54274			0.00	0
Total CLN409 SPOT									0.00	0
Total For CLN409									0.00	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.80976			0.00	0
Total CLN410 SPOT									0.00	0
Total For CLN410									0.00	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.57570			0.00	0
Total CLN411 SPOT									0.00	0
Total For CLN411									0.00	0
CLN412 On 18/07/2020 Spot Bond					0.00000	102.79054			0.00	0
Total CLN412 SPOT									0.00	0
Total For CLN412									0.00	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.95785			0.00	0
Total CLN413 SPOT									0.00	0
Total For CLN413									0.00	0
CLN414 On 20/09/2020 Spot Bond					0.00000	100.30947			0.00	0
Total CLN415 SPOT									0.00	0
Total For CLN415									0.00	0
CLN416 On 18/07/2020 Spot Bond					0.00000	102.31144			0.00	0
Total CLN416 SPOT									0.00	0
Total For CLN416									0.00	0
CLN417 On 23/09/2020 Spot Bond					0.00000	100.22316			0.00	0
Total CLN418 SPOT									0.00	0
Total For CLN418									0.00	0
CLN419 On 20/12/2020 Spot Bond					0.00000	100.32418			0.00	0
Total CLN419 SPOT									0.00	0
Total For CLN419									0.00	0
CLN420 On 20/12/2020 Spot Bond					0.00000	103.42221			0.00	0
Total CLN420 SPOT									0.00	0
Total For CLN420									0.00	0
CLN421 On 26/01/2021 Spot Bond					0.00000	102.25944			0.00	0
Total CLN421 SPOT									0.00	0
Total For CLN421									0.00	0
CLN422 On 20/12/2020 Spot Bond					0.00000	110.49200			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN422 SPOT									0.00	0
Total For CLN422									0.00	0
CLN422 On 20/12/2020 Spot Bond					0.00000	108.91200			0.00	0
Total CLN423 SPOT									0.00	0
Total For CLN423									0.00	0
CLN423 On 20/12/2020 Spot Bond					0.00000	110.41200			0.00	0
Total CLN424 SPOT									0.00	0
Total For CLN424									0.00	0
CLN424 On 20/12/2020 Spot Bond					0.00000	101.45866			0.00	0
Total CLN425 SPOT									0.00	0
Total For CLN425									0.00	0
CLN425 On 20/12/2020 Spot Bond					0.00000	108.12500			0.00	0
Total CLN426 SPOT									0.00	0
Total For CLN426									0.00	0
CLN426 On 20/12/2020 Spot Bond					0.00000	100.38558			0.00	0
Total CLN429 SPOT									0.00	0
Total For CLN429									0.00	0
CLN429 On 20/12/2020 Spot Bond					0.00000	146.18000			0.00	0
Total CLN430 SPOT									0.00	0
Total For CLN430									0.00	0
CLN430 On 20/12/2020 Spot Bond					0.00000	111.18300			0.00	0
Total CLN431 SPOT									0.00	0
Total For CLN431									0.00	0
CLN431 On 20/12/2020 Spot Bond					0.00000	111.94000			0.00	0
Total CLN432 SPOT									0.00	0
Total For CLN432									0.00	0
CLN432 On 20/12/2020 Spot Bond					0.00000	112.87100			0.00	0
Total CLN433 SPOT									0.00	0
Total For CLN433									0.00	0
CLN433 On 20/12/2020 Spot Bond					0.00000	147.22000			0.00	0
Total CLN434 SPOT									0.00	0
Total For CLN434									0.00	0
CLN434 On 20/12/2020 Spot Bond					0.00000	100.29629			0.00	0
Total CLN436 SPOT									0.00	0
Total For CLN436									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN437 On 20/12/2020 Spot Bond					0.00000	100.28306			0.00	0
Total CLN437 SPOT									0.00	0
Total For CLN437									0.00	0
CLN439 On 03/02/2021 Spot Bond					0.00000	102.41708			0.00	0
Total CLN439 SPOT									0.00	0
Total For CLN439									0.00	0
CLN440 On 20/03/2021 Spot Bond					0.00000	148.72000			0.00	0
Total CLN440 SPOT									0.00	0
Total For CLN440									0.00	0
CLN445 On 24/05/2021 Spot Bond			8.19000	108.77753	8.19000	108.75380			0.00	0
Total CLN445 SPOT									0.00	0
Total For CLN445									0.00	0
CLN452 On 31/01/2022 Spot Bond			4.24500	155.95231	4.24500	155.91660			0.00	0
Total CLN452 SPOT									0.00	0
Total For CLN452									0.00	0
CLN453 On 31/01/2025 Spot Bond			6.43000	116.73985	6.43000	116.70638			0.00	0
Total CLN453 SPOT									0.00	0
Total For CLN453									0.00	0
CLN454 On 31/01/2025 Spot Bond			6.67000	115.38511	6.67000	115.35129			0.00	0
Total CLN454 SPOT									0.00	0
Total For CLN454									0.00	0
CLN456 On 20/12/2021 Spot Bond					0.00000	100.33375			0.00	0
Total CLN456 SPOT									0.00	0
Total For CLN456									0.00	0
CLN457 On 17/11/2021 Spot Bond					0.00000	101.08260			0.00	0
Total CLN457 SPOT									0.00	0
Total For CLN457									0.00	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.52280			0.00	0
Total CLN458 SPOT									0.00	0
Total For CLN458									0.00	0
CLN460 On 29/11/2021 Spot Bond					0.00000	100.82945			0.00	0
Total CLN460 SPOT									0.00	0
Total For CLN460									0.00	0
CLN461 On 15/02/2022 Spot Bond					0.00000	103.96619			0.00	0
Total CLN461 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 CLN461									0.00	0
CLN461 On 16/02/2022 Spot Bond			9.46000	104.69646	9.46000	104.67016			0.00	0
Total CLN462 SPOT									0.00	0
Total For CLN462									0.00	0
CLN462 On 13/03/2022 Spot Bond			9.21500	102.29851	9.21500	102.27320			0.00	0
Total CLN464 SPOT									0.00	0
Total For CLN464									0.00	0
CLN464 On 14/03/2020 Spot Bond					0.00000	100.35541			0.00	0
Total CLN465 SPOT									0.00	0
Total For CLN465									0.00	0
CLN465 On 27/03/2020 Spot Bond					0.00000	100.08606			0.00	0
Total CLN467 SPOT									0.00	0
Total For CLN467									0.00	0
CLN467 On 28/03/2020 Spot Bond					0.00000	100.02242			0.00	0
Total CLN468 SPOT									0.00	0
Total For CLN468									0.00	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.02495			0.00	0
Total CLN469 SPOT									0.00	0
Total For CLN469									0.00	0
CLN469 On 19/11/2022 Spot Bond					0.00000	101.17839			0.00	0
Total CLN472 SPOT									0.00	0
Total For CLN472									0.00	0
CLN472 On 23/06/2021 Spot Bond					0.00000	100.73693			0.00	0
Total CLN475 SPOT									0.00	0
Total For CLN475									0.00	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.29919			0.00	0
Total CLN476 SPOT									0.00	0
Total For CLN476									0.00	0
CLN476 On 29/11/2021 Spot Bond			100.00000	28.13449	100.00000	28.07256			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
Total CLN480 SPOT									0.00	0
Total For CLN480									0.00	0
CLN480 On 07/06/2022 Spot Bond					0.00000	100.73398			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN481 SPOT									0.00	0
Total For CLN481									0.00	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.13578			0.00	0
Total CLN482 SPOT									0.00	0
Total For CLN482									0.00	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.60331			0.00	0
Total CLN483 SPOT									0.00	0
Total For CLN483									0.00	0
CLN483 On 02/12/2021 Spot Bond					0.00000	102.10561			0.00	0
Total CLN484 SPOT									0.00	0
Total For CLN484									0.00	0
CLN484 On 02/12/2021 Spot Bond			8.39000	105.66704	8.39000	105.64332			0.00	0
Total CLN485 SPOT									0.00	0
Total For CLN485									0.00	0
CLN485 On 20/06/2022 Spot Bond					0.00000	100.75926			0.00	0
Total CLN486 SPOT									0.00	0
Total For CLN486									0.00	0
CLN486 On 07/12/2021 Spot Bond			11.89500	105.39326	11.89500	105.63320			0.00	0
Total CLN487 SPOT									0.00	0
Total For CLN487									0.00	0
CLN487 On 28/07/2022 Spot Bond			8.69500	102.73554	8.69500	102.71178			0.00	0
Total CLN488 SPOT									0.00	0
Total For CLN488									0.00	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.19056			0.00	0
Total CLN489 SPOT									0.00	0
Total For CLN489									0.00	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.02546			0.00	0
Total CLN490 SPOT									0.00	0
Total For CLN490									0.00	0
CLN490 On 30/09/2019 Spot Bond					0.00000	0.00000			0.00	0
Total CLN492 SPOT									0.00	0
Total For CLN492									0.00	0
CLN492 On 20/06/2022 Spot Bond					0.00000	100.29913			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			10.89000	105.91016	10.89000	106.03142			0.00	0
Total CLN494 SPOT									0.00	0
Total For CLN494									0.00	0
CLN49 On 29/08/2020 Spot Bond					0.00000	100.78039			0.00	0
Total CLN495 SPOT									0.00	0
Total For CLN495									0.00	0
CLN49 On 04/09/2024 Spot Bond			9.09500	104.56139	9.09500	104.53585			0.00	0
Total CLN496 SPOT									0.00	0
Total For CLN496									0.00	0
CLN49 On 04/09/2024 Spot Bond					0.00000	102.15103			0.00	0
Total CLN497 SPOT									0.00	0
Total For CLN497									0.00	0
CLN49 On 08/06/2022 Spot Bond					0.00000	102.86291			0.00	0
Total CLN498 SPOT									0.00	0
Total For CLN498									0.00	0
CLN49 On 20/05/2021 Spot Bond					0.00000	101.04048			0.00	0
Total CLN499 SPOT									0.00	0
Total For CLN499									0.00	0
CLN50 On 10/10/2020 Spot Bond					0.00000	99.79902			0.00	0
Total CLN500 SPOT									0.00	0
Total For CLN500									0.00	0
CLN50 On 11/10/2022 Spot Bond					0.00000	99.76056			0.00	0
Total CLN501 SPOT									0.00	0
Total For CLN501									0.00	0
CLN50 On 11/10/2024 Spot Bond					0.00000	99.75107			0.00	0
Total CLN502 SPOT									0.00	0
Total For CLN502									0.00	0
CLN50 On 11/10/2024 Spot Bond					0.00000	99.75107			0.00	0
Total CLN504 SPOT									0.00	0
Total For CLN504									0.00	0
CLN50 On 24/10/2020 Spot Bond					0.00000	101.62542			0.00	0
Total CLN505 SPOT									0.00	0
Total For CLN505									0.00	0
CLN50 On 20/12/2022 Spot Bond					0.00000	100.71343			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	100.97765			0.00	0
Total CLN508 SPOT									0.00	0
Total For CLN508									0.00	0
CLN510 On 11/10/2020 Spot Bond					0.00000	99.76448			0.00	0
Total CLN510 SPOT									0.00	0
Total For CLN510									0.00	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.39070			0.00	0
Total CLN511 SPOT									0.00	0
Total For CLN511									0.00	0
CLN516 On 15/09/2022 Spot Bond			9.96000	101.95702	9.96000	100.42816			0.00	0
Total CLN516 SPOT									0.00	0
Total For CLN516									0.00	0
CLN517 On 30/10/2022 Spot Bond			10.01000	102.81901	10.01000	104.19547			0.00	0
Total CLN517 SPOT									0.00	0
Total For CLN517									0.00	0
CLN518 On 25/11/2022 Spot Bond					0.00000	100.93372			0.00	0
Total CLN518 SPOT									0.00	0
Total For CLN518									0.00	0
CLN519 On 30/06/2022 Spot Bond			9.60000	100.04304	9.60000	100.01711			0.00	0
Total CLN519 SPOT									0.00	0
Total For CLN519									0.00	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.46541			0.00	0
Total CLN520 SPOT									0.00	0
Total For CLN520									0.00	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.32703			0.00	0
Total CLN521 SPOT									0.00	0
Total For CLN521									0.00	0
CLN522 On 27/02/2023 Spot Bond					0.00000	100.84328			0.00	0
Total CLN522 SPOT									0.00	0
Total For CLN522									0.00	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.20029			0.00	0
Total CLN523 SPOT									0.00	0
Total For CLN523									0.00	0
CLN524 On 09/09/2022 Spot Bond			9.20000	100.56997	9.20000	100.54511			0.00	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	101.63485			0.00	0
Total CLN525 SPOT									0.00	0
Total For CLN525									0.00	0
CLN525 On 26/04/2023 Spot Bond					0.00000	101.65136			0.00	0
Total CLN526 SPOT									0.00	0
Total For CLN526									0.00	0
CLN526 On 21/02/2024 Spot Bond					0.00000	104.43134			0.00	0
Total CLN527 SPOT									0.00	0
Total For CLN527									0.00	0
CLN527 On 25/11/2022 Spot Bond					0.00000	101.97265			0.00	0
Total CLN528 SPOT									0.00	0
Total For CLN528									0.00	0
CLN528 On 29/11/2021 Spot Bond					0.00000	102.87288			0.00	0
Total CLN529 SPOT									0.00	0
Total For CLN529									0.00	0
CLN529 On 12/03/2021 Spot Bond					0.00000	100.44658			0.00	0
Total CLN530 SPOT									0.00	0
Total For CLN530									0.00	0
CLN530 On 12/03/2023 Spot Bond					0.00000	100.46541			0.00	0
Total CLN531 SPOT									0.00	0
Total For CLN531									0.00	0
CLN531 On 20/06/2023 Spot Bond					0.00000	100.91343			0.00	0
Total CLN532 SPOT									0.00	0
Total For CLN532									0.00	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.28469			0.00	0
Total CLN533 SPOT									0.00	0
Total For CLN533									0.00	0
CLN533 On 18/07/2025 Spot Bond					0.00000	101.92329			0.00	0
Total CLN534 SPOT									0.00	0
Total For CLN534									0.00	0
CLN534 On 18/07/2025 Spot Bond			9.92500	9.92500	9.92500	103.91884			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	99.92910			0.00	0
Total CLN536 SPOT									0.00	0
Total For CLN536									0.00	0
CLN537 On 25/10/2023 Spot Bond					0.00000	101.64842			0.00	0
Total CLN537 SPOT									0.00	0
Total For CLN537									0.00	0
CLN538 On 16/08/2023 Spot Bond					0.00000	101.18768			0.00	0
Total CLN538 SPOT									0.00	0
Total For CLN538									0.00	0
CLN539 On 20/12/2023 Spot Bond					0.00000	100.35661			0.00	0
Total CLN539 SPOT									0.00	0
Total For CLN539									0.00	0
CLN540 On 17/01/2024 Spot Bond					0.00000	102.12648			0.00	0
Total CLN540 SPOT									0.00	0
Total For CLN540									0.00	0
CLN541 On 20/12/2023 Spot Bond					0.00000	115.05200			0.00	0
Total CLN541 SPOT									0.00	0
Total For CLN541									0.00	0
CLN542 On 30/05/2022 Spot Bond					0.00000	100.79101			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	102.69258			0.00	0
Total CLN543 SPOT									0.00	0
Total For CLN543									0.00	0
CLN544 On 20/12/2023 Spot Bond					0.00000	101.33313			0.00	0
Total CLN544 SPOT									0.00	0
Total For CLN544									0.00	0
CLN545 On 17/01/2024 Spot Bond					0.00000	102.09540			0.00	0
Total CLN545 SPOT									0.00	0
Total For CLN545									0.00	0
CLN546 On 21/08/2026 Spot Bond			9.39500	104.24060	9.39500	104.21459			0.00	0
Total CLN546 SPOT									0.00	0
Total For CLN546									0.00	0
CLN547 On 29/03/2025 Spot Bond			9.44500	102.71210	9.44500	102.68606			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			9.53500	106.77261	9.53500	106.74559			0.00	0
Total CLN548 SPOT									0.00	0
Total For CLN548									0.00	0
CLN548 On 07/12/2025 Spot Bond			4.46000	4.46000	4.46000	128.54070			0.00	0
Total CLN549 SPOT									0.00	0
Total For CLN549									0.00	0
CLN549 On 18/04/2028 Spot Bond					0.00000	257.21322			0.00	0
Total CLN55 SPOT									0.00	0
Total For CLN55									0.00	0
CLN550 On 07/12/2025 Spot Bond			4.46000	4.46000	4.46000	128.54070			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	110.95300			0.00	0
Total CLN551 SPOT									0.00	0
Total For CLN551									0.00	0
CLN552 On 20/12/2023 Spot Bond					0.00000	118.42800			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	100.31978			0.00	0
Total CLN555 SPOT									0.00	0
Total For CLN555									0.00	0
CLN556 On 15/11/2023 Spot Bond					0.00000	101.19548			0.00	0
Total CLN556 SPOT									0.00	0
Total For CLN556									0.00	0
CLN557 On 12/11/2023 Spot Bond					0.00000	101.21739			0.00	0
Total CLN557 SPOT									0.00	0
Total For CLN557									0.00	0
CLN558 On 24/11/2024 Spot Bond					0.00000	100.89476			0.00	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	102.28184			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	117.79000			0.00	0
Total CLN560 SPOT									0.00	0
Total For CLN560									0.00	0
CLN560 On 11/02/2026 Spot Bond					0.00000	101.25132			0.00	0
Total CLN561 SPOT									0.00	0
Total For CLN561									0.00	0
CLN561 On 12/11/2025 Spot Bond			10.16000	102.60961	10.16000	103.89817			0.00	0
Total CLN562 SPOT									0.00	0
Total For CLN562									0.00	0
CLN562 On 12/11/2025 Spot Bond			9.39500	106.12339	9.39500	107.39752			0.00	0
Total CLN563 SPOT									0.00	0
Total For CLN563									0.00	0
CLN563 On 08/02/2024 Spot Bond					0.00000	101.33513			0.00	0
Total CLN564 SPOT									0.00	0
Total For CLN564									0.00	0
CLN564 On 21/02/2024 Spot Bond					0.00000	100.95487			0.00	0
Total CLN565 SPOT									0.00	0
Total For CLN565									0.00	0
CLN565 On 17/01/2024 Spot Bond					0.00000	102.33361			0.00	0
Total CLN566 SPOT									0.00	0
Total For CLN566									0.00	0
CLN566 On 04/06/2023 Spot Bond					0.00000	100.67002			0.00	0
Total CLN567 SPOT									0.00	0
Total For CLN567									0.00	0
CLN567 On 11/02/2024 Spot Bond					0.00000	101.20389			0.00	0
Total CLN568 SPOT									0.00	0
Total For CLN568									0.00	0
CLN568 On 13/05/2021 Spot Bond					0.00000	101.29589			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	101.30916			0.00	0
Total CLN570 SPOT									0.00	0
Total For CLN570									0.00	0
CLN57(On 12/11/2025 Spot Bond			9.62500	104.19012	9.62500	105.44262			0.00	0
Total CLN571 SPOT									0.00	0
Total For CLN571									0.00	0
CLN57(On 12/11/2025 Spot Bond					0.00000	101.25802			0.00	0
Total CLN572 SPOT									0.00	0
Total For CLN572									0.00	0
CLN57(On 13/05/2021 Spot Bond					0.00000	101.25341			0.00	0
Total CLN573 SPOT									0.00	0
Total For CLN573									0.00	0
CLN57(On 11/02/2024 Spot Bond					0.00000	101.20796			0.00	0
Total CLN574 SPOT									0.00	0
Total For CLN574									0.00	0
CLN57(On 15/03/2024 Spot Bond					0.00000	100.36954			0.00	0
Total CLN575 SPOT									0.00	0
Total For CLN575									0.00	0
CLN57(On 25/04/2023 Spot Bond					0.00000	100.00000			0.00	0
Total CLN576 SPOT									0.00	0
Total For CLN576									0.00	0
CLN57(On 20/06/2024 Spot Bond					0.00000	100.30225			0.00	0
Total CLN577 SPOT									0.00	0
Total For CLN577									0.00	0
CLN57(On 18/04/2026 Spot Bond					0.00000	101.87200			0.00	0
Total CLN578 SPOT									0.00	0
Total For CLN578									0.00	0
CLN57(On 02/04/2024 Spot Bond					0.00000	99.97605			0.00	0
Total CLN579 SPOT									0.00	0
Total For CLN579									0.00	0
CLN58(On 10/10/2024 Spot Bond					0.00000	99.75030			0.00	0
Total CLN580 SPOT									0.00	0
Total For CLN580									0.00	0
CLN58(On 10/05/2024 Spot Bond					0.00000	101.22450			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	100.76078			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	100.41261			0.00	0
Total CLN583 SPOT									0.00	0
Total For CLN583									0.00	0
CLN583 On 18/04/2022 Spot Bond					0.00000	101.75972			0.00	0
Total CLN584 SPOT									0.00	0
Total For CLN584									0.00	0
CLN584 On 31/05/2022 Spot Bond					0.00000	100.67732			0.00	0
Total CLN585 SPOT									0.00	0
Total For CLN585									0.00	0
CLN585 On 16/09/2025 Spot Bond					0.00000	100.41341			0.00	0
Total CLN586 SPOT									0.00	0
Total For CLN586									0.00	0
CLN586 On 10/06/2026 Spot Bond					0.00000	100.52081			0.00	0
Total CLN587 SPOT									0.00	0
Total For CLN587									0.00	0
CLN587 On 14/06/2022 Spot Bond					0.00000	100.34741			0.00	0
Total CLN588 SPOT									0.00	0
Total For CLN588									0.00	0
CLN588 On 18/06/2024 Spot Bond					0.00000	100.31916			0.00	0
Total CLN589 SPOT									0.00	0
Total For CLN589									0.00	0
CLN589 On 16/09/2025 Spot Bond					0.00000	100.40740			0.00	0
Total CLN590 SPOT									0.00	0
Total For CLN590									0.00	0
CLN590 On 05/12/2026 Spot Bond					0.00000	100.71224			0.00	0
Total CLN591 SPOT									0.00	0
Total For CLN591									0.00	0
CLN591 On 05/12/2026 Spot Bond			4.65000	123.06830	4.65000	127.34170			0.00	0
Total CLN592 SPOT									0.00	0
Total For CLN592									0.00	0
CLN592 On 24/11/2024 Spot Bond					0.00000	100.88504			0.00	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	100.56510			0.00	0
Total CLN594 SPOT									0.00	0
Total For CLN594									0.00	0
CLN594 On 27/06/2022 Spot Bond					0.00000	100.08835			0.00	0
Total CLN595 SPOT									0.00	0
Total For CLN595									0.00	0
CLN595 On 24/11/2024 Spot Bond					0.00000	100.88504			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	101.17199			0.00	0
Total CLN597 SPOT									0.00	0
Total For CLN597									0.00	0
CLN597 On 02/04/2026 Spot Bond					0.00000	99.97703			0.00	0
Total CLN598 SPOT									0.00	0
Total For CLN598									0.00	0
CLN598 On 10/12/2024 Spot Bond					0.00000	100.49140			0.00	0
Total CLN599 SPOT									0.00	0
Total For CLN599									0.00	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.31916			0.00	0
Total CLN600 SPOT									0.00	0
Total For CLN600									0.00	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.31916			0.00	0
Total CLN601 SPOT									0.00	0
Total For CLN601									0.00	0
CLN601 On 04/06/2023 Spot Bond					0.00000	100.64529			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	101.33458			0.00	0
Total CLN603 SPOT									0.00	0
Total For CLN603									0.00	0
CLN603 On 05/08/2024 Spot Bond					0.00000	101.31729			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	101.15383			0.00	0
Total CLN605 SPOT									0.00	0
Total For CLN605									0.00	0
CLN60: On 14/04/2026 Spot Bond					0.00000	101.18805			0.00	0
Total CLN606 SPOT									0.00	0
Total For CLN606									0.00	0
CLN60: On 17/01/2024 Spot Bond					0.00000	101.00638			0.00	0
Total CLN607 SPOT									0.00	0
Total For CLN607									0.00	0
CLN60: On 22/08/2024 Spot Bond					0.00000	100.82884			0.00	0
Total CLN608 SPOT									0.00	0
Total For CLN608									0.00	0
CLN60: On 30/04/2023 Spot Bond			9.32000	102.34435	9.32000	102.26261			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	100.66538			0.00	0
Total CLN610 SPOT									0.00	0
Total For CLN610									0.00	0
CLN611 On 14/04/2026 Spot Bond					0.00000	100.59614			0.00	0
Total CLN611 SPOT									0.00	0
Total For CLN611									0.00	0
CLN61: On 07/03/2025 Spot Bond					0.00000	100.34870			0.00	0
Total CLN612 SPOT									0.00	0
Total For CLN612									0.00	0
CLN61: On 22/08/2022 Spot Bond					0.00000	100.27415			0.00	0
Total CLN613 SPOT									0.00	0
Total For CLN613									0.00	0
CLN61: On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLN614 SPOT									0.00	0
Total For CLN614									0.00	0
CLN81 On 18/04/2028 Spot Bond			8.70000	100.25190	8.70000	100.22858			0.00	0
Total CLN81 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 CLN81									0.00	0
CLNF11 On 20/06/2020 Spot Bond					0.00000	100.27271			0.00	0
Total CLNF15 SPOT									0.00	0
Total For CLNF15									0.00	0
CLNF11 On 17/08/2021 Spot Bond					0.00000	101.07394			0.00	0
Total CLNF16 SPOT									0.00	0
Total For CLNF16									0.00	0
COJ05 On 05/06/2023 Spot Bond			8.49500	115.44345	8.49500	115.41722			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			8.37000	103.54199	8.37000	103.51866			0.00	0
Total COJ07 SPOT									0.00	0
Total For COJ07									0.00	0
COJ08 On 22/06/2026 Spot Bond			9.95500	110.38321	9.95500	110.35391			0.00	0
Total COJ08 SPOT									0.00	0
Total For COJ08									0.00	0
COJG0 On 09/06/2024 Spot Bond			8.87500	108.08826	8.87500	108.06262			0.00	0
Total COJG01 SPOT									0.00	0
Total For COJG01									0.00	0
COT01 On 03/04/2023 Spot Bond			9.53000	98.74932	9.53000	98.72421			0.00	0
Total COT01 SPOT									0.00	0
Total For COT01									0.00	0
COT02 On 03/04/2028 Spot Bond			11.09000	95.15309	11.09000	95.12503			0.00	0 100
Total COT02 SPOT									0.00	0 100
Total For COT02									0.00	0 100
COT03 On 05/06/2028 Spot Bond			11.04500	94.34362	11.04500	94.31591			0.00	0
Total COT03 SPOT									0.00	0
Total For COT03									0.00	0
CPV01 On 30/06/2029 Spot Bond			11.51000	11.51000	11.51000	100.68259			0.00	0
Total CPV01 SPOT									0.00	0
Total For CPV01									0.00	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.32856			0.00	0
Total CS002 SPOT									0.00	0
Total For CS002									0.00	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.59374			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total 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	100.19771			0.00	0
Total DENG85 SPOT									0.00	0
Total For DENG85									0.00	0
DENG8 On 27/09/2019 Spot Bond					0.00000	0.00000			0.00	0
Total DENG86 SPOT									0.00	0
Total For DENG86									0.00	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.02343			0.00	0
Total DENG87 SPOT									0.00	0
Total For DENG87									0.00	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.02508			0.00	0
Total DENG88 SPOT									0.00	0
Total For DENG88									0.00	0
DENG8 On 11/12/2019 Spot Bond					0.00000	100.46830			0.00	0
Total DENG89 SPOT									0.00	0
Total For DENG89									0.00	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.46843			0.00	0
Total DENG90 SPOT									0.00	0
Total For DENG90									0.00	0
DENG9 On 20/08/2021 Spot Bond					0.00000	101.03533			0.00	0
Total DENG91 SPOT									0.00	0
Total For DENG91									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
DENG9 On 11/09/2020 Spot Bond					0.00000	100.47629			0.00	0
Total DENG92 SPOT									0.00	0
Total For DENG92									0.00	0
DENG9 On 23/09/2020 Spot Bond					0.00000	100.18364			0.00	0
Total DENG93 SPOT									0.00	0
Total For DENG93									0.00	0
DENG9 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		850,000,000,000,000.00	88,500,000,000	90,800
Total DENG94 SPOT								50,000,000,000,000.00	88,500,000,000	90,800
Total For DENG94								50,000,000,000,000.00	88,500,000,000	90,800
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	15,000
Total DNG95U SPOT								0.00	0	15,000
Total For DNG95U								0.00	0	15,000
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	5,000
Total DNG96U SPOT								0.00	0	5,000
Total For DNG96U								0.00	0	5,000
DOL009 On 20/12/2019 Spot Bond					0.00000	96.16713		0.00	0	0
Total DOL009 SPOT								0.00	0	0
Total For DOL009								0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	100.50365		0.00	0	0
Total DOL012 SPOT								0.00	0	0
Total For DOL012								0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.96157		0.00	0	0
Total DSY01 SPOT								0.00	0	0
Total For DSY01								0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.32149		0.00	0	0
Total DSY02 SPOT								0.00	0	0
Total For DSY02								0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.36500	9.36500	9.36500	108.14318		0.00	0	0
Total DSY03 SPOT								0.00	0	0
Total For DSY03								0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.98260		0.00	0	0
Total DSY04 SPOT								0.00	0	0
Total For DSY04								0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.14000	103.98802	8.14000	103.96535		0.00	0	0
Total DV2021 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 DV2021									0.00	0
DV22 On 07/02/2020 Spot Bond			8.14500	101.81678	8.14500	101.79469			0.00	0
Total DV22 SPOT									0.00	0
Total For DV22									0.00	0
DV22/R On 07/02/2020 Spot Bond			100.00000	77.53473	100.00000	77.37778			0.00	0
Total DV22/R207 SPOT									0.00	0
Total For DV22/R207									0.00	0
DV23 On 27/02/2023 Spot Bond			8.36500	105.71787	8.36500	105.69433		174,808,424,000.00	20,897,600	1,765
Total DV23 SPOT								174,808,424,000.00	20,897,600	1,765
Total For DV23								174,808,424,000.00	20,897,600	1,765
DV23/R On 27/02/2023 Spot Bond			100.00000	16.52800	100.00000	16.49161		0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	16.52800	100.00000	16.49161		0.00	0	
Total DV23/R2023 SPOT								0.00	0	
Total For DV23/R2023								0.00	0	
DV24 On 18/02/2024 Spot Bond			8.59500	105.09214	8.59500	105.06810		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	101.16383	9.69000	101.13782		0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.16383	9.69000	101.13782		0.00	0	
Total DV24/R2023 SPOT								0.00	0	
Total For DV24/R2023								0.00	0	
DV29 On 18/02/2029 Spot Bond			10.98500	96.10916	10.98500	96.08123		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	101.21217	10.10000	101.18507		0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.21217	10.10000	101.18507		0.00	0	
Total DV29/R213 SPOT								0.00	0	
Total For DV29/R213								0.00	0	
DVF20 On 29/11/2019 Spot Bond					0.00000	100.84137		0.00	0	
Total DVF20 SPOT								0.00	0	
Total For DVF20								0.00	0	
DVF20B On 28/03/2020 Spot Bond					0.00000	100.16549		0.00	0	8,000
Total DVF20B SPOT								0.00	0	8,000
Total For DVF20B								0.00	0	8,000
DVF20C On 31/08/2020 Spot Bond					0.00000	100.81176		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total DVF20C SPOT									0.00	0
Total For DVF20C									0.00	0
DVF20I On 23/10/2020 Spot Bond					0.00000	101.77565			0.00	0
Total DVF20D SPOT									0.00	0
Total For DVF20D									0.00	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.78672			0.00	0
Total DVF21 SPOT									0.00	0
Total For DVF21									0.00	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.55894			0.00	0
Total DVF22 SPOT									0.00	0
Total For DVF22									0.00	0
DVF22I On 29/08/2022 Spot Bond					0.00000	101.46726			0.00	0
Total DVF22B SPOT									0.00	0
Total For DVF22B									0.00	0
DVF22I On 24/10/2022 Spot Bond					0.00000	101.58609			0.00	0
Total DVF22C SPOT									0.00	0
Total For DVF22C									0.00	0
DVF24 On 23/10/2024 Spot Bond					0.00000	103.10493			0.00	0
Total DVF24 SPOT									0.00	0
Total For DVF24									0.00	0
DVF25 On 02/04/2024 Spot Bond					0.00000	100.46508			0.00	0
Total DVF25 SPOT									0.00	0
Total For DVF25									0.00	0
DVF26 On 02/04/2026 Spot Bond					0.00000	100.57446			0.00	0
Total DVF26 SPOT									0.00	0
Total For DVF26									0.00	0
DVF27 On 02/04/2029 Spot Bond					0.00000	99.97743			0.00	0
Total DVF27 SPOT									0.00	0
Total For DVF27									0.00	0
DVF30I 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	100.63026			0.00	0
Total DVFB21 SPOT									0.00	0
Total For DVFB21									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
DVFB2: On 31/05/2024 Spot Bond					0.00000	100.66550			0.00	0
Total DVFB25 SPOT									0.00	0
Total For DVFB25									0.00	0
DVFB2: On 31/05/2026 Spot Bond					0.00000	100.68031			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	59.54896	100.00000	59.41788			0.00	0
Total E170/R207 SPOT									0.00	0
Total For E170/R207									0.00	0
E174 On 01/08/2020 Spot Bond			8.27000	106.36492	8.27000	106.34150			0.00	0
Total E174 SPOT									0.00	0
Total For E174									0.00	0
E175 On 01/08/2021 Spot Bond			8.39500	110.74615	8.39500	110.72140			0.00	0
Total E175 SPOT									0.00	0
Total For E175									0.00	0
ECN20 On 14/03/2020 Spot Bond			8.00000	101.18778	8.00000	101.16638			0.00	0
Total ECN20 SPOT									0.00	0
Total For ECN20									0.00	0
ECN22 On 14/03/2022 Spot Bond			8.10000	104.07545	8.10000	104.05275			0.00	0
Total ECN22 SPOT									0.00	0
Total For ECN22									0.00	0
ECN24 On 14/03/2024 Spot Bond			9.00500	103.88562	9.00500	103.86049			0.00	0
Total ECN24 SPOT									0.00	0
Total For ECN24									0.00	0
ECN32 On 14/03/2032 Spot Bond			4.63000	103.20081	4.63000	103.17600			0.00	0
Total ECN32 SPOT									0.00	0
Total For ECN32									0.00	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EL001U SPOT									0.00	0
Total For EL001U									0.00	0
EL037 On 31/01/2037 Spot Bond			4.38500	94.27922	4.38500	94.25729			0.00	0
Total EL037 SPOT									0.00	0
Total For EL037									0.00	0
EL037/I On 31/01/2037 Spot Bond			2.25000	126.77195	2.25000	126.74969			0.00	0
Total EL037/I2038 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 EL037/I2038									0.00	0
EL28 On 02/05/2028 Spot Bond			4.32000	130.27218	4.32000	130.24211			0.00	0
Total EL28 SPOT									0.00	0
Total For EL28									0.00	0
EL29 On 19/11/2029 Spot Bond			4.35000	115.65458	4.35000	115.62778			0.00	0
Total EL29 SPOT									0.00	0
Total For EL29									0.00	0
EL30 On 29/07/2030 Spot Bond			4.19000	114.60020	4.19000	114.57413			0.00	0
Total EL30 SPOT									0.00	0
Total For EL30									0.00	0
EL31 On 02/06/2031 Spot Bond			4.29000	105.46072	4.29000	105.43637			0.00	0
Total EL31 SPOT									0.00	0
Total For EL31									0.00	0
EL36 On 31/01/2036 Spot Bond			4.35500	95.93569	4.35500	95.91344			0.00	0
Total EL36 SPOT									0.00	0
Total For EL36									0.00	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	126.77195	2.25000	126.74969			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	111.10193			0.00	0
Total ELN001 SPOT									0.00	0
Total For ELN001									0.00	0
ELN002 On 07/06/2024 Spot Bond					0.00000	109.34786			0.00	0
Total ELN002 SPOT									0.00	0
Total For ELN002									0.00	0
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000			0.00	0
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			7.82000	104.00841	7.82000	103.98673			0.00	0
Total EMM01 SPOT									0.00	0
Total For EMM01									0.00	0
EMM02 On 11/03/2021 Spot Bond			7.79000	104.53349	7.79000	104.51155			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total EMM02 SPOT									0.00	0	29
Total For EMM02									0.00	0	29
EMM03 On 04/05/2024 Spot Bond			10.04500	104.12359	10.04500	104.09587			0.00	0	
Total EMM03 SPOT									0.00	0	
Total For EMM03									0.00	0	
EMM04 On 16/05/2028 Spot Bond			10.78500	10.78500	10.78500	98.25306			0.00	0	
Total EMM04 SPOT									0.00	0	
Total For EMM04									0.00	0	
EMM05 On 17/04/2029 Spot Bond			10.83500	10.83500	10.83500	104.25138			0.00	0	1,010
Total EMM05 SPOT									0.00	0	1,010
Total For EMM05									0.00	0	1,010
EMM06 On 23/06/2025 Spot Bond			10.19500	10.19500	10.19500	102.90815			0.00	0	
Total EMM06 SPOT									0.00	0	
Total For EMM06									0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.04500	10.04500	10.04500	103.73419			0.00	0	
Total EMM07 SPOT									0.00	0	
Total For EMM07									0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.07500	11.07500	11.07500	86.57080			0.00	0	
Total EMM07P SPOT									0.00	0	
Total For EMM07P									0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.92744			0.00	0	
Total ENX01 SPOT									0.00	0	
Total For ENX01									0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	101.79401			0.00	0	
Total ENX01S SPOT									0.00	0	
Total For ENX01S									0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.54773			0.00	0	
Total ENX02 SPOT									0.00	0	
Total For ENX02									0.00	0	
ENX03U 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	100.00000			0.00	0	
Total ENX04 SPOT									0.00	0	
Total For ENX04									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ENX05 On 01/05/2020 Spot Bond					0.00000	101.53610			0.00	0
Total ENX05 SPOT									0.00	0
Total For ENX05									0.00	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.43733			0.00	0
Total ENX06 SPOT									0.00	0
Total For ENX06									0.00	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.68103			0.00	0
Total EPF007 SPOT									0.00	0
Total For EPF007									0.00	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.38038			0.00	0
Total EPF010 SPOT									0.00	0
Total For EPF010									0.00	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.96809			0.00	0
Total EPF011 SPOT									0.00	0
Total For EPF011									0.00	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.87764			0.00	0
Total EPF012 SPOT									0.00	0
Total For EPF012									0.00	0
EPF014 On 28/05/2021 Spot Bond					0.00000	100.81319			0.00	0
Total EPF014 SPOT									0.00	0
Total For EPF014									0.00	0
EPF015 On 04/06/2023 Spot Bond					0.00000	100.65984			0.00	0
Total EPF015 SPOT									0.00	0
Total For EPF015									0.00	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.50595			0.00	0
Total EPF016 SPOT									0.00	0
Total For EPF016									0.00	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.51485			0.00	0
Total EPF017 SPOT									0.00	0
Total For EPF017									0.00	0
EPF018 On 13/12/2025 Spot Bond					0.00000	100.43118			0.00	0
Total EPF018 SPOT									0.00	0
Total For EPF018									0.00	0
EPF019 On 12/09/2022 Spot Bond					0.00000	100.44748			0.00	0
Total EPF019 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 EPF019									0.00	0
EPF04L 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
EPF05L 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
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EPF07U SPOT									0.00	0
Total For EPF07U									0.00	0
EPF08L 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
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EPF09U SPOT									0.00	0
Total For EPF09U									0.00	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EPF10U SPOT									0.00	0
Total For EPF10U									0.00	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EPF11U SPOT									0.00	0
Total For EPF11U									0.00	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EPF12U SPOT									0.00	0
Total For EPF12U									0.00	0
EPF13L 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	101.28560			0.00	0
Total EPFC41 SPOT									0.00	0
Total For EPFC41									0.00	0
EPFC4: On 04/03/2020 Spot Bond					0.00000	100.59805			0.00	0
Total EPFC42 SPOT									0.00	0
Total For EPFC42									0.00	0
EPFC4: On 03/10/2019 Spot Bond					0.00000	99.95870			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total EPFC43 SPOT									0.00	0
Total For EPFC43									0.00	0
EPFC4 On 12/03/2020 Spot Bond					0.00000	100.38839			0.00	0
Total EPFC44 SPOT									0.00	0
Total For EPFC44									0.00	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.71437			0.00	0
Total EQS06 SPOT									0.00	0
Total For EQS06									0.00	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.73485			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	100.65022			0.00	0
Total EQT002 SPOT									0.00	0
Total For EQT002									0.00	0
EQT00 On 03/06/2024 Spot Bond					0.00000	100.66146			0.00	0
Total EQT003 SPOT									0.00	0
Total For EQT003									0.00	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total EQT01U SPOT									0.00	0
Total For EQT01U									0.00	0
ERS3B On 17/05/2022 Spot Bond					0.00000	101.02448			0.00	0
Total ERS3B6 SPOT									0.00	0
Total For ERS3B6									0.00	0
ERS3B On 17/08/2022 Spot Bond					0.00000	100.99529			0.00	0
Total ERS3B7 SPOT									0.00	0
Total For ERS3B7									0.00	0
ERS3C On 17/05/2022 Spot Bond					0.00000	101.07109			0.00	0
Total ERS3C6 SPOT									0.00	0
Total For ERS3C6									0.00	0
ERS3C On 17/08/2022 Spot Bond					0.00000	101.00112			0.00	0
Total ERS3C7 SPOT									0.00	0
Total For ERS3C7									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ERSA1: On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			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	101.48943			0.00	0
Total ERSA21 SPOT									0.00	0
Total For ERSA21									0.00	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.99530			0.00	0
Total ERSA24 SPOT									0.00	0
Total For ERSA24									0.00	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.03025			0.00	0
Total ERSA25 SPOT									0.00	0
Total For ERSA25									0.00	0
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.98601			0.00	0
Total ERSA26 SPOT									0.00	0
Total For ERSA26									0.00	0
ERSA2 On 17/11/2022 Spot Bond					0.00000	100.97194			0.00	0
Total ERSA27 SPOT									0.00	0
Total For ERSA27									0.00	0
ES23 On 25/01/2023 Spot Bond			8.59500	105.82721	8.59500	105.80301		351,095,436,000.00	40,848,800	2,357
Total ES23 SPOT								351,095,436,000.00	40,848,800	2,351
Total For ES23								351,095,436,000.00	40,848,800	2,351
ES23/R On 25/01/2023 Spot Bond			10.00000	101.84647	10.00000	101.81947		0.00	0	
Total ES23/R2023 SPOT								0.00	0	
Total For ES23/R2023								0.00	0	
ES26 On 02/04/2026 Spot Bond			9.51500	92.06442	9.51500	92.04103		644,129,343,000.00	67,696,200	4,866
Total ES26 SPOT								644,129,343,000.00	67,696,200	4,866
Total For ES26								644,129,343,000.00	67,696,200	4,866
ES26/R On 02/04/2026 Spot Bond			7.85000	100.00000	7.85000	99.97896		0.00	0	
Total ES26/R186 SPOT								0.00	0	
Total For ES26/R186								0.00	0	
ES33 On 15/09/2033 Spot Bond			10.82500	76.68145	10.83000	76.62993		9,498,272,845,000.00	877,438,600	1,326
Total ES33 SPOT								9,498,272,845,000.00	877,438,600	1,326
Total For ES33								9,498,272,845,000.00	877,438,600	1,326
ES33/R On 15/09/2033 Spot Bond			7.50000	100.34446	7.50000	100.32417		0.00	0	
Total ES33/R209 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 ES33/R209									0.00	0
ES42 On 25/04/2042 Spot Bond			11.18000	81.79088	11.18000	81.76657			444,780,648,000.00	39,783,600 1,080
Total ES42 SPOT									444,780,648,000.00	39,783,600 1,080
Total For ES42									444,780,648,000.00	39,783,600 1,080
ES42/R On 25/04/2042 Spot Bond			8.50000	103.70608	8.50000	103.68249			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	101.72865			0.00	0
Total ESFR03 SPOT									0.00	0
Total For ESFR03									0.00	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.42415			0.00	0
Total EXX04 SPOT									0.00	0
Total For EXX04									0.00	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.43570			0.00	0
Total EXX05 SPOT									0.00	0
Total For EXX05									0.00	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.26414			0.00	0
Total FBJ20Z SPOT									0.00	0
Total For FBJ20Z									0.00	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.27278			0.00	0
Total FBJ22Z SPOT									0.00	0
Total For FBJ22Z									0.00	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.36207	100.00000	12.33212			0.00	0
Total FFA1U SPOT									0.00	0
Total For FFA1U									0.00	0
FFB1U On 20/11/2026 Spot Bond			100.00000	20.11955	100.00000	20.07080			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	101.38682			0.00	0
Total FIFB11 SPOT									0.00	0
Total For FIFB11									0.00	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.17369			0.00	0
Total FIFB12 SPOT									0.00	0
Total For FIFB12									0.00	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.28641			0.00	0
Total FIFB14 SPOT									0.00	0
Total For FIFB14									0.00	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.99481			0.00	0
Total FIFB15 SPOT									0.00	0
Total For FIFB15									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.10742			0.00	0
Total FIFB16 SPOT									0.00	0
Total For FIFB16									0.00	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.13917			0.00	0
Total FIFB17 SPOT									0.00	0
Total For FIFB17									0.00	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.62754			0.00	0
Total FIFC33 SPOT									0.00	0
Total For FIFC33									0.00	0
FIFC34 On 07/02/2020 Spot Bond					0.00000	100.95424			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
FNT018 On 03/10/2019 Spot Bond					0.00000	101.52581			0.00	0
Total FNT018 SPOT									0.00	0
Total For FNT018									0.00	0
FNT019 On 16/10/2019 Spot Bond					0.00000	101.06726			0.00	0
Total FNT019 SPOT									0.00	0
Total For FNT019									0.00	0
FNT020 On 05/11/2019 Spot Bond					0.00000	100.84671			0.00	0
Total FNT020 SPOT									0.00	0
Total For FNT020									0.00	0
FNTD10 On 11/10/2019 Spot Bond					0.00000	103.12986			0.00	0
Total FNTD10 SPOT									0.00	0
Total For FNTD10									0.00	0
FNTE10 On 22/11/2019 Spot Bond					0.00000	102.67595			0.00	0
Total FNTE10 SPOT									0.00	0
Total For FNTE10									0.00	0
FNTF10 On 28/01/2020 Spot Bond					0.00000	101.08068			0.00	0
Total FNTF10 SPOT									0.00	0
Total For FNTF10									0.00	0
FNTG10 On 10/03/2020 Spot Bond					0.00000	100.33000			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
FNZ001 On 17/01/2020 Spot Bond					0.00000	101.38773			0.00	0
Total FNZ001 SPOT									0.00	0
Total For FNZ001									0.00	0
FNZ002 On 08/01/2020 Spot Bond					0.00000	100.72600			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	101.82078			0.00	0
Total FRB13 SPOT									0.00	0
Total For FRB13									0.00	0
FRB14 On 02/06/2021 Spot Bond			10.19000	10.19000	10.19000	102.99304			0.00	0
Total FRB14 SPOT									0.00	0
Total For FRB14									0.00	0
FRB15 On 06/03/2020 Spot Bond					0.00000	101.68553			0.00	0
Total FRB15 SPOT									0.00	0
Total For FRB15									0.00	0
FRB16 On 08/07/2020 Spot Bond					0.00000	103.86778			0.00	0
Total FRB16 SPOT									0.00	0
Total For FRB16									0.00	0
FRB17 On 08/01/2022 Spot Bond					0.00000	106.16603			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	106.00818			0.00	0
Total FRB18 SPOT									0.00	0
Total For FRB18									0.00	0
FRB19 On 14/04/2021 Spot Bond			10.19000	108.74664	10.19000	108.71712			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRB19 SPOT									0.00	0
Total For FRB19									0.00	0
FRB20 On 15/04/2021 Spot Bond					0.00000	105.36393			0.00	0
Total FRB20 SPOT									0.00	0
Total For FRB20									0.00	0
FRB21 On 24/11/2021 Spot Bond					0.00000	103.08322			0.00	0
Total FRB21 SPOT									0.00	0
Total For FRB21									0.00	0
FRB22 On 08/12/2022 Spot Bond					0.00000	106.32518			0.00	0
Total FRB22 SPOT									0.00	0
Total For FRB22									0.00	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.35193			0.00	0
Total FRB23 SPOT									0.00	0
Total For FRB23									0.00	0
FRB24 On 08/11/2023 Spot Bond					0.00000	102.97651			0.00	1,000,000,000 500
Total FRB24 SPOT									0.00	1,000,000,000 500
Total For FRB24									0.00	1,000,000,000 500
FRB25 On 19/09/2024 Spot Bond					0.00000	100.37158			0.00	1,000,000,000 1,000
Total FRB25 SPOT									0.00	1,000,000,000 1,000
Total For FRB25									0.00	1,000,000,000 1,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.77794			0.00	0
Total FRB26 SPOT									0.00	0
Total For FRB26									0.00	0
FRB27 On 03/06/2026 Spot Bond			10.07500	103.88956	10.07500	103.86167			0.00	0
Total FRB27 SPOT									0.00	0
Total For FRB27									0.00	0
FRBI22 On 31/01/2022 Spot Bond			3.40500	158.88573	3.40500	158.85291			0.00	0
Total FRBI22 SPOT									0.00	0
Total For FRBI22									0.00	0
FRBI23 On 07/12/2023 Spot Bond			3.66000	3.66000	3.66000	297.06062			0.00	0 10
Total FRBI23 SPOT									0.00	0 10
Total For FRBI23									0.00	0 10
FRBI25 On 31/01/2025 Spot Bond			3.88500	3.88500	3.88500	132.24789			0.00	0
Total FRBI25 SPOT									0.00	0
Total For FRBI25									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
FRBI28 On 31/03/2028 Spot Bond			4.15000	177.08522	4.15000	177.04502			1,696,868,600,000.00	408,884,000	238
Total FRBI28 SPOT									1,696,868,600,000.00	408,884,000	238
Total For FRBI28									1,696,868,600,000.00	408,884,000	238
FRBI29 On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	94.17832			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.47000	4.47000	4.47000	209.11068			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.98000	86.99808	4.98000	86.97642			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.87000	90.85074	4.87000	90.82836			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			7.74000	7.74000	7.74000	91.57787			0.00	0	
Total FRBZ01 SPOT									0.00	0	
Total For FRBZ01									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.48000	8.48000	8.48000	66.04881			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.53000	8.53000	8.53000	65.27049			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			4.83000	4.83000	4.83000	126.21757			0.00	0	
Total FRC169 SPOT									0.00	0	
Total For FRC169									0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	101.22084			0.00	0	
Total FRC178 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 FRC178									0.00	0
FRC18: On 06/08/2023 Spot Bond					0.00000	94.53555			0.00	0
Total FRC181 SPOT									0.00	0
Total For FRC181									0.00	0
FRC19: On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			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	104.08460			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	101.33733			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	101.36244			0.00	0
Total FRC215 SPOT									0.00	0
Total For FRC215									0.00	0
FRC21: On 04/11/2019 Spot Bond					0.00000	101.39482			0.00	0
Total FRC219 SPOT									0.00	0
Total For FRC219									0.00	0
FRC22: On 31/01/2022 Spot Bond			4.05500	156.60990	4.05500	156.57483			0.00	0
Total FRC221 SPOT									0.00	0
Total For FRC221									0.00	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.02915			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRC225 SPOT									0.00	0
Total For FRC225									0.00	0
FRC23: On 31/01/2022 Spot Bond			4.91500	153.66060	4.91500	153.62268			0.00	0
Total FRC233 SPOT									0.00	0
Total For FRC233									0.00	0
FRC23: On 20/12/2020 Spot Bond					0.00000	100.41383			0.00	0
Total FRC234 SPOT									0.00	0
Total For FRC234									0.00	0
FRC23: On 08/02/2020 Spot Bond					0.00000	103.16413			0.00	0
Total FRC236 SPOT									0.00	0
Total For FRC236									0.00	0
FRC23: On 19/10/2020 Spot Bond					0.00000	111.15135			0.00	0
Total FRC237 SPOT									0.00	0
Total For FRC237									0.00	0
FRC23: On 08/02/2020 Spot Bond					0.00000	103.29273			0.00	0
Total FRC238 SPOT									0.00	0
Total For FRC238									0.00	0
FRC23: On 19/10/2020 Spot Bond					0.00000	111.41638			0.00	0
Total FRC239 SPOT									0.00	0
Total For FRC239									0.00	0
FRC24: On 19/10/2020 Spot Bond					0.00000	110.76759			0.00	0
Total FRC240 SPOT									0.00	0
Total For FRC240									0.00	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.22058			0.00	0
Total FRC241 SPOT									0.00	0
Total For FRC241									0.00	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.13879			0.00	0
Total FRC242 SPOT									0.00	0
Total For FRC242									0.00	0
FRC24: On 19/10/2020 Spot Bond					0.00000	103.94426			0.00	0
Total FRC243 SPOT									0.00	0
Total For FRC243									0.00	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.28531			0.00	0
Total FRC244 SPOT									0.00	0
Total For FRC244									0.00	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 19/10/2020 Spot Bond					0.00000	103.90412			0.00	0
Total FRC245 SPOT									0.00	0
Total For FRC245									0.00	0
FRC24: On 19/10/2020 Spot Bond					0.00000	103.12067			0.00	0
Total FRC246 SPOT									0.00	0
Total For FRC246									0.00	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.17502			0.00	0
Total FRC247 SPOT									0.00	0
Total For FRC247									0.00	0
FRC24: On 08/02/2020 Spot Bond					0.00000	101.84638			0.00	0
Total FRC248 SPOT									0.00	0
Total For FRC248									0.00	0
FRC24: On 19/10/2020 Spot Bond					0.00000	110.19649			0.00	0
Total FRC249 SPOT									0.00	0
Total For FRC249									0.00	0
FRC25: On 19/10/2020 Spot Bond					0.00000	103.11061			0.00	0
Total FRC250 SPOT									0.00	0
Total For FRC250									0.00	0
FRC25: On 13/02/2022 Spot Bond					0.00000	101.38559			0.00	0
Total FRC251 SPOT									0.00	0
Total For FRC251									0.00	0
FRC25: On 14/03/2022 Spot Bond					0.00000	100.36770			0.00	0
Total FRC252 SPOT									0.00	0
Total For FRC252									0.00	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.25137			0.00	0
Total FRC254 SPOT									0.00	0
Total For FRC254									0.00	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0
Total FRC255 SPOT									0.00	0
Total For FRC255									0.00	0
FRC25: On 17/07/2027 Spot Bond					0.00000	103.88577			0.00	0
Total FRC256 SPOT									0.00	0
Total For FRC256									0.00	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.08444			0.00	0
Total FRC257 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 FRC257									0.00	0
FRC257 On 08/05/2020 Spot Bond					0.00000	101.64135			0.00	0
Total FRC258 SPOT									0.00	0
Total For FRC258									0.00	0
FRC261 On 10/10/2020 Spot Bond					0.00000	101.97034			0.00	0
Total FRC261 SPOT									0.00	0
Total For FRC261									0.00	0
FRC262 On 13/07/2020 Spot Bond					0.00000	101.89491			0.00	0
Total FRC262 SPOT									0.00	0
Total For FRC262									0.00	0
FRC264 On 13/07/2020 Spot Bond					0.00000	102.13876			0.00	0
Total FRC264 SPOT									0.00	0
Total For FRC264									0.00	0
FRC265 On 20/06/2021 Spot Bond					0.00000	100.32720			0.00	0
Total FRC265 SPOT									0.00	0
Total For FRC265									0.00	0
FRC267 On 06/08/2023 Spot Bond					0.00000	104.32238			0.00	0
Total FRC267 SPOT									0.00	0
Total For FRC267									0.00	0
FRC269 On 21/10/2019 Spot Bond					0.00000	101.54501			0.00	0
Total FRC269 SPOT									0.00	0
Total For FRC269									0.00	0
FRC270 On 16/11/2019 Spot Bond					0.00000	101.00694			0.00	0
Total FRC270 SPOT									0.00	0
Total For FRC270									0.00	0
FRC271 On 30/01/2023 Spot Bond					0.00000	101.55159			0.00	0
Total FRC271 SPOT									0.00	0
Total For FRC271									0.00	0
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.61555			0.00	0
Total FRC272 SPOT									0.00	0
Total For FRC272									0.00	0
FRC274 On 02/05/2028 Spot Bond			9.80000	104.05796	9.80000	104.03091			0.00	0
Total FRC274 SPOT									0.00	0
Total For FRC274									0.00	0
FRC277 On 12/12/2020 Spot Bond					0.00000	100.44914			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRC275 SPOT									0.00	0
Total For FRC275									0.00	0
FRC275 On 12/12/2020 Spot Bond					0.00000	100.45017			0.00	0
Total FRC276 SPOT									0.00	0
Total For FRC276									0.00	0
FRC276 On 04/03/2021 Spot Bond					0.00000	100.62357			0.00	0
Total FRC277 SPOT									0.00	0
Total For FRC277									0.00	0
FRC277 On 27/03/2020 Spot Bond					0.00000	100.08045			0.00	0
Total FRC278 SPOT									0.00	0
Total For FRC278									0.00	0
FRC278 On 21/11/2022 Spot Bond					0.00000	100.97710			0.00	0
Total FRC279 SPOT									0.00	0
Total For FRC279									0.00	0
FRC279 On 20/12/2023 Spot Bond					0.00000	100.28906			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	104.95763			0.00	0
Total FRC282 SPOT									0.00	0
Total For FRC282									0.00	0
FRC282 On 26/01/2021 Spot Bond					0.00000	102.68938			0.00	0
Total FRC283 SPOT									0.00	0
Total For FRC283									0.00	0
FRC283 On 11/11/2024 Spot Bond					0.00000	101.47472			0.00	0
Total FRC284 SPOT									0.00	0
Total For FRC284									0.00	0
FRC284 On 20/12/2022 Spot Bond					0.00000	100.35007			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	103.17869			0.00	0
Total FRC286 SPOT									0.00	0
Total For FRC286									0.00	0
FRC286 On 01/02/2020 Spot Bond					0.00000	101.48637			0.00	0
Total FRC287 SPOT									0.00	0
Total For FRC287									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC288 On 01/02/2020 Spot Bond					0.00000	101.48637			0.00	0
Total FRC288 SPOT									0.00	0
Total For FRC288									0.00	0
FRC289 On 20/12/2022 Spot Bond					0.00000	100.26459			0.00	0
Total FRC289 SPOT									0.00	0
Total For FRC289									0.00	0
FRC290 On 20/06/2022 Spot Bond					0.00000	100.29796			0.00	0
Total FRC290 SPOT									0.00	0
Total For FRC290									0.00	0
FRC291 On 26/01/2021 Spot Bond					0.00000	101.81528			0.00	0
Total FRC291 SPOT									0.00	0
Total For FRC291									0.00	0
FRC292 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.29208			0.00	0
Total FRC292 SPOT									0.00	0
Total For FRC292									0.00	0
FRC293 On 18/04/2021 Spot Bond					0.00000	101.72386			0.00	0
Total FRC293 SPOT									0.00	0
Total For FRC293									0.00	0
FRC294 On 18/04/2021 Spot Bond					0.00000	101.70340			0.00	0
Total FRC294 SPOT									0.00	0
Total For FRC294									0.00	0
FRC295 On 14/05/2024 Spot Bond					0.00000	101.21639			0.00	0
Total FRC295 SPOT									0.00	0
Total For FRC295									0.00	0
FRC296 On 14/05/2024 Spot Bond					0.00000	101.17609			0.00	0
Total FRC296 SPOT									0.00	0
Total For FRC296									0.00	0
FRC297 On 14/05/2024 Spot Bond					0.00000	101.18909			0.00	0
Total FRC297 SPOT									0.00	0
Total For FRC297									0.00	0
FRC298 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.02943			0.00	0
Total FRC298 SPOT									0.00	0
Total For FRC298									0.00	0
FRC299 On 20/06/2024 Spot Bond					0.00000	100.31841			0.00	0
Total FRC299 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 FRC299									0.00	0
FRC30(On 25/04/2023 Spot Bond					0.00000	101.85761			0.00	0
Total FRC300 SPOT									0.00	0
Total For FRC300									0.00	0
FRC30(On 30/11/2020 Spot Bond					0.00000	100.35077			0.00	0
Total FRC301 SPOT									0.00	0
Total For FRC301									0.00	0
FRC30(On 11/11/2024 Spot Bond					0.00000	101.36378			0.00	0
Total FRC302 SPOT									0.00	0
Total For FRC302									0.00	0
FRC30(On 31/05/2024 Spot Bond					0.00000	100.31404			0.00	0
Total FRC303 SPOT									0.00	0
Total For FRC303									0.00	0
FRC30(On 28/12/2020 Spot Bond					0.00000	100.02042			0.00	0
Total FRC304 SPOT									0.00	0
Total For FRC304									0.00	0
FRC30(On 06/11/2023 Spot Bond					0.00000	101.52363			0.00	0
Total FRC305 SPOT									0.00	0
Total For FRC305									0.00	0
FRC30(On 27/02/2023 Spot Bond					0.00000	100.80287			0.00	0
Total FRC306 SPOT									0.00	0
Total For FRC306									0.00	0
FRC30(On 12/08/2020 Spot Bond					0.00000	101.08872			0.00	0
Total FRC307 SPOT									0.00	0
Total For FRC307									0.00	0
FRC30(On 31/05/2024 Spot Bond					0.00000	100.87118			0.00	0
Total FRC308 SPOT									0.00	0
Total For FRC308									0.00	0
FRC30(On 20/06/2024 Spot Bond					0.00000	100.26102			0.00	0
Total FRC309 SPOT									0.00	0
Total For FRC309									0.00	0
FRC31(On 20/12/2024 Spot Bond					0.00000	100.28543			0.00	0
Total FRC310 SPOT									0.00	0
Total For FRC310									0.00	0
FRC31(On 23/02/2021 Spot Bond					0.00000	99.76000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRC311 SPOT									0.00	0
Total For FRC311									0.00	0
FRC31 On 23/02/2021 Spot Bond					0.00000	99.37000			0.00	0
Total FRC312 SPOT									0.00	0
Total For FRC312									0.00	0
FRC31 On 20/06/2024 Spot Bond					0.00000	100.30372			0.00	0
Total FRC313 SPOT									0.00	0
Total For FRC313									0.00	0
FRC31 On 23/02/2021 Spot Bond					0.00000	0.00000			0.00	0
Total FRC314 SPOT									0.00	0
Total For FRC314									0.00	0
FRC66 On 31/01/2022 Spot Bond			4.69500	4.69500	4.69500	154.37126			0.00	0
Total FRC66 SPOT									0.00	0
Total For FRC66									0.00	0
FRC69 On 31/01/2022 Spot Bond			4.63500	4.63500	4.63500	154.57620			0.00	0
Total FRC69 SPOT									0.00	0
Total For FRC69									0.00	0
FRC71 On 31/01/2022 Spot Bond			4.61500	4.61500	4.61500	154.64460			0.00	0
Total FRC71 SPOT									0.00	0
Total For FRC71									0.00	0
FRD16 On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD16U SPOT									0.00	0
Total For FRD16U									0.00	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD17U SPOT									0.00	0
Total For FRD17U									0.00	0
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD19U SPOT									0.00	0
Total For FRD19U									0.00	0
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD20U SPOT									0.00	0
Total For FRD20U									0.00	0
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD23U SPOT									0.00	0
Total For FRD23U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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
FRI33 On 28/02/2033 Spot Bond			5.06000	85.70205	5.06000	85.68038			0.00	0
Total FRI33 SPOT									0.00	0
Total For FRI33									0.00	0
FRI38 On 31/01/2038 Spot Bond			4.96000	98.47465	4.96000	98.45023			0.00	0
Total FRI38 SPOT									0.00	0
Total For FRI38									0.00	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.33202			0.00	0
Total FRJ20 SPOT									0.00	0
Total For FRJ20									0.00	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.98558			0.00	0
Total FRJ21 SPOT									0.00	0
Total For FRJ21									0.00	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.74497			0.00	0
Total FRJ22 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded
Total For FRJ22										0.00	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.76681				0.00	0
Total FRJ23 SPOT										0.00	0
Total For FRJ23										0.00	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.09147				0.00	0
Total FRJ24 SPOT										0.00	0
Total For FRJ24										0.00	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.68373				0.00	2,500,000,000 1,000
Total FRJ25 SPOT										0.00	2,500,000,000 1,000
Total For FRJ25										0.00	2,500,000,000 1,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.61462				0.00	0
Total FRJ26 SPOT										0.00	0
Total For FRJ26										0.00	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.94521				0.00	0
Total FRJ27 SPOT										0.00	0
Total For FRJ27										0.00	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.13565				0.00	0
Total FRJ29 SPOT										0.00	0
Total For FRJ29										0.00	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0
Total FRS01U SPOT										0.00	0
Total For FRS01U										0.00	0
FRS02U 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			3.81800	3.81800	3.81800	104.83007				0.00	0
Total FRS100 SPOT										0.00	0
Total For FRS100										0.00	0
FRS101 On 31/01/2038 Spot Bond			4.20500	4.20500	4.20500	109.41313				0.00	0
Total FRS101 SPOT										0.00	0
Total For FRS101										0.00	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.55553				0.00	0
Total FRS103 SPOT										0.00	0
Total For FRS103										0.00	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.55553				0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRS104 SPOT									0.00	0
Total For FRS104									0.00	0
FRS104 On 31/01/2038 Spot Bond			4.34500	107.29780	4.34500	107.27294			0.00	0
Total FRS108 SPOT									0.00	0
Total For FRS108									0.00	0
FRS108 On 07/12/2033 Spot Bond			4.32000	212.56902	4.32000	212.51979			0.00	0
Total FRS109 SPOT									0.00	0
Total For FRS109									0.00	0
FRS109 On 31/01/2038 Spot Bond			5.13500	96.12692	5.13500	96.10263			0.00	0
Total FRS110 SPOT									0.00	0
Total For FRS110									0.00	0
FRS110 On 07/12/2033 Spot Bond			4.35000	4.35000	4.35000	211.83256			0.00	0
Total FRS112 SPOT									0.00	0
Total For FRS112									0.00	0
FRS112 On 31/01/2025 Spot Bond			4.38000	129.07932	4.38000	129.04930			0.00	0
Total FRS114 SPOT									0.00	0
Total For FRS114									0.00	0
FRS114 On 31/01/2038 Spot Bond			3.70500	117.51227	3.70500	117.48706			0.00	0
Total FRS115 SPOT									0.00	0
Total For FRS115									0.00	0
FRS115 On 31/01/2038 Spot Bond			4.73500	101.59672	4.73500	101.57212			0.00	0
Total FRS119 SPOT									0.00	0
Total For FRS119									0.00	0
FRS119 On 07/12/2033 Spot Bond			4.47000	209.15995	4.47000	209.11068			0.00	0
Total FRS120 SPOT									0.00	0
Total For FRS120									0.00	0
FRS120 On 07/12/2033 Spot Bond			4.52000	208.03847	4.52000	207.98918			0.00	0
Total FRS121 SPOT									0.00	0
Total For FRS121									0.00	0
FRS121 On 31/01/2025 Spot Bond			3.91000	164.74525	3.91000	115.63652			0.00	0
Total FRS122 SPOT									0.00	0
Total For FRS122									0.00	0
FRS122 On 07/12/2033 Spot Bond			4.55000	207.36910	4.55000	207.31982			0.00	0
Total FRS123 SPOT									0.00	0
Total For FRS123									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS12: On 31/01/2038 Spot Bond			5.70500	88.94105	5.70500	88.91725			0.00	0
Total FRS124 SPOT									0.00	0
Total For FRS124									0.00	0
FRS12: On 31/03/2028 Spot Bond			5.22000	163.57363	5.22000	163.53182			0.00	0
Total FRS126 SPOT									0.00	0
Total For FRS126									0.00	0
FRS12: On 31/01/2038 Spot Bond			5.23500	94.81606	5.23500	94.79186			0.00	0
Total FRS127 SPOT									0.00	0
Total For FRS127									0.00	0
FRS12: On 31/03/2028 Spot Bond			4.74000	169.48392	4.74000	169.44274			0.00	0
Total FRS129 SPOT									0.00	0
Total For FRS129									0.00	0
FRS13: On 31/03/2028 Spot Bond			4.80000	168.73195	4.80000	168.69070			0.00	0
Total FRS131 SPOT									0.00	0
Total For FRS131									0.00	0
FRS13: On 07/12/2033 Spot Bond			5.06000	196.38465	5.06000	196.33532			0.00	0
Total FRS132 SPOT									0.00	0
Total For FRS132									0.00	0
FRS13: On 24/03/2020 Spot Bond					0.00000	105.37193			0.00	0
Total FRS133 SPOT									0.00	0
Total For FRS133									0.00	0
FRS13: On 31/01/2038 Spot Bond			5.16500	95.73135	5.16500	95.70708			0.00	0
Total FRS134 SPOT									0.00	0
Total For FRS134									0.00	0
FRS13: On 31/01/2038 Spot Bond			5.42000	5.42000	5.42000	92.42417			0.00	0
Total FRS135 SPOT									0.00	0
Total For FRS135									0.00	0
FRS13: On 31/01/2038 Spot Bond			4.96500	98.40660	4.96500	98.38219			0.00	0
Total FRS136 SPOT									0.00	0
Total For FRS136									0.00	0
FRS13: On 31/03/2028 Spot Bond			4.61000	171.12629	4.61000	171.08533			0.00	0
Total FRS137 SPOT									0.00	0
Total For FRS137									0.00	0
FRS13: On 07/12/2033 Spot Bond			4.83000	201.24752	4.83000	201.19820			0.00	0
Total FRS138 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 FRS138									0.00	0
FRS142 On 31/03/2028 Spot Bond			4.74000	169.48392	4.74000	169.44274			0.00	0
Total FRS142 SPOT									0.00	0
Total For FRS142									0.00	0
FRS142 On 31/03/2028 Spot Bond			4.74000	169.48392	4.74000	169.44274			0.00	0
Total FRS143 SPOT									0.00	0
Total For FRS143									0.00	0
FRS143 On 31/03/2028 Spot Bond			5.03000	165.88452	5.03000	165.84296			0.00	0
Total FRS145 SPOT									0.00	0
Total For FRS145									0.00	0
FRS145 On 31/01/2025 Spot Bond			4.68000	127.18415	4.68000	127.15357			0.00	0
Total FRS146 SPOT									0.00	0
Total For FRS146									0.00	0
FRS146 On 31/01/2022 Spot Bond			3.75500	157.65522	3.75500	157.62118			0.00	0
Total FRS147 SPOT									0.00	0
Total For FRS147									0.00	0
FRS147 On 31/03/2028 Spot Bond			5.09000	165.15075	5.09000	165.10912			0.00	0
Total FRS149 SPOT									0.00	0
Total For FRS149									0.00	0
FRS149 On 31/03/2028 Spot Bond			5.13000	164.66364	5.13000	164.62194			0.00	0
Total FRS150 SPOT									0.00	0
Total For FRS150									0.00	0
FRS150 On 31/01/2025 Spot Bond			4.65000	127.37225	4.65000	127.34171			0.00	0
Total FRS151 SPOT									0.00	0
Total For FRS151									0.00	0
FRS151 On 31/03/2028 Spot Bond			4.55000	171.89044	4.55000	171.84958			0.00	0
Total FRS152 SPOT									0.00	0
Total For FRS152									0.00	0
FRS152 On 31/03/2028 Spot Bond			5.14000	5.14000	5.14000	164.50040			0.00	0
Total FRS153 SPOT									0.00	0
Total For FRS153									0.00	0
FRS153 On 20/06/2022 Spot Bond					0.00000	14.19750			0.00	0
Total FRS158 SPOT									0.00	0
Total For FRS158									0.00	0
FRS158 On 06/06/2023 Spot Bond					0.00000	16.11971			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRS159 SPOT									0.00	0
Total For FRS159									0.00	0
FRS16(On 06/06/2024 Spot Bond					0.00000	18.95912			0.00	0
Total FRS160 SPOT									0.00	0
Total For FRS160									0.00	0
FRS16(On 06/06/2025 Spot Bond					0.00000	21.41631			0.00	0
Total FRS161 SPOT									0.00	0
Total For FRS161									0.00	0
FRS16(On 20/06/2022 Spot Bond					0.00000	12.89118			0.00	0
Total FRS162 SPOT									0.00	0
Total For FRS162									0.00	0
FRS16(On 06/06/2023 Spot Bond					0.00000	14.47052			0.00	0
Total FRS163 SPOT									0.00	0
Total For FRS163									0.00	0
FRS16(On 06/06/2024 Spot Bond					0.00000	17.01846			0.00	0
Total FRS164 SPOT									0.00	0
Total For FRS164									0.00	0
FRS16(On 06/06/2025 Spot Bond					0.00000	19.18240			0.00	0
Total FRS165 SPOT									0.00	0
Total For FRS165									0.00	0
FRS16(On 01/08/2022 Spot Bond					0.00000	11.36390			0.00	0
Total FRS167 SPOT									0.00	0
Total For FRS167									0.00	0
FRS16(On 01/08/2022 Spot Bond					0.00000	11.33569			0.00	0
Total FRS168 SPOT									0.00	0
Total For FRS168									0.00	0
FRS16(On 01/08/2021 Spot Bond					0.00000	10.57570			0.00	0
Total FRS169 SPOT									0.00	0
Total For FRS169									0.00	0
FRS17(On 01/08/2022 Spot Bond					0.00000	22.08710			0.00	0
Total FRS170 SPOT									0.00	0
Total For FRS170									0.00	0
FRS17(On 16/10/2022 Spot Bond					0.00000	101.83635			0.00	0
Total FRS171 SPOT									0.00	0
Total For FRS171									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS17: On 16/10/2024 Spot Bond					0.00000	101.95189			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	15.25884			0.00	0
Total FRS175 SPOT									0.00	0
Total For FRS175									0.00	0
FRS17: On 26/01/2024 Spot Bond					0.00000	15.25883			0.00	0
Total FRS176 SPOT									0.00	0
Total For FRS176									0.00	0
FRS17: On 19/07/2024 Spot Bond					0.00000	18.34772			0.00	0
Total FRS177 SPOT									0.00	0
Total For FRS177									0.00	0
FRS18: On 18/09/2023 Spot Bond					0.00000	100.31743			0.00	0
Total FRS180 SPOT									0.00	0
Total For FRS180									0.00	0
FRS18: On 27/09/2025 Spot Bond					0.00000	100.09476			0.00	0
Total FRS182 SPOT									0.00	0
Total For FRS182									0.00	0
FRS18: On 04/10/2021 Spot Bond					0.00000	99.75666			0.00	0
Total FRS183 SPOT									0.00	0
Total For FRS183									0.00	0
FRS18: On 16/11/2023 Spot Bond					0.00000	101.67079			0.00	0
Total FRS184 SPOT									0.00	0
Total For FRS184									0.00	0
FRS18: On 20/11/2019 Spot Bond					0.00000	114.69904			0.00	0
Total FRS185 SPOT									0.00	0
Total For FRS185									0.00	0
FRS18: On 23/01/2024 Spot Bond					0.00000	110.48875			0.00	0
Total FRS186 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 FRS186									0.00	0
FRS187 On 23/01/2024 Spot Bond					0.00000	120.25457			0.00	0
Total FRS187 SPOT									0.00	0
Total For FRS187									0.00	0
FRS188 On 23/01/2024 Spot Bond					0.00000	116.76195			0.00	0
Total FRS188 SPOT									0.00	0
Total For FRS188									0.00	0
FRS189 On 16/03/2020 Spot Bond					0.00000	113.91356			0.00	0
Total FRS190 SPOT									0.00	0
Total For FRS190									0.00	0
FRS191 On 16/03/2020 Spot Bond					0.00000	112.35388			0.00	0
Total FRS191 SPOT									0.00	0
Total For FRS191									0.00	0
FRS192 On 19/03/2020 Spot Bond					0.00000	102.43740			0.00	0
Total FRS192 SPOT									0.00	0
Total For FRS192									0.00	0
FRS193 On 23/03/2020 Spot Bond					0.00000	110.95671			0.00	0
Total FRS193 SPOT									0.00	0
Total For FRS193									0.00	0
FRS194 On 19/06/2026 Spot Bond					0.00000	58.02171			0.00	0
Total FRS194 SPOT									0.00	0
Total For FRS194									0.00	0
FRS195 On 19/06/2026 Spot Bond					0.00000	47.28154			0.00	0
Total FRS195 SPOT									0.00	0
Total For FRS195									0.00	0
FRS196 On 05/08/2024 Spot Bond					0.00000	101.27859			0.00	0
Total FRS197 SPOT									0.00	0
Total For FRS197									0.00	0
FRS198 On 03/08/2020 Spot Bond					0.00000	105.42629			0.00	0
Total FRS198 SPOT									0.00	0
Total For FRS198									0.00	0
FRS199 On 05/08/2025 Spot Bond					0.00000	101.39468			0.00	0
Total FRS199 SPOT									0.00	0
Total For FRS199									0.00	0
FRS200 On 12/08/2025 Spot Bond					0.00000	101.22422			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRS200 SPOT									0.00	0
Total For FRS200									0.00	0
FRS20 On 06/08/2025 Spot Bond					0.00000	100.87204			0.00	0
Total FRS201 SPOT									0.00	0
Total For FRS201									0.00	0
FRS20 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
FRS20 On 04/03/2020 Spot Bond					0.00000	102.49435			0.00	0
Total FRS203 SPOT									0.00	0
Total For FRS203									0.00	0
FRS20 On 11/09/2020 Spot Bond					0.00000	99.33194			0.00	0
Total FRS204 SPOT									0.00	0
Total For FRS204									0.00	0
FRS20 On 15/03/2021 Spot Bond					0.00000	99.25218			0.00	0
Total FRS205 SPOT									0.00	0
Total For FRS205									0.00	0
FRS36 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	299.25809			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	300.47506			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	292.61648			0.00	0
Total FRS43 SPOT									0.00	0
Total For FRS43									0.00	0
FRS46 On 31/01/2022 Spot Bond			3.54500	158.39209	3.54500	158.35878			0.00	0
Total FRS46 SPOT									0.00	0
Total For FRS46									0.00	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.50850			0.00	0
Total FRS49 SPOT									0.00	0
Total For FRS49									0.00	0
FRS51 On 31/01/2022 Spot Bond			3.24500	159.45220	3.24500	159.41995			0.00	0
Total FRS51 SPOT									0.00	0
Total For FRS51									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS62 On 04/11/2026 Spot Bond					0.00000	101.36366			0.00	0
Total FRS62 SPOT									0.00	0
Total For FRS62									0.00	0
FRS64 On 26/01/2042 Spot Bond			4.18500	102.55129	4.18500	102.52798			0.00	0
Total FRS64 SPOT									0.00	0
Total For FRS64									0.00	0
FRS81 On 30/10/2042 Spot Bond			3.84000	76.75873	3.84000	110.03001			0.00	0
Total FRS81 SPOT									0.00	0
Total For FRS81									0.00	0
FRS85 On 31/01/2025 Spot Bond			3.84000	3.84000	3.84000	132.54311			0.00	0
Total FRS85 SPOT									0.00	0
Total For FRS85									0.00	0
FRS87 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	132.34621			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	290.58429			0.00	0
Total FRS90 SPOT									0.00	0
Total For FRS90									0.00	0
FRX19 On 15/11/2019 Spot Bond			7.47300	103.56701	7.47300	103.54600			0.00	0
Total FRX19 SPOT									0.00	0
Total For FRX19									0.00	0
FRX20 On 01/10/2020 Spot Bond			7.56500	101.14152	7.56500	101.12100			0.00	0
Total FRX20 SPOT									0.00	0
Total For FRX20									0.00	0
FRX23 On 28/02/2023 Spot Bond			7.95500	7.95500	7.95500	100.05042		47,730,000,000,000.00	6,000,000,000	2,017
Total FRX23 SPOT								17,730,000,000,000.00	6,000,000,000	2,017
Total For FRX23								17,730,000,000,000.00	6,000,000,000	2,017
FRX24 On 10/12/2024 Spot Bond			8.30000	113.48377	8.30000	113.45856			0.00	0
Total FRX24 SPOT									0.00	0
Total For FRX24									0.00	0
FRX25 On 26/07/2025 Spot Bond			9.29500	103.78492	9.29500	103.75930			0.00	0
Total FRX25 SPOT									0.00	0
Total For FRX25									0.00	0
FRX26 On 01/10/2026 Spot Bond			8.75500	103.86281	8.75500	103.83849			0.00	0
Total FRX26 SPOT									0.00	0
Total For FRX26									0.00	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 FRX26									0.00	0	510
FRX27 On 07/03/2027 Spot Bond			8.82500	108.01279	8.82500	107.98716			0.00	0	2,027
Total FRX27 SPOT									0.00	0	2,027
Total For FRX27									0.00	0	2,027
FRX28 On 26/07/2028 Spot Bond			9.14500	107.65816	9.14500	107.63200			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.40500	103.89257	9.40500	103.86662			0.00	0	10
Total FRX30 SPOT									0.00	0	10
Total For FRX30									0.00	0	10
FRX31 On 21/02/2031 Spot Bond			9.57500	100.55151	9.57500	100.52596			0.00	0	30
Total FRX31 SPOT									0.00	0	30
Total For FRX31									0.00	0	30
FRX32 On 31/03/2032 Spot Bond			9.61500	106.55706	9.61500	106.52972			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.60500	80.92316	10.60500	80.90031			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.01835			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	101.09959			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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS5E1U SPOT									0.00	0
Total For FS5E1U									0.00	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.88007			0.00	0
Total FS6A1 SPOT									0.00	0
Total For FS6A1									0.00	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.29027			0.00	0
Total FS6A2 SPOT									0.00	0
Total For FS6A2									0.00	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.24187			0.00	0
Total FS6A3 SPOT									0.00	0
Total For FS6A3									0.00	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.95850			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
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	103.01464			0.00	0
Total GBL03 SPOT									0.00	0
Total For GBL03									0.00	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.63361			0.00	0
Total GBL04 SPOT									0.00	0
Total For GBL04									0.00	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GH2A1U SPOT									0.00	0
Total For GH2A1U									0.00	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.82675			0.00	0
Total GH31A2 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 GH31A2									0.00	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.83648			0.00	0
Total GH31A3 SPOT									0.00	0
Total For GH31A3									0.00	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.89973			0.00	0
Total GH31B SPOT									0.00	0
Total For GH31B									0.00	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.97748			0.00	0
Total GH31C SPOT									0.00	0
Total For GH31C									0.00	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.02603			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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
GRL35 On 12/06/2029 Spot Bond			4.15000	103.08321	4.15000	103.05981			0.00	0
Total GRL35 SPOT									0.00	0
Total For GRL35									0.00	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.01148			0.00	0 6,000
Total GRT07 SPOT									0.00	0 6,000
Total For GRT07									0.00	0 6,000
GRT11 On 13/05/2021 Spot Bond					0.00000	102.11947			0.00	0
Total GRT11 SPOT									0.00	0
Total For GRT11									0.00	0
GRT12 On 24/06/2020 Spot Bond					0.00000	100.61953			0.00	0
Total GRT12 SPOT									0.00	0
Total For GRT12									0.00	0
GRT13 On 15/04/2020 Spot Bond					0.00000	102.18398			0.00	0
Total GRT13 SPOT									0.00	0
Total For GRT13									0.00	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.67322			0.00	0
Total GRT14 SPOT									0.00	0
Total For GRT14									0.00	0
GRT15 On 15/04/2020 Spot Bond					0.00000	102.10678			0.00	0
Total GRT15 SPOT									0.00	0
Total For GRT15									0.00	0
GRT16 On 17/10/2021 Spot Bond					0.00000	103.16912			0.00	0
Total GRT16 SPOT									0.00	0
Total For GRT16									0.00	0
GRT17 On 17/10/2023 Spot Bond			8.93500	108.69723	8.93500	108.67127			0.00	0
Total GRT17 SPOT									0.00	0
Total For GRT17									0.00	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.67253			0.00	0
Total GRT18 SPOT									0.00	0
Total For GRT18									0.00	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.35007			0.00	0 6,000
Total GRT19 SPOT									0.00	0 6,000
Total For GRT19									0.00	0 6,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.07419			0.00	0
Total GRT20 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 GRT20									0.00	0
GRT21 On 03/04/2024 Spot Bond			9.84500	99.74201	9.84500	99.71582			0.00	0
Total GRT21 SPOT									0.00	0
Total For GRT21									0.00	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.79643			0.00	0
Total GRT22 SPOT									0.00	0
Total For GRT22									0.00	0
GRT23 On 16/10/2024 Spot Bond					0.00000	102.05488			0.00	0
Total GRT23 SPOT									0.00	0
Total For GRT23									0.00	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.50234			0.00	0
Total GRT24G SPOT									0.00	0
Total For GRT24G									0.00	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.60649			0.00	1,500,000,000 500
Total GRT25G SPOT									0.00	1,500,000,000 500
Total For GRT25G									0.00	1,500,000,000 500
GRT26 On 09/03/2028 Spot Bond					0.00000	101.83701			0.00	0
Total GRT26G SPOT									0.00	0
Total For GRT26G									0.00	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.19063			0.00	0
Total GRT27 SPOT									0.00	0
Total For GRT27									0.00	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.46262			0.00	0
Total GRT28 SPOT									0.00	0
Total For GRT28									0.00	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.47387			0.00	0
Total GRT29 SPOT									0.00	0
Total For GRT29									0.00	0
GRT30 On 10/12/2025 Spot Bond					0.00000	100.92036			0.00	0
Total GRT30 SPOT									0.00	0
Total For GRT30									0.00	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.77630			0.00	0
Total GRT31 SPOT									0.00	0
Total For GRT31									0.00	0
GRT32 On 18/04/2024 Spot Bond					0.00000	101.73511			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total GRT32 SPOT									0.00	0
Total For GRT32									0.00	0
GRT33 On 18/04/2026 Spot Bond					0.00000	101.77795			0.00	0
Total GRT33 SPOT									0.00	0
Total For GRT33									0.00	0
GRT34 On 18/04/2029 Spot Bond					0.00000	101.84140			0.00	0
Total GRT34 SPOT									0.00	0
Total For GRT34									0.00	0
GRT36 On 27/06/2024 Spot Bond					0.00000	100.08486			0.00	0
Total GRT36 SPOT									0.00	0
Total For GRT36									0.00	0
GRT38 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRT38 SPOT									0.00	0
Total For GRT38									0.00	0
GRT39 On 30/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRT39 SPOT									0.00	0
Total For GRT39									0.00	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRX01U SPOT									0.00	0
Total For GRX01U									0.00	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRX02U SPOT									0.00	0
Total For GRX02U									0.00	0
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
H7T3U On 02/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total H7T3U SPOT									0.00	0
Total For H7T3U									0.00	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total H8T1U SPOT									0.00	0
Total For H8T1U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
HC2T3 On 05/10/2019 Spot Bond					0.00000	99.87701			0.00	0
Total HC2T3 SPOT									0.00	0
Total For HC2T3									0.00	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.73332			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	101.42133			0.00	0
Total HILB04 SPOT									0.00	0
Total For HILB04									0.00	0
HILB06 On 11/07/2020 Spot Bond					0.00000	99.77549			0.00	0
Total HILB06 SPOT									0.00	0
Total For HILB06									0.00	0
HILB07 On 11/07/2021 Spot Bond					0.00000	99.77261			0.00	0
Total HILB07 SPOT									0.00	0
Total For HILB07									0.00	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.17227			0.00	0
Total HILB08 SPOT									0.00	0
Total For HILB08									0.00	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.02241			0.00	0
Total HILB09 SPOT									0.00	0
Total For HILB09									0.00	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.52186			0.00	0
Total HILB10 SPOT									0.00	0
Total For HILB10									0.00	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.35742			0.00	0
Total HILB11 SPOT									0.00	0
Total For HILB11									0.00	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.35541			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	110.34200	10.00000	110.31300			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	101.11986			0.00	0
Total HPF06 SPOT									0.00	0
Total For HPF06									0.00	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.02256			0.00	0
Total HPF11 SPOT									0.00	0
Total For HPF11									0.00	0
HPF12 On 31/03/2024 Spot Bond					0.00000	100.02150			0.00	0
Total HPF12 SPOT									0.00	0
Total For HPF12									0.00	0
HWAY2 On 31/07/2020 Spot Bond			7.50500	103.42094	7.50500	103.40023			0.00	0
Total HWAY20 SPOT									0.00	0
Total For HWAY20									0.00	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	57.28674	100.00000	57.16063			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	295.05565	3.85000	294.99107			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	294.63765			0.00	0
Total HWAY24 SPOT									0.00	0
Total For HWAY24									0.00	0
HWAY3 On 28/02/2033 Spot Bond			4.39000	78.67798	4.39000	95.61089			0.00	0
Total HWAY33 SPOT									0.00	0
Total For HWAY33									0.00	0
HWAY3 On 31/07/2034 Spot Bond			10.71000	90.82615	10.71000	90.80039		64,260,000,000.00	6,000,000,000	6,690
Total HWAY34 SPOT								4,260,000,000.00	6,000,000,000	6,690
Total For HWAY34								4,260,000,000.00	6,000,000,000	6,690
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.62812	100.00000	10.60471		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 HWAY34/R208 SPOT									0.00	0
Total For HWAY34/R208									0.00	0
HWAY3 On 31/07/2035 Spot Bond			10.70500	90.57323	10.70500	90.54756			0.00	0 2,500
Total HWAY35 SPOT									0.00	0 2,500
Total For HWAY35									0.00	0 2,500
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.62781	100.00000	10.60441			0.00	0
Total HWAY35/R209 SPOT									0.00	0
Total For HWAY35/R209									0.00	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total HWF10U SPOT									0.00	0
Total For HWF10U									0.00	0
HWF11 On 15/07/2022 Spot Bond					0.00000	101.87476			0.00	800,000,000 15,400
Total HWF11 SPOT									0.00	800,000,000 15,400
Total For HWF11									0.00	800,000,000 15,400
HWF12 On 29/07/2022 Spot Bond					0.00000	101.56876			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	110.34200	10.00000	110.31300			0.00	0
Total HWY023/R197 SPOT									0.00	0
Total For HWY023/R197									0.00	0
I2025 On 31/01/2025 Spot Bond			3.24000	136.57924	3.23000	136.61960		718,308,000,000,000.00	221,700,000,000	353,472
Total I2025 SPOT								18,308,000,000,000.00	221,700,000,000	353,472
Total For I2025								18,308,000,000,000.00	221,700,000,000	353,472
I2029 On 31/03/2029 Spot Bond			3.42000	101.42269	3.42000	101.40166		88,920,000,000,000.00	26,000,000,000	61,696
Total I2029 SPOT								18,920,000,000,000.00	26,000,000,000	61,696
Total For I2029								18,920,000,000,000.00	26,000,000,000	61,696
I2033 On 28/02/2033 Spot Bond			3.56000	101.62271	3.56000	101.60116		264,152,000,000,000.00	74,200,000,000	98,663
Total I2033 SPOT								14,152,000,000,000.00	74,200,000,000	98,663
Total For I2033								14,152,000,000,000.00	74,200,000,000	98,663
I2038 On 31/01/2038 Spot Bond			3.58000	119.64086	3.58500	119.52957		508,862,918,400,000.00	142,140,480,000	205,519
Total I2038 SPOT								18,862,918,400,000.00	142,140,480,000	205,519
Total For I2038								18,862,918,400,000.00	142,140,480,000	205,519
I2046 On 31/03/2046 Spot Bond			3.60500	110.90241	3.60500	110.87886		235,406,500,000,000.00	65,300,000,000	177,194
Total I2046 SPOT								15,406,500,000,000.00	65,300,000,000	177,194
Total For I2046								15,406,500,000,000.00	65,300,000,000	177,194

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
I2050	On	31/12/2050	Spot Bond			3.63000	115.19514	3.63000	115.17064			522,170,884,818,000.00	143,848,728,600 257,491	
Total I2050 SPOT												2,170,884,818,000.00	143,848,728,600	257,491
Total For I2050												2,170,884,818,000.00	143,848,728,600	257,491
IB105U	On	20/07/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB105U SPOT												0.00	0	
Total For IB105U												0.00	0	
IB107U	On	08/09/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB107U SPOT												0.00	0	
Total For IB107U												0.00	0	
IB121U	On	28/12/2023	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB121U SPOT												0.00	0	
Total For IB121U												0.00	0	
IB122U	On	17/01/2023	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB122U SPOT												0.00	0	
Total For IB122U												0.00	0	
IB125U	On	27/02/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB125U SPOT												0.00	0	
Total For IB125U												0.00	0	
IB126U	On	06/03/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB126U SPOT												0.00	0	
Total For IB126U												0.00	0	
IBL02U	On	24/05/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IBL02U SPOT												0.00	0	
Total For IBL02U												0.00	0	
IBL100	On	24/05/2020	Spot Bond					0.00000	100.82196			0.00	0	
Total IBL100 SPOT												0.00	0	
Total For IBL100												0.00	0	
IBL101	On	24/05/2022	Spot Bond			8.41000	8.41000	8.41000	104.73548			0.00	0	
Total IBL101 SPOT												0.00	0	
Total For IBL101												0.00	0	
IBL102	On	24/05/2022	Spot Bond					0.00000	101.19574			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	101.79440			0.00	0	
Total IBL104 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 IBL104									0.00	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.61275			0.00	0
Total IBL106 SPOT									0.00	0
Total For IBL106									0.00	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.89758			0.00	0
Total IBL108 SPOT									0.00	0
Total For IBL108									0.00	0
IBL109 On 07/12/2023 Spot Bond			3.92000	294.29797	3.92000	294.23301			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	100.55215			0.00	0
Total IBL110 SPOT									0.00	0
Total For IBL110									0.00	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.16346			0.00	0
Total IBL112 SPOT									0.00	0
Total For IBL112									0.00	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.91616			0.00	0
Total IBL113 SPOT									0.00	0
Total For IBL113									0.00	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.27875			0.00	0
Total IBL114 SPOT									0.00	0
Total For IBL114									0.00	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.94163			0.00	0
Total IBL115 SPOT									0.00	0
Total For IBL115									0.00	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.24326			0.00	0
Total IBL116 SPOT									0.00	0
Total For IBL116									0.00	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.52222			0.00	0
Total IBL118 SPOT									0.00	0
Total For IBL118									0.00	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.05066			0.00	0
Total IBL119 SPOT									0.00	0
Total For IBL119									0.00	0
IBL120 On 12/10/2020 Spot Bond					0.00000	101.83634			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IBL120 SPOT									0.00	0
Total For IBL120									0.00	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.23647			0.00	0
Total IBL123 SPOT									0.00	0
Total For IBL123									0.00	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.09798			0.00	0
Total IBL124 SPOT									0.00	0
Total For IBL124									0.00	0
IBL127 On 02/04/2020 Spot Bond					0.00000	99.97985			0.00	0
Total IBL127 SPOT									0.00	0
Total For IBL127									0.00	0
IBL128 On 11/04/2022 Spot Bond					0.00000	101.90084			0.00	0
Total IBL128 SPOT									0.00	0
Total For IBL128									0.00	0
IBL129 On 30/05/2022 Spot Bond					0.00000	100.96017			0.00	0
Total IBL129 SPOT									0.00	0
Total For IBL129									0.00	0
IBL130 On 22/07/2022 Spot Bond					0.00000	101.85308			0.00	0
Total IBL130 SPOT									0.00	0
Total For IBL130									0.00	0
IBL131 On 07/08/2020 Spot Bond					0.00000	101.15935			0.00	0
Total IBL131 SPOT									0.00	0
Total For IBL131									0.00	0
IBL132 On 12/08/2024 Spot Bond					0.00000	101.14372			0.00	0
Total IBL132 SPOT									0.00	0
Total For IBL132									0.00	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.42319			0.00	0
Total IBL133 SPOT									0.00	0
Total For IBL133									0.00	0
IBL36 On 31/01/2022 Spot Bond			3.29500	3.29500	3.29500	159.24248			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	110.34200	10.00000	110.31300			0.00	0
Total IBL43/JIBAR SPOT									0.00	0
Total For IBL43/JIBAR									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IBL46 On 15/01/2020 Spot Bond			8.25000	101.22270	8.25000	101.20036			0.00	0
Total IBL46 SPOT									0.00	0
Total For IBL46									0.00	0
IBL50 On 02/08/2020 Spot Bond			8.01000	102.35167	8.01000	102.32983			0.00	0
Total IBL50 SPOT									0.00	0
Total For IBL50									0.00	0
IBL60 On 17/02/2024 Spot Bond			9.05500	105.51751	9.05500	105.49213			0.00	0
Total IBL60 SPOT									0.00	0
Total For IBL60									0.00	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.82759			0.00	0
Total IBL65 SPOT									0.00	0
Total For IBL65									0.00	0
IBL67 On 31/01/2022 Spot Bond			3.39500	158.92106	3.39500	158.88827			0.00	0
Total IBL67 SPOT									0.00	0
Total For IBL67									0.00	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.43624			0.00	0
Total IBL75 SPOT									0.00	0
Total For IBL75									0.00	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.72254			0.00	0
Total IBL77 SPOT									0.00	0
Total For IBL77									0.00	0
IBL78 On 25/11/2022 Spot Bond			9.14500	105.90855	9.14500	105.88283			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	102.07758			0.00	0
Total IBL86 SPOT									0.00	0
Total For IBL86									0.00	0
IBL88 On 20/05/2021 Spot Bond			7.99000	107.26843	7.99000	107.24559			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	37.74777	100.00000	37.66467			0.00	0
Total IBL88/R208 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 IBL88/R208									0.00	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.90018			0.00	0
Total IBL89 SPOT									0.00	0
Total For IBL89									0.00	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.93586			0.00	0
Total IBL92 SPOT									0.00	0
Total For IBL92									0.00	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.58450			0.00	0
Total IBL95 SPOT									0.00	0
Total For IBL95									0.00	0
IBL97 On 03/10/2019 Spot Bond					0.00000	99.95707			0.00	0
Total IBL97 SPOT									0.00	0
Total For IBL97									0.00	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.65128			0.00	0
Total IBL98 SPOT									0.00	0
Total For IBL98									0.00	0
IBL99 On 21/10/2019 Spot Bond			8.83500	104.02160	8.83500	103.99654			0.00	0
Total IBL99 SPOT									0.00	0
Total For IBL99									0.00	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IDC01U SPOT									0.00	0
Total For IDC01U									0.00	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.09115	100.00000	10.06893			0.00	0
Total IDC02U SPOT									0.00	0
Total For IDC02U									0.00	0
IDCG03 On 22/10/2020 Spot Bond			8.04000	104.00388	8.04000	103.98148			0.00	0
Total IDCG03 SPOT									0.00	0
Total For IDCG03									0.00	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.94723			0.00	0
Total IDCG05 SPOT									0.00	0
Total For IDCG05									0.00	0
IDCG06 On 24/11/2024 Spot Bond			9.14500	105.01050	9.14500	104.98499			0.00	0 10,882
Total IDCG06 SPOT									0.00	0 10,882
Total For IDCG06									0.00	0 10,882
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.33156			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IDCG07 SPOT									0.00	0
Total For IDCG07									0.00	0
IDCG07 On 13/05/2030 Spot Bond			11.48500	103.05322	11.48500	102.99161			0.00	0
Total IDCG08 SPOT									0.00	0
Total For IDCG08									0.00	0
IDCG08 On 05/12/2019 Spot Bond					0.00000	100.77083			0.00	0
Total IDCG09 SPOT									0.00	0
Total For IDCG09									0.00	0
IDCG09 On 05/12/2021 Spot Bond					0.00000	100.61799			0.00	0
Total IDCG10 SPOT									0.00	0
Total For IDCG10									0.00	0
IDCG10 On 05/12/2026 Spot Bond			9.64500	109.36556	9.64500	109.33742			0.00	0 6,000
Total IDCG11 SPOT									0.00	0 6,000
Total For IDCG11									0.00	0 6,000
IDCG11 On 26/04/2021 Spot Bond					0.00000	102.05849			0.00	0 950
Total IDCG12 SPOT									0.00	0 950
Total For IDCG12									0.00	0 950
IDCG12 On 26/04/2023 Spot Bond					0.00000	102.31558			0.00	0
Total IDCG13 SPOT									0.00	0
Total For IDCG13									0.00	0
IDCG13 On 12/11/2021 Spot Bond					0.00000	101.12939			0.00	0
Total IDCG14 SPOT									0.00	0
Total For IDCG14									0.00	0
IDCG14 On 12/11/2023 Spot Bond					0.00000	101.59883			0.00	0
Total IDCG15 SPOT									0.00	0
Total For IDCG15									0.00	0
IDCG15 On 12/11/2025 Spot Bond					0.00000	102.39367			0.00	0
Total IDCG16 SPOT									0.00	0
Total For IDCG16									0.00	0
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.27654			0.00	0 10,000
Total IDCG17 SPOT									0.00	0 10,000
Total For IDCG17									0.00	0 10,000
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.42956			0.00	0
Total IDCG18 SPOT									0.00	0
Total For IDCG18									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IDCG1E On 12/03/2024 Spot Bond					0.00000	100.44752			0.00	0
Total IDCG19 SPOT									0.00	0
Total For IDCG19									0.00	0
IDCP0E On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.82147			0.00	0
Total IDCP06 SPOT									0.00	0
Total For IDCP06									0.00	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.35397			0.00	0
Total IDCP07 SPOT									0.00	0
Total For IDCP07									0.00	0
IDCP1L 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	5.56695	100.00000	5.55463			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			8.54500	103.41588	8.54500	103.39224			0.00	0
Total IFC01 SPOT									0.00	0
Total For IFC01									0.00	0
IFC02 On 14/04/2021 Spot Bond			8.15000	104.95936	8.15000	104.93646			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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IN385U SPOT									0.00	0
Total For IN385U									0.00	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN395U SPOT									0.00	0
Total For IN395U									0.00	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN396U SPOT									0.00	0
Total For IN396U									0.00	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN399U SPOT									0.00	0
Total For IN399U									0.00	0
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN402U SPOT									0.00	0
Total For IN402U									0.00	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN403U SPOT									0.00	0
Total For IN403U									0.00	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN404U SPOT									0.00	0
Total For IN404U									0.00	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN405U SPOT									0.00	0
Total For IN405U									0.00	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN406U SPOT									0.00	0
Total For IN406U									0.00	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN407U SPOT									0.00	0
Total For IN407U									0.00	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 19,264
Total IN409U SPOT									0.00	0 19,264
Total For IN409U									0.00	0 19,264
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN415U SPOT									0.00	0
Total For IN415U									0.00	0
ING196 On 30/06/2027 Spot Bond					0.00000	70.07395			0.00	0
Total ING196 SPOT									0.00	0
Total For ING196									0.00	0
ING211 On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			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	100.70005			0.00	0
Total ING362 SPOT									0.00	0
Total For ING362									0.00	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.40856			0.00	0
Total ING371 SPOT									0.00	0
Total For ING371									0.00	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.51049			0.00	0
Total ING375 SPOT									0.00	0
Total For ING375									0.00	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.74807			0.00	0
Total ING383 SPOT									0.00	0
Total For ING383									0.00	0
ING384 On 30/09/2020 Spot Bond					0.00000	89.11648			0.00	0
Total ING384 SPOT									0.00	0
Total For ING384									0.00	0
ING394 On 31/01/2020 Spot Bond					0.00000	101.34193			0.00	0
Total ING394 SPOT									0.00	0
Total For ING394									0.00	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.71538			0.00	0
Total INLV01 SPOT									0.00	0
Total For INLV01									0.00	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.96129			0.00	0
Total INLV02 SPOT									0.00	0
Total For INLV02									0.00	0
INLV03 On 11/02/2021 Spot Bond					0.00000	103.25303			0.00	0
Total INLV03 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 INLV03									0.00	0
INLV04 On 11/02/2021 Spot Bond			10.29000	104.84372	10.29000	104.81513			0.00	0
Total INLV04 SPOT									0.00	0
Total For INLV04									0.00	0
INLV05 On 22/03/2023 Spot Bond					0.00000	103.56308			0.00	0
Total INLV05 SPOT									0.00	0
Total For INLV05									0.00	0
IPC26U On 08/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IPC26U SPOT									0.00	0
Total For IPC26U									0.00	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			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	100.63806			0.00	0
Total IPF13 SPOT									0.00	0
Total For IPF13									0.00	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.50576			0.00	0
Total IPF15 SPOT									0.00	0
Total For IPF15									0.00	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.33984			0.00	0
Total IPF16 SPOT									0.00	0
Total For IPF16									0.00	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.18473			0.00	0
Total IPF17 SPOT									0.00	0
Total For IPF17									0.00	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.18688			0.00	0
Total IPF18 SPOT									0.00	0
Total For IPF18									0.00	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.18903			0.00	0
Total IPF19 SPOT									0.00	0
Total For IPF19									0.00	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.32413			0.00	0
Total IPF20 SPOT									0.00	0
Total For IPF20									0.00	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.99907			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IPF21 SPOT									0.00	0
Total For IPF21									0.00	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.35955			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	101.34816			0.00	0
Total IPF24 SPOT									0.00	0
Total For IPF24									0.00	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.86773			0.00	0
Total IPF25 SPOT									0.00	0
Total For IPF25									0.00	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.18386			0.00	0
Total IPF26 SPOT									0.00	0
Total For IPF26									0.00	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.19721			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	100.13636			0.00	0
Total IPF30 SPOT									0.00	0
Total For IPF30									0.00	0
IPF31 On 25/03/2026 Spot Bond					0.00000	100.53395			0.00	0
Total IPF31 SPOT									0.00	0
Total For IPF31									0.00	0
IPF32 On 01/07/2026 Spot Bond					0.00000	99.99983			0.00	0
Total IPF32 SPOT									0.00	0
Total For IPF32									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IPFC25 On 25/10/2019 Spot Bond					0.00000	101.36559			0.00	0
Total IPFC25 SPOT									0.00	0
Total For IPFC25									0.00	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IPL8/JIBAR SPOT									0.00	0
Total For IPL8/JIBAR									0.00	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.46868	2.75000	100.46122			0.00	0
Total IV017/R212 SPOT									0.00	0
Total For IV017/R212									0.00	0
IV019 On 31/03/2028 Spot Bond			6.70000	146.78283	6.70000	146.73960			0.00	0
Total IV019 SPOT									0.00	0
Total For IV019									0.00	0
IV026 On 27/09/2019 Spot Bond					0.00000	0.00000			0.00	0
Total IV026 SPOT									0.00	0
Total For IV026									0.00	0
IV030 On 31/01/2025 Spot Bond			5.23000	5.23000	5.23000	123.75965			0.00	0
Total IV030 SPOT									0.00	0
Total For IV030									0.00	0
IV030A On 31/01/2025 Spot Bond			5.23000	5.23000	5.23000	123.75965			0.00	0
Total IV030A SPOT									0.00	0
Total For IV030A									0.00	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.54102			0.00	0
Total IV031 SPOT									0.00	0
Total For IV031									0.00	0
IV033 On 11/02/2021 Spot Bond					0.00000	103.11279			0.00	0
Total IV033 SPOT									0.00	0
Total For IV033									0.00	0
IV034 On 11/02/2021 Spot Bond			10.19000	104.55713	10.19000	104.52889			0.00	0
Total IV034 SPOT									0.00	0
Total For IV034									0.00	0
IV035 On 07/04/2022 Spot Bond					0.00000	105.92072			0.00	1,000,000,000
Total IV035 SPOT									0.00	1,000,000,000
Total For IV035									0.00	1,000,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	106.12458			0.00	0
Total IV036 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 IV036									0.00	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.24130			0.00	0
Total IV038 SPOT									0.00	0
Total For IV038									0.00	0
IV039 On 31/01/2022 Spot Bond			5.49500	5.49500	5.49500	151.67063			0.00	0
Total IV039 SPOT									0.00	0
Total For IV039									0.00	0
IV040 On 29/09/2021 Spot Bond					0.00000	104.11565			0.00	0
Total IV040 SPOT									0.00	0
Total For IV040									0.00	0
IV041 On 29/09/2021 Spot Bond			10.54000	102.60636	10.54000	102.57741			0.00	0
Total IV041 SPOT									0.00	0
Total For IV041									0.00	0
IV042 On 18/11/2021 Spot Bond					0.00000	106.05639			0.00	0
Total IV042 SPOT									0.00	0
Total For IV042									0.00	0
IV043 On 21/11/2021 Spot Bond			10.43000	10.43000	10.43000	108.36411			0.00	0
Total IV043 SPOT									0.00	0
Total For IV043									0.00	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.87243			0.00	0
Total IV044 SPOT									0.00	0
Total For IV044									0.00	0
IV045 On 31/01/2022 Spot Bond			4.44500	155.26381	4.44500	155.22742			0.00	0
Total IV045 SPOT									0.00	0
Total For IV045									0.00	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.36762			0.00	1,500,000,000
Total IV046 SPOT									0.00	1,500,000,000
Total For IV046									0.00	1,500,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	100.24333			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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
IV19A On 31/03/2028 Spot Bond			5.40000	161.41826	5.40000	161.37620			0.00	0
Total IV19A SPOT									0.00	0
Total For IV19A									0.00	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0
Total IVA698 SPOT									0.00	0
Total For IVA698									0.00	0
IVA961 On 10/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.72650			0.00	0
Total IVA961 SPOT									0.00	0
Total For IVA961									0.00	0
IVA962 On 17/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.59032			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	99.45450			0.00	0
Total IVA963 SPOT									0.00	0
Total For IVA963									0.00	0
IVA964 On 31/10/2019 Spot Bond			7.25000	7.25000	7.25000	99.30959			0.00	0
Total IVA964 SPOT									0.00	0
Total For IVA964									0.00	0
IVA965 On 07/11/2019 Spot Bond			7.25000	7.25000	7.25000	99.17266			0.00	0
Total IVA965 SPOT									0.00	0
Total For IVA965									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IVA966 On 14/11/2019 Spot Bond			7.25000	7.25000	7.25000	99.03609			0.00	0
Total IVA966 SPOT									0.00	0
Total For IVA966									0.00	0
IVA969 On 05/12/2019 Spot Bond			7.35000	7.35000	7.35000	98.61000			0.00	0
Total IVA969 SPOT									0.00	0
Total For IVA969									0.00	0
IVA970 On 12/12/2019 Spot Bond			7.35000	7.35000	7.35000	98.47313			0.00	0
Total IVA970 SPOT									0.00	0
Total For IVA970									0.00	0
IVA975 On 07/01/2020 Spot Bond			7.45000	7.45000	7.45000	97.94096			0.00	0
Total IVA975 SPOT									0.00	0
Total For IVA975									0.00	0
IVA977 On 14/01/2020 Spot Bond			7.45000	7.45000	7.45000	97.80410			0.00	0
Total IVA977 SPOT									0.00	0
Total For IVA977									0.00	0
IVA978 On 16/01/2020 Spot Bond			7.45000	7.45000	7.45000	97.76506			0.00	0
Total IVA978 SPOT									0.00	0
Total For IVA978									0.00	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			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	100.02221			0.00	0
Total IVC034 SPOT									0.00	0
Total For IVC034									0.00	0
IVC040 On 24/07/2021 Spot Bond			8.06000	103.88948	8.06000	103.86717			0.00	0
Total IVC040 SPOT									0.00	0
Total For IVC040									0.00	0
IVC049 On 21/11/2019 Spot Bond					0.00000	100.99384			0.00	0
Total IVC049 SPOT									0.00	0
Total For IVC049									0.00	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.28619			0.00	0
Total IVC055 SPOT									0.00	0
Total For IVC055									0.00	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.39698			0.00	0
Total IVC063 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 IVC063									0.00	0
IVC092 On 24/11/2019 Spot Bond					0.00000	100.89981			0.00	0
Total IVC092 SPOT									0.00	0
Total For IVC092									0.00	0
IVC094 On 06/12/2021 Spot Bond			8.91000	107.12247	8.91000	107.09696			0.00	0
Total IVC094 SPOT									0.00	0
Total For IVC094									0.00	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.02366			0.00	0
Total IVC097 SPOT									0.00	0
Total For IVC097									0.00	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.65382			0.00	0
Total IVC102 SPOT									0.00	0
Total For IVC102									0.00	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.02407			0.00	0
Total IVC103 SPOT									0.00	0
Total For IVC103									0.00	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.54269			0.00	0
Total IVC105 SPOT									0.00	0
Total For IVC105									0.00	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.44120			0.00	0
Total IVC106 SPOT									0.00	0
Total For IVC106									0.00	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.02380			0.00	0
Total IVC107 SPOT									0.00	0
Total For IVC107									0.00	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.86556			0.00	0
Total IVC109 SPOT									0.00	0
Total For IVC109									0.00	0
IVC110 On 19/05/2021 Spot Bond			8.56000	105.39644	8.56000	105.37243			0.00	0
Total IVC110 SPOT									0.00	0
Total For IVC110									0.00	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.99508			0.00	0
Total IVC111 SPOT									0.00	0
Total For IVC111									0.00	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.37767			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IVC114 SPOT									0.00	0
Total For IVC114									0.00	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.18136			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	102.52321			0.00	0
Total IVC133 SPOT									0.00	0
Total For IVC133									0.00	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.49985			0.00	0
Total IVC134 SPOT									0.00	0
Total For IVC134									0.00	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.70784			0.00	0
Total IVC135 SPOT									0.00	0
Total For IVC135									0.00	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.60740			0.00	0
Total IVC136 SPOT									0.00	0
Total For IVC136									0.00	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.83832			0.00	0
Total IVC137 SPOT									0.00	0
Total For IVC137									0.00	0
IVC140 On 18/10/2021 Spot Bond					0.00000	102.05079			0.00	0
Total IVC140 SPOT									0.00	0
Total For IVC140									0.00	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.66529			0.00	0
Total IVC144 SPOT									0.00	0
Total For IVC144									0.00	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.57217			0.00	0
Total IVC145 SPOT									0.00	0
Total For IVC145									0.00	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.64036			0.00	0
Total IVC146 SPOT									0.00	0
Total For IVC146									0.00	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.18264			0.00	0
Total IVC147 SPOT									0.00	0
Total For IVC147									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IVC148 On 13/12/2021 Spot Bond					0.00000	100.45315			0.00	0
Total IVC148 SPOT									0.00	0
Total For IVC148									0.00	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.45073			0.00	0
Total IVC149 SPOT									0.00	0
Total For IVC149									0.00	0
IVC152 On 15/12/2024 Spot Bond					0.00000	100.43753			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	101.26310			0.00	0
Total IVC154 SPOT									0.00	0
Total For IVC154									0.00	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVC155 SPOT									0.00	0
Total For IVC155									0.00	0
IVC156 On 22/04/2021 Spot Bond					0.00000	101.63222			0.00	0
Total IVC156 SPOT									0.00	0
Total For IVC156									0.00	0
IVC157 On 27/02/2020 Spot Bond					0.00000	100.74263			0.00	0
Total IVC157 SPOT									0.00	0
Total For IVC157									0.00	0
IVC158 On 02/04/2020 Spot Bond					0.00000	99.97971			0.00	0
Total IVC158 SPOT									0.00	0
Total For IVC158									0.00	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.01847			0.00	0
Total IVC159 SPOT									0.00	0
Total For IVC159									0.00	0
IVC160 On 05/04/2020 Spot Bond					0.00000	99.87543			0.00	0
Total IVC160 SPOT									0.00	0
Total For IVC160									0.00	0
IVC161 On 09/05/2020 Spot Bond					0.00000	101.23609			0.00	0
Total IVC161 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 IVC161									0.00	0
IVC162 On 21/05/2020 Spot Bond					0.00000	101.00111			0.00	0
Total IVC162 SPOT									0.00	0
Total For IVC162									0.00	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.34371			0.00	0
Total IVC163 SPOT									0.00	0
Total For IVC163									0.00	0
IVC165 On 20/09/2020 Spot Bond					0.00000	100.24253			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
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	100.67466			0.00	0 45,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IVF407 SPOT									0.00	0 45,000
Total For IVF407									0.00	0 45,000
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVF68U SPOT									0.00	0
Total For IVF68U									0.00	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVF69U SPOT									0.00	0
Total For IVF69U									0.00	0
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVF70U SPOT									0.00	0
Total For IVF70U									0.00	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVF71U SPOT									0.00	0
Total For IVF71U									0.00	0
JAS02 On 31/01/2020 Spot Bond					0.00000	101.72119			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	100.30531			0.00	0
Total JPM002 SPOT									0.00	0
Total For JPM002									0.00	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.02353			0.00	0
Total KAP006 SPOT									0.00	0
Total For KAP006									0.00	0
KAP007 On 26/10/2021 Spot Bond			8.26500	108.09008	8.26500	108.06617			0.00	0
Total KAP007 SPOT									0.00	0
Total For KAP007									0.00	0
KAP008 On 28/11/2019 Spot Bond					0.00000	100.90217			0.00	0
Total KAP008 SPOT									0.00	0
Total For KAP008									0.00	0
KAP009 On 24/05/2020 Spot Bond					0.00000	100.87553			0.00	0
Total KAP009 SPOT									0.00	0
Total For KAP009									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
KAP01 On 15/09/2020 Spot Bond					0.00000	100.63344			0.00	0
Total KAP010 SPOT									0.00	0
Total For KAP010									0.00	0
KAP01 On 01/12/2022 Spot Bond					0.00000	100.70853			0.00	0
Total KAP012 SPOT									0.00	0
Total For KAP012									0.00	0
KAP01 On 24/05/2022 Spot Bond					0.00000	100.83176			0.00	0
Total KAP013 SPOT									0.00	0
Total For KAP013									0.00	0
KAP01 On 19/07/2024 Spot Bond					0.00000	101.76266			0.00	0
Total KAP014 SPOT									0.00	0
Total For KAP014									0.00	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.94917			0.00	0
Total KAP11 SPOT									0.00	0
Total For KAP11									0.00	0
KSB00 On 05/08/2020 Spot Bond					0.00000	102.36447			0.00	0
Total KSB009 SPOT									0.00	0
Total For KSB009									0.00	0
KW01 On 31/10/2027 Spot Bond			9.63500	120.32315	9.63500	120.29238			0.00	0
Total KW01 SPOT									0.00	0
Total For KW01									0.00	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.52145			0.00	0
Total LBK08 SPOT									0.00	0
Total For LBK08									0.00	0
LBK08 On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total LBK08/JIBAR SPOT									0.00	0
Total For LBK08/JIBAR									0.00	0
LBK11 On 28/11/2019 Spot Bond			8.06000	103.50717	8.06000	103.48461			0.00	0
Total LBK11 SPOT									0.00	0
Total For LBK11									0.00	0
LBK11 On 28/11/2019 Spot Bond			9.62000	103.25874	9.62000	103.23194			0.00	0
Total LBK11/R207 SPOT									0.00	0
Total For LBK11/R207									0.00	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.93469	9.71000	100.90885			0.00	0
Total LBK12U 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 LBK12U									0.00	0
LBK15 On 12/10/2021 Spot Bond					0.00000	105.53979			0.00	0
Total LBK15 SPOT									0.00	0
Total For LBK15									0.00	0
LBK16 On 30/11/2019 Spot Bond					0.00000	100.95004			0.00	0
Total LBK16 SPOT									0.00	0
Total For LBK16									0.00	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.52723			0.00	0
Total LBK17 SPOT									0.00	0
Total For LBK17									0.00	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.43579			0.00	0
Total LBK18 SPOT									0.00	0
Total For LBK18									0.00	0
LBK20 On 08/06/2022 Spot Bond			8.59500	106.98207	8.59500	106.95748			0.00	0 2,500
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	101.18718			0.00	0 450
Total LBK22 SPOT									0.00	0 450
Total For LBK22									0.00	0 450
LBK23 On 05/09/2022 Spot Bond					0.00000	102.77493			0.00	0 500
Total LBK23 SPOT									0.00	0 500
Total For LBK23									0.00	0 500
LBK24 On 10/10/2024 Spot Bond			8.96500	105.04514	8.96500	105.01996			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	100.58299			0.00	0
Total LBK26 SPOT									0.00	0
Total For LBK26									0.00	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.54187			0.00	0
Total LBK27 SPOT									0.00	0
Total For LBK27									0.00	0
LBK28 On 15/05/2028 Spot Bond			10.13500	106.42870	10.13500	106.40011			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			8.72000	106.15764	8.72000	106.13289			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total LBK29 SPOT									0.00	0
Total For LBK29									0.00	0
LBK30 On 20/09/2021 Spot Bond					0.00000	100.24923			0.00	0
Total LBK30 SPOT									0.00	0
Total For LBK30									0.00	0
LBK31 On 20/09/2023 Spot Bond					0.00000	100.86878			0.00	0
Total LBK31 SPOT									0.00	0
Total For LBK31									0.00	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.31175			0.00	0
Total LBK32 SPOT									0.00	0
Total For LBK32									0.00	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.16335			0.00	0
Total LBK33 SPOT									0.00	0
Total For LBK33									0.00	0
LBK35 On 26/03/2024 Spot Bond					0.00000	100.02520			0.00	0
Total LBK35 SPOT									0.00	0
Total For LBK35									0.00	0
LBK36 On 25/06/2020 Spot Bond					0.00000	100.12917			0.00	0
Total LBK36 SPOT									0.00	0
Total For LBK36									0.00	0
LBK37 On 25/06/2024 Spot Bond					0.00000	100.14032			0.00	0
Total LBK37 SPOT									0.00	0
Total For LBK37									0.00	0
LGL04 On 14/08/2020 Spot Bond			7.64000	102.45967	7.64000	102.43879			0.00	0 580
Total LGL04 SPOT									0.00	0 580
Total For LGL04									0.00	0 580
LGL05 On 12/12/2021 Spot Bond					0.00000	101.28464			0.00	0
Total LGL05 SPOT									0.00	0
Total For LGL05									0.00	0
LGL06 On 04/10/2022 Spot Bond			8.99500	103.05831	8.99500	103.03353			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	101.88587			0.00	0
Total LGL07 SPOT									0.00	0
Total For LGL07									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
LGL08 On 28/02/2023 Spot Bond					0.00000	103.51473			0.00	0
Total LGL08 SPOT									0.00	0
Total For LGL08									0.00	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.86170			0.00	1,500,000,000
Total LGL09 SPOT									0.00	1,500,000,000
Total For LGL09									0.00	1,500,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.84135			0.00	0
Total LGL10 SPOT									0.00	0
Total For LGL10									0.00	0
LHC11L 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
LHC12L On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total LHC12U SPOT									0.00	0
Total For LHC12U									0.00	0
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
LHL19 On 14/11/2019 Spot Bond			12.59000	105.58397	12.59000	105.54810			0.00	0
Total LHL19 SPOT									0.00	0
Total For LHL19									0.00	0
LHL26 On 13/11/2020 Spot Bond					0.00000	101.73000			0.00	0
Total LHL26 SPOT									0.00	0
Total For LHL26									0.00	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.53097			0.00	0
Total LHL27 SPOT									0.00	0
Total For LHL27									0.00	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.71617			0.00	0
Total LHL28 SPOT									0.00	0
Total For LHL28									0.00	0
LOM01 On 25/11/2019 Spot Bond					0.00000	101.40765			0.00	0
Total LOM01 SPOT									0.00	0
Total For LOM01									0.00	0
LOM02 On 30/01/2024 Spot Bond					0.00000	101.86816			0.00	0
Total LOM02 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 LOM02									0.00	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.98750			0.00	0
Total LRFA2 SPOT									0.00	0
Total For LRFA2									0.00	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.15020			0.00	0
Total LRFB2 SPOT									0.00	0
Total For LRFB2									0.00	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.11656			0.00	0
Total LRFC2 SPOT									0.00	0
Total For LRFC2									0.00	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	101.21661			0.00	0
Total MAQ129 SPOT									0.00	0
Total For MAQ129									0.00	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.47324			0.00	0
Total MAQ131 SPOT									0.00	0
Total For MAQ131									0.00	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.36036			0.00	0
Total MAQ132 SPOT									0.00	0
Total For MAQ132									0.00	0
MAQ14 On 14/10/2019 Spot Bond					0.00000	99.74063			0.00	0
Total MAQ148 SPOT									0.00	0
Total For MAQ148									0.00	0
MAQ15 On 28/11/2019 Spot Bond					0.00000	98.87214			0.00	0
Total MAQ153 SPOT									0.00	0
Total For MAQ153									0.00	0
MAQ15 On 30/09/2019 Spot Bond					0.00000	0.00000			0.00	0
Total MAQ156 SPOT									0.00	0
Total For MAQ156									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 09/10/2019 Spot Bond					0.00000	99.85222			0.00	0
Total MAQ158 SPOT									0.00	0
Total For MAQ158									0.00	0
MAQ15 On 18/10/2019 Spot Bond					0.00000	99.69150			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total MAQ159 SPOT									0.00	0
Total For MAQ159									0.00	0
MAQ16 On 21/10/2019 Spot Bond					0.00000	99.63143			0.00	0
Total MAQ160 SPOT									0.00	0
Total For MAQ160									0.00	0
MAQ16 On 25/10/2019 Spot Bond					0.00000	99.55861			0.00	0
Total MAQ161 SPOT									0.00	0
Total For MAQ161									0.00	0
MAQ16 On 31/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total MAQ162 SPOT									0.00	0
Total For MAQ162									0.00	0
MBF05: On 28/09/2019 Spot Bond					0.00000	0.00000			0.00	0
Total MBF053 SPOT									0.00	0
Total For MBF053									0.00	0
MBF05: On 27/03/2020 Spot Bond					0.00000	100.35328			0.00	0
Total MBF055 SPOT									0.00	0
Total For MBF055									0.00	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.95655			0.00	0
Total MBF057 SPOT									0.00	0
Total For MBF057									0.00	0
MBF05: On 21/05/2021 Spot Bond					0.00000	101.17787			0.00	0
Total MBF059 SPOT									0.00	0
Total For MBF059									0.00	0
MBF06 On 17/08/2021 Spot Bond					0.00000	100.94400			0.00	0
Total MBF061 SPOT									0.00	0
Total For MBF061									0.00	0
MBF06: On 07/06/2020 Spot Bond					0.00000	100.46732			0.00	0
Total MBF062 SPOT									0.00	0
Total For MBF062									0.00	0
MBF06: On 07/06/2022 Spot Bond					0.00000	100.48400			0.00	0
Total MBF063 SPOT									0.00	0
Total For MBF063									0.00	0
MBF06: On 30/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		950,000,000,000.00	99,500,000,000	50,000
Total MBF064 SPOT								50,000,000,000,000.00	99,500,000,000	50,000
Total For MBF064								50,000,000,000,000.00	99,500,000,000	50,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
MBF06: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			802,900,000,000,000.00	348,029,000,000 150,000
Total MBF065 SPOT									12,900,000,000,000.00	348,029,000,000 150,000
Total For MBF065									12,900,000,000,000.00	348,029,000,000 150,000
MBP03: On 11/04/2020 Spot Bond					0.00000	99.79136			0.00	0
Total MBP036 SPOT									0.00	0
Total For MBP036									0.00	0
MBP03: On 26/05/2020 Spot Bond					0.00000	100.80215			0.00	0
Total MBP037 SPOT									0.00	0
Total For MBP037									0.00	0
MBP03: On 02/11/2022 Spot Bond					0.00000	101.35414			0.00	0
Total MBP038 SPOT									0.00	0
Total For MBP038									0.00	0
MBP03: On 23/02/2021 Spot Bond					0.00000	100.86231			0.00	0
Total MBP039 SPOT									0.00	0
Total For MBP039									0.00	0
MBP04: On 23/02/2023 Spot Bond					0.00000	100.87813			0.00	0
Total MBP040 SPOT									0.00	0
Total For MBP040									0.00	0
MBP04: On 13/04/2021 Spot Bond					0.00000	101.75212			0.00	0
Total MBP041 SPOT									0.00	0
Total For MBP041									0.00	0
MBP04: On 26/04/2021 Spot Bond					0.00000	101.47257			0.00	0
Total MBP042 SPOT									0.00	0
Total For MBP042									0.00	0
MBP04: On 27/07/2023 Spot Bond					0.00000	101.41791			0.00	0
Total MBP043 SPOT									0.00	0
Total For MBP043									0.00	0
MBP04: On 27/09/2021 Spot Bond					0.00000	100.08059			0.00	0
Total MBP044 SPOT									0.00	0
Total For MBP044									0.00	0
MBP04: On 27/09/2023 Spot Bond					0.00000	100.08166			0.00	0
Total MBP045 SPOT									0.00	0
Total For MBP045									0.00	0
MBP04: On 26/02/2022 Spot Bond					0.00000	100.89664			0.00	500,000,000 500
Total MBP046 SPOT									0.00	500,000,000 500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For MBP046									0.00	500,000,000	500
MBP04 On 26/02/2024 Spot Bond					0.00000	100.79714			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.08061			0.00	0	
Total MBP048 SPOT									0.00	0	
Total For MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.08168			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.85800			0.00	0	
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MIIL03 On 28/08/2023 Spot Bond					0.00000	112.62589			0.00	0	
Total MIIL03 SPOT									0.00	0	
Total For MIIL03									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			8.12500	103.02623	8.12500	103.00368			0.00	0	400
Total MMIG02 SPOT									0.00	0	400
Total For MMIG02									0.00	0	400
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.95721			0.00	0	
Total MMIG03 SPOT									0.00	0	
Total For MMIG03									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			11.09500	11.09500	11.09500	102.37206			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			9.39500	105.08275	9.39500	105.05654			0.00	0	1,050
Total MMIG05 SPOT									0.00	0	1,050
Total For MMIG05									0.00	0	1,050
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.89838			0.00	0	430
Total MMIG06 SPOT									0.00	0	430
Total For MMIG06									0.00	0	430
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.31039			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	112.70788			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total MQB003 SPOT									0.00	0
Total For MQB003									0.00	0
MTN06 On 13/07/2020 Spot Bond					0.00000	102.55074			0.00	0
Total MTN06 SPOT									0.00	0
Total For MTN06									0.00	0
MTN07 On 13/07/2022 Spot Bond					0.00000	103.54549			0.00	0
Total MTN07 SPOT									0.00	0
Total For MTN07									0.00	0
MTN08 On 11/10/2020 Spot Bond					0.00000	100.53395			0.00	0
Total MTN08 SPOT									0.00	0
Total For MTN08									0.00	0
MTN09 On 11/10/2022 Spot Bond					0.00000	100.83472			0.00	0
Total MTN09 SPOT									0.00	0
Total For MTN09									0.00	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.59025			0.00	0
Total MTN10 SPOT									0.00	0
Total For MTN10									0.00	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.01193			0.00	0
Total MTN11 SPOT									0.00	0
Total For MTN11									0.00	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.32788			0.00	0 8,000
Total MTN12 SPOT									0.00	0 8,000
Total For MTN12									0.00	0 8,000
MTN13 On 04/06/2025 Spot Bond					0.00000	100.66130			0.00	0
Total MTN13 SPOT									0.00	0
Total For MTN13									0.00	0
MTN14 On 10/05/2022 Spot Bond					0.00000	101.15674			0.00	0
Total MTN14 SPOT									0.00	0
Total For MTN14									0.00	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.18380			0.00	0
Total MTN15 SPOT									0.00	0
Total For MTN15									0.00	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.73312			0.00	0
Total MTN16 SPOT									0.00	0
Total For MTN16									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
MTN17 On 30/05/2024 Spot Bond					0.00000	100.75380			0.00	0
Total MTN17 SPOT									0.00	0
Total For MTN17									0.00	0
MTN18 On 30/05/2026 Spot Bond					0.00000	100.77782			0.00	0
Total MTN18 SPOT									0.00	0
Total For MTN18									0.00	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.66083			0.00	0
Total MTN19 SPOT									0.00	0
Total For MTN19									0.00	0
MTN20 On 07/09/2026 Spot Bond					0.00000	100.67954			0.00	0
Total MTN20 SPOT									0.00	0
Total For MTN20									0.00	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.19624			0.00	0
Total MTNC20 SPOT									0.00	0
Total For MTNC20									0.00	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.60807			0.00	0
Total MTNC21 SPOT									0.00	0
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	101.03450			0.00	0
Total MWAR01 SPOT									0.00	0
Total For MWAR01									0.00	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.97856			0.00	0
Total MWAR02 SPOT									0.00	0
Total For MWAR02									0.00	0
MWAR(On 22/11/2021 Spot Bond					0.00000	100.96781			0.00	0
Total MWAR03 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 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	100.40553			0.00	0
Total N6B26 SPOT									0.00	0
Total For N6B26									0.00	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.42992			0.00	0
Total N6C26 SPOT									0.00	0
Total For N6C26									0.00	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.41793			0.00	0
Total N6D26 SPOT									0.00	0
Total For N6D26									0.00	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.27122			0.00	0
Total N6E26 SPOT									0.00	0
Total For N6E26									0.00	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.32110			0.00	0
Total N6F26 SPOT									0.00	0
Total For N6F26									0.00	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.58952			0.00	0
Total N6G26 SPOT									0.00	0
Total For N6G26									0.00	0
N7A20 On 20/03/2020 Spot Bond					0.00000	100.23629			0.00	0
Total N7A20 SPOT									0.00	0
Total For N7A20									0.00	0
N7B25 On 20/12/2021 Spot Bond					0.00000	100.24865			0.00	0
Total N7B25 SPOT									0.00	0
Total For N7B25									0.00	0
N7C25 On 20/03/2022 Spot Bond					0.00000	100.29191			0.00	0
Total N7C25 SPOT									0.00	0
Total For N7C25									0.00	0
N7D25 On 20/03/2022 Spot Bond					0.00000	100.32861			0.00	0
Total N7D25 SPOT									0.00	0
Total For N7D25									0.00	0
N7E25 On 20/03/2022 Spot Bond					0.00000	100.36228			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total N7E25 SPOT									0.00	0
Total For N7E25									0.00	0
NAM01 On 19/11/2022 Spot Bond			8.51500	102.34792	8.51500	102.32473			0.00	0
Total NAM01 SPOT									0.00	0
Total For NAM01									0.00	0
NAM02 On 29/06/2020 Spot Bond			7.53000	103.92896	7.53000	103.90797			0.00	0
Total NAM02 SPOT									0.00	0
Total For NAM02									0.00	0
NAM03 On 01/08/2023 Spot Bond			8.99500	105.05854	8.99500	105.03342			0.00	0
Total NAM03 SPOT									0.00	0
Total For NAM03									0.00	0
NAM04 On 01/08/2026 Spot Bond			10.09500	103.75510	10.09500	103.72734			0.00	0
Total NAM04 SPOT									0.00	0
Total For NAM04									0.00	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.71209			0.00	0
Total NBG01G SPOT									0.00	0
Total For NBG01G									0.00	0
NBG02 On 30/04/2024 Spot Bond					0.00000	101.41454			0.00	0
Total NBG02G SPOT									0.00	0
Total For NBG02G									0.00	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.43339			0.00	0
Total NBG03G SPOT									0.00	0
Total For NBG03G									0.00	0
NBK11 On 28/11/2020 Spot Bond			7.71500	104.36777	7.71500	104.34630			0.00	0
Total NBK11A SPOT									0.00	0
Total For NBK11A									0.00	0
NBK12 On 19/03/2021 Spot Bond			7.68000	102.64190	7.68000	102.62065			0.00	0
Total NBK12A SPOT									0.00	0
Total For NBK12A									0.00	0
NBK12 On 19/03/2021 Spot Bond			9.38000	100.32792	9.38000	100.30265			0.00	0
Total NBK12A/R208 SPOT									0.00	0
Total For NBK12A/R208									0.00	0
NBK13 On 19/03/2024 Spot Bond			8.79500	103.73229	8.79500	103.70776			0.00	0
Total NBK13A SPOT									0.00	0
Total For NBK13A									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NBK14, On 25/06/2021 Spot Bond			7.61000	105.16648	7.61000	105.14502			0.00	0
Total NBK14A SPOT									0.00	0
Total For NBK14A									0.00	0
NBK15, On 11/02/2022 Spot Bond			7.86000	103.19223	7.86000	103.17061			0.00	0
Total NBK15A SPOT									0.00	0
Total For NBK15A									0.00	0
NBK16, On 12/02/2025 Spot Bond			8.74500	104.21287	8.74500	104.18864			0.00	0
Total NBK16A SPOT									0.00	0
Total For NBK16A									0.00	0
NBK17, On 22/04/2026 Spot Bond			8.83500	109.88018	8.83500	109.85422			0.00	0
Total NBK17A SPOT									0.00	0
Total For NBK17A									0.00	0
NBK18, On 01/06/2020 Spot Bond			8.48000	103.58419	8.48000	103.56069			0.00	0
Total NBK18A SPOT									0.00	0
Total For NBK18A									0.00	0
NBK19, On 01/06/2022 Spot Bond			8.39000	106.14737	8.39000	106.12354			0.00	0
Total NBK19A SPOT									0.00	0
Total For NBK19A									0.00	0
NBK20, On 01/06/2026 Spot Bond			9.09500	109.67579	9.09500	109.64914			0.00	0
Total NBK20A SPOT									0.00	0
Total For NBK20A									0.00	0
NBK20I On 25/06/2021 Spot Bond					0.00000	100.29223			0.00	0
Total NBK20B SPOT									0.00	0
Total For NBK20B									0.00	0
NBK21, On 21/07/2027 Spot Bond			9.85500	106.22934	9.85500	106.20158			0.00	0
Total NBK21A SPOT									0.00	0
Total For NBK21A									0.00	0
NBK22, On 19/11/2022 Spot Bond			8.37500	108.28569	8.37500	108.26155			0.00	0
Total NBK22A SPOT									0.00	0
Total For NBK22A									0.00	0
NBK23, On 19/11/2025 Spot Bond			9.36500	109.97766	9.36500	109.95031			0.00	0
Total NBK23A SPOT									0.00	0
Total For NBK23A									0.00	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.22153			0.00	0
Total NBK23B 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 NBK23B									0.00	0
NBK24/ On 19/11/2027 Spot Bond			9.44500	112.34301	9.44500	112.31484			0.00	0 1,000
Total NBK24A SPOT									0.00	0 1,000
Total For NBK24A									0.00	0 1,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.16331			0.00	0
Total NBK24B SPOT									0.00	0
Total For NBK24B									0.00	0
NBK25/ On 17/02/2023 Spot Bond			8.69500	8.69500	8.69500	106.92916			0.00	0
Total NBK25A SPOT									0.00	0
Total For NBK25A									0.00	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.89797			0.00	0
Total NBK25B SPOT									0.00	0
Total For NBK25B									0.00	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	19.49791	100.00000	19.45499			0.00	0
Total NBK26A SPOT									0.00	0
Total For NBK26A									0.00	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.86263			0.00	0
Total NBK26B SPOT									0.00	0
Total For NBK26B									0.00	0
NBK27/ On 10/05/2026 Spot Bond			9.65500	111.54989	9.65500	111.52131			0.00	0
Total NBK27A SPOT									0.00	0
Total For NBK27A									0.00	0
NBK28/ On 02/08/2023 Spot Bond			8.33500	107.03899	8.33500	107.01525			0.00	0
Total NBK28A SPOT									0.00	0
Total For NBK28A									0.00	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.48622			0.00	0
Total NBK28B SPOT									0.00	0
Total For NBK28B									0.00	0
NBK29/ On 31/07/2026 Spot Bond			9.09500	108.80358	9.09500	108.77729			0.00	0
Total NBK29A SPOT									0.00	0
Total For NBK29A									0.00	0
NBK30/ On 20/02/2024 Spot Bond			8.33000	105.68922	8.33000	105.66578			0.00	0
Total NBK30A SPOT									0.00	0
Total For NBK30A									0.00	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.91588			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NBK30B SPOT									0.00	0
Total For NBK30B									0.00	0
NBK31 On 09/11/2023 Spot Bond			8.36500	107.28480	8.36500	107.26091			0.00	0
Total NBK31A SPOT									0.00	0
Total For NBK31A									0.00	0
NBK31 On 17/02/2023 Spot Bond					0.00000	101.05342			0.00	0
Total NBK31B SPOT									0.00	0
Total For NBK31B									0.00	0
NBK34 On 10/05/2021 Spot Bond					0.00000	102.21648			0.00	0
Total NBK34B SPOT									0.00	0
Total For NBK34B									0.00	0
NBK35 On 10/05/2023 Spot Bond					0.00000	102.89861			0.00	0
Total NBK35B SPOT									0.00	0
Total For NBK35B									0.00	0
NBK36 On 10/05/2026 Spot Bond					0.00000	105.55017			0.00	0
Total NBK36B SPOT									0.00	0
Total For NBK36B									0.00	0
NBK38 On 02/08/2021 Spot Bond					0.00000	102.65679			0.00	0
Total NBK38B SPOT									0.00	0
Total For NBK38B									0.00	0
NBK4 On 28/10/2024 Spot Bond			10.87000	10.87000	10.87000	59.23996			0.00	0
Total NBK4 SPOT									0.00	0
Total For NBK4									0.00	0
NBK40 On 31/07/2026 Spot Bond					0.00000	105.84127			0.00	0
Total NBK40B SPOT									0.00	0
Total For NBK40B									0.00	0
NBK41 On 20/02/2020 Spot Bond					0.00000	101.24923			0.00	0
Total NBK41B SPOT									0.00	0
Total For NBK41B									0.00	0
NBK42 On 21/02/2022 Spot Bond					0.00000	101.90841			0.00	0
Total NBK42B SPOT									0.00	0
Total For NBK42B									0.00	0
NBK43 On 20/02/2024 Spot Bond					0.00000	103.06449			0.00	0
Total NBK43B SPOT									0.00	0
Total For NBK43B									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NBK44I On 15/02/2021 Spot Bond					0.00000	101.22921			0.00	0
Total NBK44B SPOT									0.00	0
Total For NBK44B									0.00	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.96291			0.00	0
Total NBK45B SPOT									0.00	0
Total For NBK45B									0.00	0
NBK46I On 15/08/2025 Spot Bond					0.00000	102.26035			0.00	0
Total NBK46B SPOT									0.00	0
Total For NBK46B									0.00	0
NBK47I On 15/02/2028 Spot Bond					0.00000	102.91099			0.00	0
Total NBK47B SPOT									0.00	0
Total For NBK47B									0.00	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.10240			0.00	0
Total NBK48B SPOT									0.00	0
Total For NBK48B									0.00	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.48397			0.00	0
Total NBK49B SPOT									0.00	0
Total For NBK49B									0.00	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.53739			0.00	0
Total NBK50B SPOT									0.00	0
Total For NBK50B									0.00	0
NBK51I On 21/02/2022 Spot Bond					0.00000	100.91161			0.00	0
Total NBK51B SPOT									0.00	0
Total For NBK51B									0.00	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.96938			0.00	0
Total NBK52B SPOT									0.00	0
Total For NBK52B									0.00	0
NBK53I On 21/02/2026 Spot Bond					0.00000	101.33638			0.00	0
Total NBK53B SPOT									0.00	0
Total For NBK53B									0.00	0
NBK54I On 21/02/2029 Spot Bond					0.00000	100.96806			0.00	0
Total NBK54B SPOT									0.00	0
Total For NBK54B									0.00	0
NBK7B On 19/04/2020 Spot Bond					0.00000	102.51325			0.00	0
Total NBK7B 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 NBK7B									0.00	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.34287			0.00	0
Total NBKB55 SPOT									0.00	0
Total For NBKB55									0.00	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.36605			0.00	0
Total NBKB56 SPOT									0.00	0
Total For NBKB56									0.00	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.38419			0.00	0
Total NBKB57 SPOT									0.00	0
Total For NBKB57									0.00	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.41077			0.00	0
Total NBKB58 SPOT									0.00	0
Total For NBKB58									0.00	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.26845			0.00	0
Total NCLN82 SPOT									0.00	0
Total For NCLN82									0.00	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NCLN82/JIBAR SPOT									0.00	0
Total For NCLN82/JIBAR									0.00	0
NCLN8 On 20/03/2024 Spot Bond			10.04000	102.53206	10.04000	102.50447			0.00	0 240
Total NCLN83 SPOT									0.00	0 240
Total For NCLN83									0.00	0 240
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.26697			0.00	0
Total NCLN84 SPOT									0.00	0
Total For NCLN84									0.00	0
NCLN8 On 20/03/2024 Spot Bond			10.07500	101.80177	10.07500	101.77428			0.00	0
Total NCLN85 SPOT									0.00	0
Total For NCLN85									0.00	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.26845			0.00	0
Total NCLN87 SPOT									0.00	0
Total For NCLN87									0.00	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.27069			0.00	0
Total NCLN90 SPOT									0.00	0
Total For NCLN90									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.27363			0.00	0
Total NCLN91 SPOT									0.00	0
Total For NCLN91									0.00	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.23967			0.00	0
Total NCLN94 SPOT									0.00	0
Total For NCLN94									0.00	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.76875			0.00	0
Total NDAL01 SPOT									0.00	0
Total For NDAL01									0.00	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED01U SPOT									0.00	0
Total For NED01U									0.00	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED02U SPOT									0.00	0
Total For NED02U									0.00	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED03U SPOT									0.00	0
Total For NED03U									0.00	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED04U SPOT									0.00	0
Total For NED04U									0.00	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED05U SPOT									0.00	0
Total For NED05U									0.00	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED06U SPOT									0.00	0
Total For NED06U									0.00	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED07U SPOT									0.00	0
Total For NED07U									0.00	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED08U SPOT									0.00	0
Total For NED08U									0.00	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED09U 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 NED09U									0.00	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED10U SPOT									0.00	0
Total For NED10U									0.00	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED11U SPOT									0.00	0
Total For NED11U									0.00	0
NED17 On 14/10/2019 Spot Bond					0.00000	102.09719			0.00	0
Total NED17 SPOT									0.00	0
Total For NED17									0.00	0
NED18 On 16/01/2020 Spot Bond					0.00000	102.07178			0.00	0
Total NED18 SPOT									0.00	0
Total For NED18									0.00	0
NED19 On 01/07/2020 Spot Bond					0.00000	101.73311			0.00	0
Total NED19 SPOT									0.00	0
Total For NED19									0.00	0
NED20 On 01/07/2020 Spot Bond			8.69000	104.66589	8.69000	104.64170			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	107.89863			0.00	0
Total NEDT1A SPOT									0.00	0
Total For NEDT1A									0.00	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	108.15595			0.00	200,000,000 200
Total NEDT1B SPOT									0.00	200,000,000 200
Total For NEDT1B									0.00	200,000,000 200
NET52 On 23/01/2020 Spot Bond					0.00000	101.55445			0.00	0
Total NET52 SPOT									0.00	0
Total For NET52									0.00	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.29830			0.00	0
Total NGL01 SPOT									0.00	0
Total For NGL01									0.00	0
NGL02 On 15/03/2022 Spot Bond					0.00000	105.28555			0.00	3,000,000,000 1,000
Total NGL02 SPOT									0.00	3,000,000,000 1,000
Total For NGL02									0.00	3,000,000,000 1,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.04997			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NGL03 SPOT									0.00	0
Total For NGL03									0.00	0
NGL04 On 20/03/2023 Spot Bond					0.00000	104.25109			0.00	0 30
Total NGL04 SPOT									0.00	0 30
Total For NGL04									0.00	0 30
NGL05 On 26/07/2023 Spot Bond					0.00000	103.11999			0.00	0
Total NGL05 SPOT									0.00	0
Total For NGL05									0.00	0
NGL06 On 01/12/2023 Spot Bond					0.00000	101.01890			0.00	0
Total NGL06 SPOT									0.00	0
Total For NGL06									0.00	0
NGL07 On 09/04/2024 Spot Bond					0.00000	102.17665			0.00	0
Total NGL07 SPOT									0.00	0
Total For NGL07									0.00	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	104.37348			0.00	0
Total NGLT1A SPOT									0.00	0
Total For NGLT1A									0.00	0
NGLT1/ On 20/10/2023 Spot Bond					0.00000	102.24935			0.00	0
Total NGLT1B SPOT									0.00	0
Total For NGLT1B									0.00	0
NGT10: On 25/03/2024 Spot Bond					0.00000	100.53117			0.00	0
Total NGT103 SPOT									0.00	0
Total For NGT103									0.00	0
NGT10: On 15/01/2025 Spot Bond					0.00000	103.34152			0.00	0
Total NGT104 SPOT									0.00	0
Total For NGT104									0.00	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			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	105.20752	13.50000	105.17017			0.00	0
Total NHM002 SPOT									0.00	0
Total For NHM002									0.00	0
NHM00 On 16/04/2021 Spot Bond					0.00000	102.17680			0.00	0
Total NHM006 SPOT									0.00	0
Total For NHM006									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NHM00 On 16/04/2022 Spot Bond					0.00000	102.28144			0.00	0
Total NHM007 SPOT									0.00	0
Total For NHM007									0.00	0
NHM00 On 26/04/2020 Spot Bond					0.00000	101.70585			0.00	0
Total NHM008 SPOT									0.00	0
Total For NHM008									0.00	0
NHM00 On 26/04/2022 Spot Bond					0.00000	101.95211			0.00	0
Total NHM009 SPOT									0.00	0
Total For NHM009									0.00	0
NHM01 On 24/05/2020 Spot Bond					0.00000	100.91933			0.00	0
Total NHM010 SPOT									0.00	0
Total For NHM010									0.00	0
NHM01 On 24/05/2022 Spot Bond					0.00000	101.05071			0.00	0
Total NHM011 SPOT									0.00	0
Total For NHM011									0.00	0
NHM01 On 13/06/2022 Spot Bond					0.00000	100.52567			0.00	0
Total NHM012 SPOT									0.00	0
Total For NHM012									0.00	0
NHM01 On 09/09/2020 Spot Bond					0.00000	100.56207			0.00	0
Total NHM013 SPOT									0.00	0
Total For NHM013									0.00	0
NI202 On 07/12/2033 Spot Bond			4.52000	4.52000	4.52000	207.98918			0.00	0
Total NI202 SPOT									0.00	0
Total For NI202									0.00	0
NI210 On 31/03/2028 Spot Bond			4.11000	4.11000	4.11000	177.57433			0.00	0
Total NI210 SPOT									0.00	0
Total For NI210									0.00	0
NI25 On 31/01/2025 Spot Bond			3.98500	3.98500	3.98500	131.59453			0.00	0
Total NI25 SPOT									0.00	0
Total For NI25									0.00	0
NI29 On 31/03/2029 Spot Bond			4.27000	4.27000	4.27000	94.33776			0.00	0
Total NI29 SPOT									0.00	0
Total For NI29									0.00	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NI33 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For NI33									0.00	0
NI38 On 31/01/2038 Spot Bond			4.73500	4.73500	4.73500	101.57212			0.00	0
Total NI38 SPOT									0.00	0
Total For NI38									0.00	0
NILB11 On 31/01/2025 Spot Bond			4.09000	4.09000	4.09000	130.91243			0.00	0
Total NILB11 SPOT									0.00	0
Total For NILB11									0.00	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0
Total NILB12 SPOT									0.00	0
Total For NILB12									0.00	0
NILB13 On 31/01/2025 Spot Bond			4.48000	4.48000	4.48000	128.41385			0.00	0
Total NILB13 SPOT									0.00	0
Total For NILB13									0.00	0
NILB14 On 31/03/2028 Spot Bond			4.58000	4.58000	4.58000	171.46698			0.00	0
Total NILB14 SPOT									0.00	0
Total For NILB14									0.00	0
NILB15 On 31/03/2028 Spot Bond			4.96000	166.74528	4.96000	166.70380			0.00	0
Total NILB15 SPOT									0.00	0
Total For NILB15									0.00	0
NILB17 On 31/01/2038 Spot Bond			4.45000	105.72564	4.45000	105.70087			0.00	0
Total NILB17 SPOT									0.00	0
Total For NILB17									0.00	0
NMP20 On 24/07/2020 Spot Bond			7.44000	103.23301	7.44000	103.21251			0.00	0
Total NMP20N SPOT									0.00	0
Total For NMP20N									0.00	0
NN010 On 01/10/2020 Spot Bond					0.00000	99.99995			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	100.17329			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	100.33440			0.00	0
Total NN013 SPOT									0.00	0
Total For NN013									0.00	0
NN014 On 10/09/2024 Spot Bond					0.00000	100.01380			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NN014 SPOT									0.00	0
Total For NN014									0.00	0
NN02 On 24/07/2023 Spot Bond					0.00000	108.58850			0.00	0
Total NN02 SPOT									0.00	0
Total For NN02									0.00	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.94249			0.00	0
Total NN03 SPOT									0.00	0
Total For NN03									0.00	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.97856			0.00	0
Total NN04 SPOT									0.00	0
Total For NN04									0.00	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.45876			0.00	0
Total NN05 SPOT									0.00	0
Total For NN05									0.00	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.47409			0.00	0
Total NN06 SPOT									0.00	0
Total For NN06									0.00	0
NN08 On 28/05/2020 Spot Bond					0.00000	102.04090			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	96.92996			0.00	0
Total NNF02 SPOT									0.00	0
Total For NNF02									0.00	0
NNF03 On 01/08/2022 Spot Bond					0.00000	96.92996			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	97.84543			0.00	0
Total NNF04 SPOT									0.00	0
Total For NNF04									0.00	0
NNF05 On 21/02/2020 Spot Bond					0.00000	101.22150			0.00	0
Total NNF05 SPOT									0.00	0
Total For NNF05									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NNF06 On 12/09/2024 Spot Bond					0.00000	0.00000			0.00	0
Total NNF06 SPOT									0.00	0
Total For NNF06									0.00	0
NNF07 On 20/09/2020 Spot Bond					0.00000	101.46360			0.00	0
Total NNF07 SPOT									0.00	0
Total For NNF07									0.00	0
NNF08 On 22/09/2020 Spot Bond					0.00000	101.33570			0.00	0
Total NNF08 SPOT									0.00	0
Total For NNF08									0.00	0
NQ1A1 On 22/05/2020 Spot Bond			9.07500	9.07500	9.07500	101.96513			0.00	0
Total NQ1A10 SPOT									0.00	0
Total For NQ1A10									0.00	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.03455			0.00	0
Total NQ1A24 SPOT									0.00	0
Total For NQ1A24									0.00	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.96136			0.00	0
Total NQ1A25 SPOT									0.00	0
Total For NQ1A25									0.00	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.96252			0.00	0
Total NQ1A27 SPOT									0.00	0
Total For NQ1A27									0.00	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.92452			0.00	0
Total NQ1A28 SPOT									0.00	0
Total For NQ1A28									0.00	0
NQ1B1 On 22/05/2020 Spot Bond			8.27000	8.27000	8.27000	102.61179			0.00	0
Total NQ1B10 SPOT									0.00	0
Total For NQ1B10									0.00	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.95931			0.00	0
Total NQ1B17 SPOT									0.00	0
Total For NQ1B17									0.00	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.00578			0.00	0
Total NQ1B20 SPOT									0.00	0
Total For NQ1B20									0.00	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.97867			0.00	0
Total NQ1B21 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 NQ1B21									0.00	0
NQ1C1 On 22/05/2020 Spot Bond			8.47000	8.47000	8.47000	102.63198			0.00	0
Total NQ1C10 SPOT									0.00	0
Total For NQ1C10									0.00	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.00583			0.00	0
Total NQ1C17 SPOT									0.00	0
Total For NQ1C17									0.00	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.11391			0.00	0
Total NQF1D5 SPOT									0.00	0
Total For NQF1D5									0.00	0
NRA02: On 31/10/2022 Spot Bond			8.19000	115.99764	8.19000	115.97234			0.00	0
Total NRA022 SPOT									0.00	0
Total For NRA022									0.00	0
NRA02: On 31/05/2023 Spot Bond			4.05000	186.52671	4.05000	186.48487			0.00	0
Total NRA023 SPOT									0.00	0
Total For NRA023									0.00	0
NRA02: On 30/11/2028 Spot Bond			10.34500	115.22203	10.34500	115.19028			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	16.17543	100.00000	16.13963			0.00	0
Total NRA028/R186 SPOT									0.00	0
Total For NRA028/R186									0.00	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NSN97U SPOT									0.00	0
Total For NSN97U									0.00	0
NTC19 On 27/07/2020 Spot Bond					0.00000	101.94850			0.00	0
Total NTC19 SPOT									0.00	0
Total For NTC19									0.00	0
NTC20 On 27/07/2020 Spot Bond					0.00000	101.94108			0.00	0
Total NTC20 SPOT									0.00	0
Total For NTC20									0.00	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.25742			0.00	0
Total NTC21 SPOT									0.00	0
Total For NTC21									0.00	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.61038			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NTC22 SPOT									0.00	0
Total For NTC22									0.00	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.87891			0.00	0
Total NTC23 SPOT									0.00	0
Total For NTC23									0.00	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.02167			0.00	0
Total NTC24 SPOT									0.00	0
Total For NTC24									0.00	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.49882			0.00	0
Total NTC25 SPOT									0.00	0
Total For NTC25									0.00	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.58210			0.00	0
Total NTC26 SPOT									0.00	0
Total For NTC26									0.00	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.98835			0.00	0
Total OMI01 SPOT									0.00	0
Total For OMI01									0.00	0
OML02 On 27/11/2019 Spot Bond					0.00000	101.06003			0.00	0
Total OML02 SPOT									0.00	0
Total For OML02									0.00	0
OML03 On 27/11/2019 Spot Bond			7.66500	103.41138	7.66500	103.38992			0.00	0
Total OML03 SPOT									0.00	0
Total For OML03									0.00	0
OML04 On 19/03/2020 Spot Bond					0.00000	100.67127			0.00	0
Total OML04 SPOT									0.00	0
Total For OML04									0.00	0
OML05 On 19/03/2020 Spot Bond			8.13500	8.13500	8.13500	101.05127			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			8.99500	103.23244	8.99500	103.20750			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			10.19500	103.50727	10.19500	103.47899			0.00	0 1,000
Total OML07 SPOT									0.00	0 1,000
Total For OML07									0.00	0 1,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
OML08 On 14/09/2020 Spot Bond					0.00000	101.19365			0.00	0
Total OML08 SPOT									0.00	0
Total For OML08									0.00	0
OML09 On 14/09/2022 Spot Bond			8.99500	105.37073	8.99500	105.34527			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			10.29500	105.15745	10.29500	105.12845			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	100.58132			0.00	0
Total OML11 SPOT									0.00	0
Total For OML11									0.00	0
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBAJ1U SPOT									0.00	0
Total For PBAJ1U									0.00	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBAV1U SPOT									0.00	0
Total For PBAV1U									0.00	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBBJ1U SPOT									0.00	0
Total For PBBJ1U									0.00	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBDJ1U SPOT									0.00	0
Total For PBDJ1U									0.00	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBGJ1U SPOT									0.00	0
Total For PBGJ1U									0.00	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBJC1U SPOT									0.00	0
Total For PBJC1U									0.00	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBJJ1U SPOT									0.00	0
Total For PBJJ1U									0.00	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBKJ1U 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 PBKJ1U									0.00	0
PBKS11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBKS1U SPOT									0.00	0
Total For PBKS1U									0.00	0
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBKX1U SPOT									0.00	0
Total For PBKX1U									0.00	0
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBL1U SPOT									0.00	0
Total For PBL1U									0.00	0
PBLT11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBLT1U SPOT									0.00	0
Total For PBLT1U									0.00	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBUC1U SPOT									0.00	0
Total For PBUC1U									0.00	0
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBUJ1U SPOT									0.00	0
Total For PBUJ1U									0.00	0
PBVJ11 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBVJ1U SPOT									0.00	0
Total For PBVJ1U									0.00	0
PMM12 On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			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	100.45780			0.00	0
Total PMM38 SPOT									0.00	0
Total For PMM38									0.00	0
PMM44 On 07/11/2019 Spot Bond					0.00000	101.27755			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
PMM47 On 30/09/2019 Spot Bond					0.00000	0.00000			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 PMM47 SPOT									0.00	0
Total For PMM47									0.00	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.79015			0.00	0
Total PMM48 SPOT									0.00	0
Total For PMM48									0.00	0
PMM50 On 28/02/2020 Spot Bond					0.00000	100.77178			0.00	0
Total PMM50 SPOT									0.00	0
Total For PMM50									0.00	0
PMM51 On 28/02/2022 Spot Bond					0.00000	100.81760			0.00	0
Total PMM51 SPOT									0.00	0
Total For PMM51									0.00	0
PMM52 On 28/11/2019 Spot Bond					0.00000	100.73223			0.00	0
Total PMM52 SPOT									0.00	0
Total For PMM52									0.00	0
PPC00: On 31/10/2019 Spot Bond					0.00000	101.29907			0.00	0
Total PPC003 SPOT									0.00	0
Total For PPC003									0.00	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	100.96638			0.00	0
Total PRE2A2 SPOT									0.00	0
Total For PRE2A2									0.00	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	101.00612			0.00	0
Total PRE2A3 SPOT									0.00	0
Total For PRE2A3									0.00	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.08555			0.00	0
Total PRE2B1 SPOT									0.00	0
Total For PRE2B1									0.00	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.09689			0.00	0
Total PRE2C1 SPOT									0.00	0
Total For PRE2C1									0.00	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.10823			0.00	0
Total PRE2D1 SPOT									0.00	0
Total For PRE2D1									0.00	0
R186 On 21/12/2026 Spot Bond			8.29000	114.75565	8.29500	114.70142			402,790,448,130,000.00	1,978,623,697,000
Total R186 SPOT									12,790,448,130,000.00	978,623,697,000
Total For R186									12,790,448,130,000.00	978,623,697,000

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R197	On 07/12/2023	Spot Bond			2.85000	306.14141	2.85000	306.08263			36,765,000,000.00	12,900,000 38,731
Total R197 SPOT											36,765,000,000.00	12,900,000 38,737
Total For R197											36,765,000,000.00	12,900,000 38,737
R202	On 07/12/2033	Spot Bond			3.54000	231.42824	3.52000	231.88920			125,318,478,000,000.00	35,400,700,000 261,398
Total R202 SPOT											125,318,478,000,000.00	35,400,700,000 261,398
Total For R202											125,318,478,000,000.00	35,400,700,000 261,398
R2023	On 28/02/2023	Spot Bond			7.39500	101.72828	7.39500	101.70788			453,865,164,194,000.00	602,280,617,200 210,257
Total R2023 SPOT											453,865,164,194,000.00	602,280,617,200 210,257
Total For R2023											453,865,164,194,000.00	602,280,617,200 210,257
R2030	On 31/01/2030	Spot Bond			8.98500	94.80958	8.98500	94.78693			616,964,386,281,000.00	736,445,674,600 319,210
Total R2030 SPOT											616,964,386,281,000.00	736,445,674,600 319,210
Total For R2030											616,964,386,281,000.00	736,445,674,600 319,210
R2032	On 31/03/2032	Spot Bond			9.32500	92.20739	9.32500	92.18442			184,015,925,390,000.00	126,972,217,200 513,527
Total R2032 SPOT											184,015,925,390,000.00	126,972,217,200 513,527
Total For R2032											184,015,925,390,000.00	126,972,217,200 513,527
R2035	On 28/02/2035	Spot Bond			9.59000	95.07385	9.59000	95.04926			574,323,889,392,000.00	685,539,508,800 136,410
Total R2035 SPOT											574,323,889,392,000.00	685,539,508,800 136,410
Total For R2035											574,323,889,392,000.00	685,539,508,800 136,410
R2037	On 31/01/2037	Spot Bond			9.73500	91.18953	9.73500	91.16599			440,054,619,640,000.00	250,647,624,000 349,273
Total R2037 SPOT											440,054,619,640,000.00	250,647,624,000 349,273
Total For R2037											440,054,619,640,000.00	250,647,624,000 349,273
R2040	On 31/01/2040	Spot Bond			9.86500	93.98619	9.86500	93.96161			537,507,292,239,000.00	155,854,768,600 731,542
Total R2040 SPOT											537,507,292,239,000.00	155,854,768,600 731,542
Total For R2040											537,507,292,239,000.00	155,854,768,600 731,542
R2044	On 31/01/2044	Spot Bond			9.92500	90.75697	9.92500	90.73308			053,700,811,105,000.00	509,188,998,600 159,673
Total R2044 SPOT											053,700,811,105,000.00	509,188,998,600 159,673
Total For R2044											053,700,811,105,000.00	509,188,998,600 159,673
R2048	On 28/02/2048	Spot Bond			9.91500	89.75987	9.91500	89.73588			921,555,059,551,000.00	1,202,375,699,400 396,222
Total R2048 SPOT											921,555,059,551,000.00	1,202,375,699,400 396,222
Total For R2048											921,555,059,551,000.00	1,202,375,699,400 396,222
R207	On 15/01/2020	Spot Bond			6.90000	101.60815	6.90000	101.58932			669,504,286,230,000.00	97,029,606,700 62,135
Total R207 SPOT											669,504,286,230,000.00	97,029,606,700 62,135
Total For R207											669,504,286,230,000.00	97,029,606,700 62,135
R208	On 31/03/2021	Spot Bond			6.65000	100.17636	6.65000	100.15845			316,669,465,860,000.00	197,995,408,400 509,763
Total R208 SPOT											316,669,465,860,000.00	197,995,408,400 509,763

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For R208									16,669,465,860,000.00	197,995,408,400 509,763
R209 On 31/03/2036 Spot Bond			9.58500	72.66669	9.59000	72.61551			414,977,479,720,000.00	251,953,832,000 991,396
Total R209 SPOT									14,977,479,720,000.00	251,953,832,000 991,396
Total For R209									14,977,479,720,000.00	251,953,832,000 991,396
R210 On 31/03/2028 Spot Bond			3.40000	187.31431	3.40000	187.27555			5,316,226,400,000.00	1,563,596,000 45,503
Total R210 SPOT									5,316,226,400,000.00	1,563,596,000 45,503
Total For R210									5,316,226,400,000.00	1,563,596,000 45,503
R212 On 31/01/2022 Spot Bond			2.74500	161.23868	2.74500	161.20822			414,762,020,000,000.00	515,396,000,000 320,556
Total R212 SPOT									14,762,020,000,000.00	515,396,000,000 320,556
Total For R212									14,762,020,000,000.00	515,396,000,000 320,556
R213 On 28/02/2031 Spot Bond			9.17500	85.41821	9.18500	85.33449			830,458,639,360,000.00	90,513,203,200 402,427
Total R213 SPOT									10,458,639,360,000.00	90,513,203,200 402,427
Total For R213									10,458,639,360,000.00	90,513,203,200 402,427
R214 On 28/02/2041 Spot Bond			9.85000	70.89326	9.85000	70.87443			330,218,940,195,000.00	541,138,978,700 333,524
Total R214 SPOT									10,218,940,195,000.00	541,138,978,700 333,524
Total For R214									10,218,940,195,000.00	541,138,978,700 333,524
RCG01 On 24/10/2019 Spot Bond					0.00000	101.66652			0.00	0
Total RCG01B SPOT									0.00	0
Total For RCG01B									0.00	0
RDF02U 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
RDF05U 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
RDF06U 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
RDF07U 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
RDF08U 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
RDF09U On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total RDF09U SPOT									0.00	0
Total For RDF09U									0.00	0
RDF10I 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
RDF11I 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
RDF12I 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
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF13U SPOT									0.00	0
Total For RDF13U									0.00	0
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	101.05203			0.00	0
Total RDFB05 SPOT									0.00	0
Total For RDFB05									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
RDFB0 On 30/09/2019 Spot Bond					0.00000	0.00000			0.00	0
Total RDFB07 SPOT									0.00	0
Total For RDFB07									0.00	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.21465			0.00	0
Total RDFB08 SPOT									0.00	0
Total For RDFB08									0.00	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.69670			0.00	0
Total RDFB09 SPOT									0.00	0
Total For RDFB09									0.00	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.37999			0.00	0
Total RDFB10 SPOT									0.00	0
Total For RDFB10									0.00	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.98339			0.00	0
Total RDFB11 SPOT									0.00	0
Total For RDFB11									0.00	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.82249			0.00	0
Total RDFB12 SPOT									0.00	0
Total For RDFB12									0.00	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.87565			0.00	0
Total RDFB13 SPOT									0.00	0
Total For RDFB13									0.00	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.44496			0.00	0
Total RDFB14 SPOT									0.00	0
Total For RDFB14									0.00	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.60755			0.00	0
Total RDFB15 SPOT									0.00	0
Total For RDFB15									0.00	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.25786			0.00	0
Total RDFB16 SPOT									0.00	0
Total For RDFB16									0.00	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.16323			0.00	0
Total RDFB17 SPOT									0.00	0
Total For RDFB17									0.00	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.38499			0.00	0
Total RDFB18 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 RDFB18									0.00	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.17856			0.00	0
Total RDFB19 SPOT									0.00	0
Total For RDFB19									0.00	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.18367			0.00	0
Total RDFB20 SPOT									0.00	0
Total For RDFB20									0.00	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.18898			0.00	0
Total RDFB21 SPOT									0.00	0
Total For RDFB21									0.00	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.02193			0.00	0
Total RDFB22 SPOT									0.00	0
Total For RDFB22									0.00	0
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.91036			0.00	0
Total RDFB23 SPOT									0.00	0
Total For RDFB23									0.00	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.94275			0.00	0
Total RDFB24 SPOT									0.00	0
Total For RDFB24									0.00	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	101.70243			0.00	0
Total RDFC45 SPOT									0.00	0
Total For RDFC45									0.00	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	101.01714			0.00	0
Total RDFC46 SPOT									0.00	0
Total For RDFC46									0.00	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.58707			0.00	0
Total RDFC48 SPOT									0.00	0
Total For RDFC48									0.00	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.38665			0.00	0
Total RDFC49 SPOT									0.00	0
Total For RDFC49									0.00	0
REB16 On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total REB16U SPOT									0.00	0
Total For REB16U									0.00	0
REBC1 On 21/11/2019 Spot Bond					0.00000	100.93110			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total REBC15 SPOT									0.00	0
Total For REBC15									0.00	0
RED12 On 12/04/2021 Spot Bond					0.00000	102.67686			0.00	0
Total RED121 SPOT									0.00	0
Total For RED121									0.00	0
RED20 On 05/01/2020 Spot Bond					0.00000	99.81456			0.00	0
Total RED204 SPOT									0.00	0
Total For RED204									0.00	0
RED20 On 05/07/2020 Spot Bond					0.00000	99.79091			0.00	0
Total RED205 SPOT									0.00	0
Total For RED205									0.00	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.46777			0.00	0
Total RED301 SPOT									0.00	0
Total For RED301									0.00	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.21952			0.00	0
Total RED401 SPOT									0.00	0
Total For RED401									0.00	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.84514			0.00	0
Total RED501 SPOT									0.00	0
Total For RED501									0.00	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.51464			0.00	0
Total RED601 SPOT									0.00	0
Total For RED601									0.00	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.64549			0.00	0
Total RED602 SPOT									0.00	0
Total For RED602									0.00	0
RED70 On 17/04/2022 Spot Bond					0.00000	103.09919			0.00	0
Total RED702 SPOT									0.00	0
Total For RED702									0.00	0
RED80 On 06/04/2021 Spot Bond					0.00000	102.92130			0.00	0
Total RED801 SPOT									0.00	0
Total For RED801									0.00	0
RED90 On 28/07/2022 Spot Bond					0.00000	102.26318			0.00	0
Total RED901 SPOT									0.00	0
Total For RED901									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RES03U SPOT									0.00	0
Total For RES03U									0.00	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RES04U SPOT									0.00	0
Total For RES04U									0.00	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.53377			0.00	0
Total RES35 SPOT									0.00	0
Total For RES35									0.00	0
RES36 On 21/10/2019 Spot Bond					0.00000	101.69605			0.00	0
Total RES36 SPOT									0.00	0
Total For RES36									0.00	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.38897			0.00	0
Total RES38 SPOT									0.00	0
Total For RES38									0.00	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.87354			0.00	0
Total RES40 SPOT									0.00	0
Total For RES40									0.00	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.75203			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
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RMBI06 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 RMBI06									0.00	0
RW21 On 21/04/2021 Spot Bond			7.94500	107.36113	7.94500	107.33828			0.00	0
Total RW21 SPOT									0.00	0
Total For RW21									0.00	0
RW23 On 10/12/2023 Spot Bond			9.04500	104.52921	9.04500	104.50395			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			10.80500	99.94731	10.80500	99.91857			0.00	0
Total RW28 SPOT									0.00	0
Total For RW28									0.00	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			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	102.61126			0.00	0
Total SBK18 SPOT									0.00	0
Total For SBK18									0.00	0
SBK19 On 24/10/2019 Spot Bond					0.00000	101.71966			0.00	0
Total SBK19 SPOT									0.00	0
Total For SBK19									0.00	0
SBK20 On 02/12/2019 Spot Bond					0.00000	101.12582			0.00	0
Total SBK20 SPOT									0.00	0
Total For SBK20									0.00	0
SBK21 On 28/01/2020 Spot Bond					0.00000	102.24926			0.00	0
Total SBK21 SPOT									0.00	0
Total For SBK21									0.00	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.48173			0.00	0
Total SBK22 SPOT									0.00	0
Total For SBK22									0.00	0
SBK23 On 28/05/2022 Spot Bond			9.59500	108.47154	9.59500	108.44392			0.00	0 2,030
Total SBK23 SPOT									0.00	0 2,030
Total For SBK23									0.00	0 2,030
SBK24 On 19/10/2020 Spot Bond					0.00000	104.41523			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SBK24/JIBAR SPOT									0.00	0
Total For SBK24/JIBAR									0.00	0
SBK25 On 25/04/2021 Spot Bond					0.00000	106.05178			0.00	0
Total SBK25 SPOT									0.00	0
Total For SBK25									0.00	0
SBK26 On 25/04/2021 Spot Bond			8.94000	110.07049	8.94000	110.04419			0.00	0
Total SBK26 SPOT									0.00	0
Total For SBK26									0.00	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.41604			0.00	0
Total SBN01 SPOT									0.00	0
Total For SBN01									0.00	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.29472			0.00	0
Total SBS18 SPOT									0.00	0
Total For SBS18									0.00	0
SBS19 On 23/06/2021 Spot Bond			7.72500	106.67831	7.72500	106.65622			0.00	0 2,510
Total SBS19 SPOT									0.00	0 2,510
Total For SBS19									0.00	0 2,510
SBS20 On 15/05/2026 Spot Bond			8.66500	110.67139	8.66500	110.64588			0.00	0 20
Total SBS20 SPOT									0.00	0 20
Total For SBS20									0.00	0 20
SBS21 On 15/05/2026 Spot Bond					0.00000	104.80613			0.00	0
Total SBS21 SPOT									0.00	0
Total For SBS21									0.00	0
SBS27 On 20/02/2024 Spot Bond			8.30000	107.77636	8.30000	107.75254			0.00	0
Total SBS27 SPOT									0.00	0
Total For SBS27									0.00	0
SBS3 On 25/05/2026 Spot Bond			9.00500	98.91645	9.00500	98.89278			0.00	0
Total SBS3 SPOT									0.00	0
Total For SBS3									0.00	0
SBS31 On 12/06/2027 Spot Bond			9.12500	106.56079	9.12500	106.53481			0.00	0
Total SBS31 SPOT									0.00	0
Total For SBS31									0.00	0
SBS34 On 19/09/2024 Spot Bond			9.14500	104.09681	9.14500	104.07123			0.00	0 3,500
Total SBS34 SPOT									0.00	0 3,500
Total For SBS34									0.00	0 3,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SBS36 On 29/01/2020 Spot Bond					0.00000	101.64969			0.00	0
Total SBS36 SPOT									0.00	0
Total For SBS36									0.00	0
SBS37 On 29/01/2020 Spot Bond			7.73500	101.42963	7.73500	101.40867			0.00	0
Total SBS37 SPOT									0.00	0
Total For SBS37									0.00	0
SBS38 On 29/01/2025 Spot Bond			8.66500	103.36582	8.66500	103.34199			0.00	0
Total SBS38 SPOT									0.00	0
Total For SBS38									0.00	0
SBS39 On 29/01/2030 Spot Bond			9.42000	103.57787	9.42000	103.55197			0.00	0
Total SBS39 SPOT									0.00	0
Total For SBS39									0.00	0
SBS4 On 16/11/2021 Spot Bond			7.99500	104.39258	7.99500	104.37034			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	101.76870			0.00	0
Total SBS40 SPOT									0.00	0
Total For SBS40									0.00	0
SBS41 On 12/11/2022 Spot Bond			8.10000	108.94157	8.10000	108.91807			0.00	0
Total SBS41 SPOT									0.00	0
Total For SBS41									0.00	0
SBS42 On 12/11/2025 Spot Bond			8.68500	113.23659	8.68500	113.21044			0.00	0
Total SBS42 SPOT									0.00	0
Total For SBS42									0.00	0
SBS43 On 12/11/2027 Spot Bond			9.15000	113.60159	9.15000	113.57397			0.00	0
Total SBS43 SPOT									0.00	0
Total For SBS43									0.00	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.88274			0.00	0
Total SBS45 SPOT									0.00	0
Total For SBS45									0.00	0
SBS46 On 15/02/2023 Spot Bond			8.11000	108.72877	8.11000	108.70528			0.00	0
Total SBS46 SPOT									0.00	0
Total For SBS46									0.00	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.02691			0.00	0
Total SBS47 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 SBS47									0.00	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.65650			0.00	0
Total SBS48 SPOT									0.00	0
Total For SBS48									0.00	0
SBS49 On 31/01/2022 Spot Bond					0.00000	102.53941			0.00	0
Total SBS49 SPOT									0.00	0
Total For SBS49									0.00	0
SBS50 On 31/01/2022 Spot Bond			8.57500	103.41900	8.57500	103.39540			0.00	0
Total SBS50 SPOT									0.00	0
Total For SBS50									0.00	0
SBS51 On 31/01/2024 Spot Bond			9.19000	9.19000	9.19000	103.67465			0.00	0
Total SBS51 SPOT									0.00	0
Total For SBS51									0.00	0
SBS52 On 29/01/2030 Spot Bond					0.00000	103.64271			0.00	1,000,000,000
Total SBS52 SPOT									0.00	1,000,000,000
Total For SBS52									0.00	1,000,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	104.48129			0.00	0
Total SBS53 SPOT									0.00	0
Total For SBS53									0.00	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.75014			0.00	0
Total SBS54 SPOT									0.00	0
Total For SBS54									0.00	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.75147			0.00	0
Total SBS55 SPOT									0.00	0
Total For SBS55									0.00	0
SBS56 On 12/06/2022 Spot Bond			7.99000	105.00412	7.99000	104.98164			0.00	0
Total SBS56 SPOT									0.00	0
Total For SBS56									0.00	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.08153			0.00	0
Total SBS57 SPOT									0.00	0
Total For SBS57									0.00	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.70301			0.00	0
Total SBS58 SPOT									0.00	0
Total For SBS58									0.00	0
SBS59 On 09/10/2020 Spot Bond					0.00000	99.83456			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SBS59 SPOT									0.00	0
Total For SBS59									0.00	0
SBS60 On 18/01/2023 Spot Bond					0.00000	102.66496			0.00	0
Total SBS60 SPOT									0.00	0
Total For SBS60									0.00	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.94695			0.00	0
Total SBS62 SPOT									0.00	0
Total For SBS62									0.00	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.66244			0.00	0
Total SBS63 SPOT									0.00	0
Total For SBS63									0.00	0
SBS64 On 31/01/2029 Spot Bond					0.00000	102.34695			0.00	0
Total SBS64 SPOT									0.00	0
Total For SBS64									0.00	0
SBS65 On 15/05/2024 Spot Bond					0.00000	101.06694			0.00	0
Total SBS65 SPOT									0.00	0
Total For SBS65									0.00	0
SBS66 On 26/06/2022 Spot Bond					0.00000	100.01565			0.00	0
Total SBS66 SPOT									0.00	0
Total For SBS66									0.00	0
SBS67 On 26/06/2029 Spot Bond					0.00000	100.02157			0.00	0
Total SBS67 SPOT									0.00	0
Total For SBS67									0.00	0
SBSI11 On 07/12/2023 Spot Bond			3.75000	296.14215	3.75000	296.07813			0.00	0
Total SBSI11 SPOT									0.00	0
Total For SBSI11									0.00	0
SBSI14 On 07/12/2033 Spot Bond			4.62000	4.62000	4.62000	205.76823			0.00	0
Total SBSI14 SPOT									0.00	0
Total For SBSI14									0.00	0
SBT101 On 31/03/2022 Spot Bond					0.00000	105.67315			0.00	0
Total SBT101 SPOT									0.00	0
Total For SBT101									0.00	0
SBT102 On 30/09/2022 Spot Bond					0.00000	106.48146			0.00	29,304,000
Total SBT102 SPOT									0.00	29,304,000
Total For SBT102									0.00	29,304,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.33565			0.00	858,000,000	858
Total SBT103 SPOT									0.00	858,000,000	858
Total For SBT103									0.00	858,000,000	858
SBT201 On 13/02/2023 Spot Bond					0.00000	105.54588			0.00	0	0
Total SBT201 SPOT									0.00	0	0
Total For SBT201									0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	101.75344			0.00	0	0
Total SBT202 SPOT									0.00	0	0
Total For SBT202									0.00	0	0
SBT203 On 03/12/2023 Spot Bond			9.44500	106.62229	9.44500	106.59541			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	101.99814			0.00	0	0
Total SBT204 SPOT									0.00	0	0
Total For SBT204									0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	99.70842			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	99.70856			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	97.26059			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.55629			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.14711			0.00	0	0
Total SLRA2 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 SLRA2									0.00	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.08596			0.00	36,000,000 18
Total SLRA3 SPOT									0.00	36,000,000 18
Total For SLRA3									0.00	36,000,000 18
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.11785			0.00	0
Total SLRA4 SPOT									0.00	0
Total For SLRA4									0.00	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.08607			0.00	0
Total SLRA5 SPOT									0.00	0
Total For SLRA5									0.00	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.17892			0.00	0
Total SLRB2 SPOT									0.00	0
Total For SLRB2									0.00	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.18139			0.00	0
Total SLRB3 SPOT									0.00	0
Total For SLRB3									0.00	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.18785			0.00	0
Total SLRB4 SPOT									0.00	0
Total For SLRB4									0.00	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.12427			0.00	0
Total SLRB5 SPOT									0.00	0
Total For SLRB5									0.00	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.29588			0.00	0
Total SLRC2 SPOT									0.00	0
Total For SLRC2									0.00	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.23606			0.00	0
Total SLRC3 SPOT									0.00	0
Total For SLRC3									0.00	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.26414			0.00	0
Total SLRC4 SPOT									0.00	0
Total For SLRC4									0.00	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.82539			0.00	0
Total SLRC5 SPOT									0.00	0
Total For SLRC5									0.00	0
SNT02 On 12/04/2021 Spot Bond					0.00000	103.36730			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SNT02 SPOT									0.00	0
Total For SNT02									0.00	0
SNT03 On 12/04/2023 Spot Bond			9.09500	107.60599	9.09500	113.44913			0.00	0 1,550
Total SNT03 SPOT									0.00	0 1,550
Total For SNT03									0.00	0 1,550
SNT04 On 27/06/2022 Spot Bond					0.00000	101.24579			0.00	0
Total SNT04 SPOT									0.00	0
Total For SNT04									0.00	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.12941			0.00	600,000,000 5,000
Total SOLB01 SPOT									0.00	600,000,000 5,000
Total For SOLB01									0.00	600,000,000 5,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.39907			0.00	0
Total SPDA10 SPOT									0.00	0
Total For SPDA10									0.00	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.24782			0.00	0
Total SPDA11 SPOT									0.00	0
Total For SPDA11									0.00	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.78765			0.00	0
Total SPDA12 SPOT									0.00	0
Total For SPDA12									0.00	0
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.94159			0.00	0
Total SPDA13 SPOT									0.00	0
Total For SPDA13									0.00	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.96950			0.00	0
Total SPDA8 SPOT									0.00	0
Total For SPDA8									0.00	0
SPG003 On 31/10/2019 Spot Bond					0.00000	101.60594			0.00	0
Total SPG003 SPOT									0.00	0
Total For SPG003									0.00	0
SPG004 On 27/09/2023 Spot Bond					0.00000	100.09075			0.00	0
Total SPG004 SPOT									0.00	0
Total For SPG004									0.00	0
SPG005 On 15/03/2024 Spot Bond					0.00000	100.35742			0.00	0
Total SPG005 SPOT									0.00	0
Total For SPG005									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SPG00I On 18/06/2022 Spot Bond					0.00000	100.39677			0.00	0
Total SPG006 SPOT									0.00	0
Total For SPG006									0.00	0
SPG00 On 18/06/2024 Spot Bond					0.00000	100.30695			0.00	0
Total SPG007 SPOT									0.00	0
Total For SPG007									0.00	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total SS039U SPOT									0.00	0
Total For SS039U									0.00	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total SS044U SPOT									0.00	0
Total For SS044U									0.00	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total SS046U SPOT									0.00	0
Total For SS046U									0.00	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total SS048U SPOT									0.00	0
Total For SS048U									0.00	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total SS049U SPOT									0.00	0
Total For SS049U									0.00	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total SS051U SPOT									0.00	0
Total For SS051U									0.00	0
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			7.83500	103.83256	7.83500	103.81077			0.00	0
Total SSA06 SPOT									0.00	0
Total For SSA06									0.00	0
SSN00 On 31/03/2021 Spot Bond			8.06000	98.22576	8.06000	98.20455			0.00	0
Total SSN004 SPOT									0.00	0
Total For SSN004									0.00	0
SSN00 On 31/03/2021 Spot Bond			8.06000	98.22576	8.06000	98.20455			0.00	0
Total SSN005 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 SSN005									0.00	0
SSN01: On 31/01/2025 Spot Bond			4.64500	4.64500	4.64500	127.37311			0.00	0
Total SSN011 SPOT									0.00	0
Total For SSN011									0.00	0
SSN01: On 21/12/2026 Spot Bond			9.79500	106.51248	9.79500	106.48467			0.00	0
Total SSN017 SPOT									0.00	0
Total For SSN017									0.00	0
SSN02: On 28/02/2031 Spot Bond			11.05500	74.66861	11.05500	74.64642			0.00	0
Total SSN021 SPOT									0.00	0
Total For SSN021									0.00	0
SSN02: On 07/12/2023 Spot Bond					0.00000	100.61270			0.00	0
Total SSN029 SPOT									0.00	0
Total For SSN029									0.00	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.33515			0.00	0
Total SSN033 SPOT									0.00	0
Total For SSN033									0.00	0
SSN03: On 02/06/2020 Spot Bond					0.00000	100.69557			0.00	0
Total SSN034 SPOT									0.00	0
Total For SSN034									0.00	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.05349			0.00	0
Total SSN035 SPOT									0.00	0
Total For SSN035									0.00	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.75006			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	101.71299			0.00	0
Total SSN038 SPOT									0.00	0
Total For SSN038									0.00	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.89485			0.00	0
Total SSN040 SPOT									0.00	0
Total For SSN040									0.00	0
SSN04: On 13/10/2023 Spot Bond			8.79500	107.92974	8.79500	107.90436			0.00	0
Total SSN041 SPOT									0.00	0
Total For SSN041									0.00	0
SSN04: On 31/01/2038 Spot Bond			4.62500	103.16678	4.62500	103.14211			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SSN043 SPOT									0.00	0
Total For SSN043									0.00	0
SSN04 On 09/02/2027 Spot Bond					0.00000	99.63619			0.00	0
Total SSN044 SPOT									0.00	0
Total For SSN044									0.00	0
SSN04 On 30/04/2027 Spot Bond					0.00000	101.56674			0.00	0
Total SSN046 SPOT									0.00	0
Total For SSN046									0.00	0
SSN04 On 05/04/2027 Spot Bond					0.00000	99.74190			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	294.66591			0.00	0
Total SSN050 SPOT									0.00	0
Total For SSN050									0.00	0
SSN05 On 26/09/2020 Spot Bond					0.00000	100.01395			0.00	0
Total SSN051 SPOT									0.00	0
Total For SSN051									0.00	0
SSN05 On 26/10/2020 Spot Bond					0.00000	101.64000			0.00	0
Total SSN052 SPOT									0.00	0
Total For SSN052									0.00	0
SSN05 On 26/10/2020 Spot Bond			6.54200	105.49824	6.54200	105.47968			0.00	0
Total SSN053 SPOT									0.00	0
Total For SSN053									0.00	0
SSN05 On 26/10/2022 Spot Bond					0.00000	101.59660			0.00	0
Total SSN054 SPOT									0.00	0
Total For SSN054									0.00	0
SSN05 On 03/11/2022 Spot Bond					0.00000	101.35610			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SSN06: On 05/10/2022 Spot Bond					0.00000	99.87867			0.00	0
Total SSN060 SPOT									0.00	0
Total For SSN060									0.00	0
SSN06: On 31/03/2028 Spot Bond			4.62000	4.62000	4.62000	170.95834			0.00	0
Total SSN061 SPOT									0.00	0
Total For SSN061									0.00	0
SSN06: On 31/01/2025 Spot Bond			4.03000	4.03000	4.03000	131.30170			0.00	0
Total SSN062 SPOT									0.00	0
Total For SSN062									0.00	0
SSN06: On 31/01/2038 Spot Bond			4.96500	4.96500	4.96500	98.38219			0.00	0
Total SSN063 SPOT									0.00	0
Total For SSN063									0.00	0
SSN06: On 31/03/2029 Spot Bond			4.26000	4.26000	4.26000	94.41759			0.00	0
Total SSN064 SPOT									0.00	0
Total For SSN064									0.00	0
SSN06: On 31/03/2028 Spot Bond			4.58000	4.58000	4.58000	171.46698			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	100.82503			0.00	0
Total SSN068 SPOT									0.00	0
Total For SSN068									0.00	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.81494			0.00	0
Total SSN069 SPOT									0.00	0
Total For SSN069									0.00	0
SSN07: On 28/02/2022 Spot Bond					0.00000	100.79007			0.00	0
Total SSN070 SPOT									0.00	0
Total For SSN070									0.00	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.36511			0.00	0
Total SSN073 SPOT									0.00	0
Total For SSN073									0.00	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.35946			0.00	0
Total SSN074 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 SSN074									0.00	0
SSN074 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
SSN075 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
SSN076 On 19/06/2023 Spot Bond					0.00000	100.29224			0.00	0
Total SSN077 SPOT									0.00	0
Total For SSN077									0.00	0
SSN077 On 13/07/2023 Spot Bond					0.00000	101.92260			0.00	0
Total SSN078 SPOT									0.00	0
Total For SSN078									0.00	0
SSN078 On 31/07/2021 Spot Bond					0.00000	101.02300			0.00	0
Total SSN079 SPOT									0.00	0
Total For SSN079									0.00	0
SSN079 On 16/08/2020 Spot Bond					0.00000	105.28788			0.00	0
Total SSN080 SPOT									0.00	0
Total For SSN080									0.00	0
SSN080 On 27/08/2024 Spot Bond					0.00000	100.86221			0.00	0
Total SSN081 SPOT									0.00	0
Total For SSN081									0.00	0
SSN081 On 12/09/2025 Spot Bond					0.00000	100.48162			0.00	0
Total SSN082 SPOT									0.00	0
Total For SSN082									0.00	0
SSN082 On 05/11/2023 Spot Bond					0.00000	101.37915			0.00	0
Total SSN083 SPOT									0.00	0
Total For SSN083									0.00	0
SSN083 On 07/12/2033 Spot Bond			4.39500	4.39500	4.39500	210.80682			0.00	0
Total SSN084 SPOT									0.00	0
Total For SSN084									0.00	0
SSN084 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
SSN085 On 23/01/2021 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 SSN086 SPOT									0.00	0
Total For SSN086									0.00	0
SSN086 On 10/10/2019 Spot Bond					0.00000	103.86518			0.00	0
Total SSN087 SPOT									0.00	0
Total For SSN087									0.00	0
SSN087 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
SSN088 On 21/12/2026 Spot Bond					0.00000	100.00000			0.00	0
Total SSN089 SPOT									0.00	0
Total For SSN089									0.00	0
SSN089 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
SZ25 On 30/09/2025 Spot Bond			9.31500	98.62574	9.31500	98.60120			0.00	0
Total SZ25 SPOT									0.00	0
Total For SZ25									0.00	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.00158			0.00	0
Total T13A11 SPOT									0.00	0
Total For T13A11									0.00	0
T13A12 On 21/08/2020 Spot Bond			7.94000	103.26279	7.94000	103.24095			0.00	0
Total T13A12 SPOT									0.00	0
Total For T13A12									0.00	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.98047			0.00	0
Total T13A15 SPOT									0.00	0
Total For T13A15									0.00	0
T13A16 On 21/08/2020 Spot Bond			8.04000	103.06315	8.04000	103.04107			0.00	0
Total T13A16 SPOT									0.00	0
Total For T13A16									0.00	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.89067			0.00	0
Total T13A19 SPOT									0.00	0
Total For T13A19									0.00	0
T13A20 On 21/08/2020 Spot Bond			7.99000	102.56345	7.99000	102.54161			0.00	0
Total T13A20 SPOT									0.00	0
Total For T13A20									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
T13A21 On 21/08/2020 Spot Bond					0.00000	101.07714			0.00	0
Total T13A21 SPOT									0.00	0
Total For T13A21									0.00	0
T14A10 On 21/11/2019 Spot Bond					0.00000	100.95501			0.00	0
Total T14A10 SPOT									0.00	0
Total For T14A10									0.00	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.97702			0.00	0
Total T14A11 SPOT									0.00	0
Total For T14A11									0.00	0
T14A12 On 21/11/2021 Spot Bond			8.55000	104.46187	8.55000	104.43811			0.00	0
Total T14A12 SPOT									0.00	0
Total For T14A12									0.00	0
T15OM On 21/11/2019 Spot Bond					0.00000	100.88283			0.00	0
Total T15OM3 SPOT									0.00	0
Total For T15OM3									0.00	0
T16OM On 21/08/2020 Spot Bond					0.00000	100.88116			0.00	0
Total T16OM1 SPOT									0.00	0
Total For T16OM1									0.00	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.34880			0.00	0
Total TFS136 SPOT									0.00	0
Total For TFS136									0.00	0
TFS141 On 28/10/2019 Spot Bond					0.00000	101.51014			0.00	0
Total TFS141 SPOT									0.00	0
Total For TFS141									0.00	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.49971			0.00	0
Total TFS142 SPOT									0.00	0
Total For TFS142									0.00	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.45142			0.00	0
Total TFS144 SPOT									0.00	0
Total For TFS144									0.00	0
TFS145 On 20/03/2022 Spot Bond					0.00000	100.25362			0.00	0
Total TFS145 SPOT									0.00	0
Total For TFS145									0.00	0
TFS147 On 12/10/2020 Spot Bond					0.00000	102.06045			0.00	0
Total TFS147 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 TFS147									0.00	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	102.53319			0.00	0
Total TFS148 SPOT									0.00	0
Total For TFS148									0.00	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.37559			0.00	0
Total TFS149 SPOT									0.00	0
Total For TFS149									0.00	0
TFS151On 30/11/2020 Spot Bond					0.00000	100.70452			0.00	0
Total TFS151 SPOT									0.00	0
Total For TFS151									0.00	0
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.07478			0.00	0
Total TFS153 SPOT									0.00	0
Total For TFS153									0.00	0
TFS154On 06/07/2023 Spot Bond					0.00000	100.16655			0.00	0
Total TFS154 SPOT									0.00	0
Total For TFS154									0.00	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.64412			0.00	0
Total TFS155 SPOT									0.00	0
Total For TFS155									0.00	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.62139			0.00	0
Total TFS156 SPOT									0.00	0
Total For TFS156									0.00	0
TFS157On 16/11/2023 Spot Bond					0.00000	101.01945			0.00	0
Total TFS157 SPOT									0.00	0
Total For TFS157									0.00	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.26122			0.00	0
Total TFS158 SPOT									0.00	0
Total For TFS158									0.00	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.24334			0.00	0
Total TFS159 SPOT									0.00	0
Total For TFS159									0.00	0
TFS16C On 25/04/2020 Spot Bond					0.00000	101.44090			0.00	0
Total TFS160 SPOT									0.00	0
Total For TFS160									0.00	0
TFS161On 27/05/2022 Spot Bond					0.00000	100.76115			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TFS161 SPOT									0.00	0
Total For TFS161									0.00	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.77530			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	101.10474			0.00	0
Total TH13A3 SPOT									0.00	0
Total For TH13A3									0.00	0
TH13A4 On 21/08/2020 Spot Bond			8.14000	102.03662	8.14000	102.01450			0.00	0
Total TH13A4 SPOT									0.00	0
Total For TH13A4									0.00	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.50267			0.00	0
Total TH13A7 SPOT									0.00	0
Total For TH13A7									0.00	0
TH13A8 On 21/08/2020 Spot Bond			8.03000	102.42476	8.03000	102.40286			0.00	0
Total TH13A8 SPOT									0.00	0
Total For TH13A8									0.00	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.02708			0.00	0
Total TH13B1 SPOT									0.00	0
Total For TH13B1									0.00	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.02819			0.00	0
Total TH13B2 SPOT									0.00	0
Total For TH13B2									0.00	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.06034			0.00	0
Total TH13B3 SPOT									0.00	0
Total For TH13B3									0.00	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.01882			0.00	0
Total TH13B4 SPOT									0.00	0
Total For TH13B4									0.00	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	101.02376			0.00	0
Total TH13B5 SPOT									0.00	0
Total For TH13B5									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TH13C On 21/08/2020 Spot Bond					0.00000	101.10465			0.00	0
Total TH13C1 SPOT									0.00	0
Total For TH13C1									0.00	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.11351			0.00	0
Total TH13C2 SPOT									0.00	0
Total For TH13C2									0.00	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.11573			0.00	0
Total TH13C3 SPOT									0.00	0
Total For TH13C3									0.00	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.11725			0.00	0
Total TH13C4 SPOT									0.00	0
Total For TH13C4									0.00	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.16555			0.00	0
Total TH13C5 SPOT									0.00	0
Total For TH13C5									0.00	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.46932			0.00	0
Total TH13D1 SPOT									0.00	0
Total For TH13D1									0.00	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.46932			0.00	0
Total TH13D2 SPOT									0.00	0
Total For TH13D2									0.00	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.50239			0.00	0
Total TH13D3 SPOT									0.00	0
Total For TH13D3									0.00	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.45988			0.00	0
Total TH13D4 SPOT									0.00	0
Total For TH13D4									0.00	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.49137			0.00	0
Total TH13D5 SPOT									0.00	0
Total For TH13D5									0.00	0
TH14A On 21/11/2019 Spot Bond					0.00000	101.07822			0.00	0
Total TH14A2 SPOT									0.00	0
Total For TH14A2									0.00	0
TH14A On 21/11/2021 Spot Bond					0.00000	100.99254			0.00	0
Total TH14A3 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 TH14A3									0.00	0
TH14A: On 21/11/2021 Spot Bond			7.79000	108.11979	7.79000	108.09735			0.00	0
Total TH14A4 SPOT									0.00	0
Total For TH14A4									0.00	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.01033			0.00	0
Total TH14A6 SPOT									0.00	0
Total For TH14A6									0.00	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.98093			0.00	0
Total TH14A7 SPOT									0.00	0
Total For TH14A7									0.00	0
TH14A: On 21/11/2021 Spot Bond			7.95000	106.08772	7.95000	106.06525			0.00	0
Total TH14A8 SPOT									0.00	0
Total For TH14A8									0.00	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.06011			0.00	0
Total TH14B1 SPOT									0.00	0
Total For TH14B1									0.00	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.41486			0.00	0
Total TH14B2 SPOT									0.00	0
Total For TH14B2									0.00	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.01359			0.00	0
Total TH14B3 SPOT									0.00	0
Total For TH14B3									0.00	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.07990			0.00	0
Total TH14C1 SPOT									0.00	0
Total For TH14C1									0.00	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.25461			0.00	0
Total TH14C2 SPOT									0.00	0
Total For TH14C2									0.00	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.08003			0.00	0
Total TH14C3 SPOT									0.00	0
Total For TH14C3									0.00	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.44661			0.00	0
Total TH14D1 SPOT									0.00	0
Total For TH14D1									0.00	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.85641			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TH14D2 SPOT									0.00	0
Total For TH14D2									0.00	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.27749			0.00	0
Total TH14D3 SPOT									0.00	0
Total For TH14D3									0.00	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.94370			0.00	0
Total TH15A1 SPOT									0.00	0
Total For TH15A1									0.00	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.96601			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	103.52542			0.00	0
Total TH15A3 SPOT									0.00	0
Total For TH15A3									0.00	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.19825			0.00	0
Total TH15A4 SPOT									0.00	0
Total For TH15A4									0.00	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.79486			0.00	0
Total TH15A5 SPOT									0.00	0
Total For TH15A5									0.00	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.92818			0.00	0
Total TH15A7 SPOT									0.00	0
Total For TH15A7									0.00	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.93938			0.00	0
Total TH15A8 SPOT									0.00	0
Total For TH15A8									0.00	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.99040			0.00	0
Total TH15B1 SPOT									0.00	0
Total For TH15B1									0.00	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.98153			0.00	0
Total TH15B2 SPOT									0.00	0
Total For TH15B2									0.00	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.65913			0.00	0
Total TH15B3 SPOT									0.00	0
Total For TH15B3									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TH15C On 21/11/2022 Spot Bond					0.00000	101.04249			0.00	0
Total TH15C1 SPOT									0.00	0
Total For TH15C1									0.00	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.57225			0.00	0
Total TH15C2 SPOT									0.00	0
Total For TH15C2									0.00	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.01590			0.00	0
Total TH15C3 SPOT									0.00	0
Total For TH15C3									0.00	0
TH15D On 21/11/2022 Spot Bond					0.00000	103.33011			0.00	0
Total TH15D1 SPOT									0.00	0
Total For TH15D1									0.00	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.96431			0.00	0
Total TH15D2 SPOT									0.00	0
Total For TH15D2									0.00	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.25159			0.00	0
Total TH15D3 SPOT									0.00	0
Total For TH15D3									0.00	0
TH16A On 21/08/2022 Spot Bond					0.00000	100.92273			0.00	0
Total TH16A1 SPOT									0.00	0
Total For TH16A1									0.00	0
TH16A On 21/08/2024 Spot Bond					0.00000	100.94381			0.00	0
Total TH16A2 SPOT									0.00	0
Total For TH16A2									0.00	0
TH16A On 21/08/2024 Spot Bond			8.49000	106.11406	8.49000	100.93067			0.00	0
Total TH16A3 SPOT									0.00	0
Total For TH16A3									0.00	0
TH16B On 21/08/2024 Spot Bond					0.00000	100.97043			0.00	0
Total TH16B1 SPOT									0.00	0
Total For TH16B1									0.00	0
TH16C On 21/08/2024 Spot Bond					0.00000	101.00479			0.00	0
Total TH16C1 SPOT									0.00	0
Total For TH16C1									0.00	0
TH16D On 21/08/2024 Spot Bond					0.00000	101.24271			0.00	0
Total TH16D1 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 TH16D1									0.00	0
TL20 On 22/02/2020 Spot Bond			7.78000	7.78000	7.78000	102.87283			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	76.16142	100.00000	76.01179			0.00	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	110.34200	10.00000	110.31300			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	100.61847			0.00	0
Total TL22 SPOT									0.00	0
Total For TL22									0.00	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.61384			0.00	0
Total TL23 SPOT									0.00	0
Total For TL23									0.00	0
TL24 On 05/09/2022 Spot Bond			8.58500	101.81416	8.58500	101.79066			0.00	0
Total TL24 SPOT									0.00	0
Total For TL24									0.00	0
TL25 On 04/09/2024 Spot Bond			9.09500	102.57428	9.09500	102.54922			0.00	0
Total TL25 SPOT									0.00	0
Total For TL25									0.00	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.91430			0.00	0
Total TL26 SPOT									0.00	0
Total For TL26									0.00	0
TL27 On 24/04/2023 Spot Bond					0.00000	102.36648			0.00	500,000,000
Total TL27 SPOT									0.00	500,000,000
Total For TL27									0.00	500,000,000
TL28 On 24/04/2025 Spot Bond			9.37500	103.66641	9.37500	103.64046			0.00	0
Total TL28 SPOT									0.00	0
Total For TL28									0.00	0
TL29 On 24/04/2025 Spot Bond					0.00000	101.65184			0.00	0
Total TL29 SPOT									0.00	0
Total For TL29									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TL30 On 10/06/2024 Spot Bond					0.00000	100.48351			0.00	0
Total TL30 SPOT									0.00	0
Total For TL30									0.00	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.49539			0.00	0
Total TL31 SPOT									0.00	0
Total For TL31									0.00	0
TLC08 On 27/03/2020 Spot Bond					0.00000	100.07905			0.00	0
Total TLC08 SPOT									0.00	0
Total For TLC08									0.00	0
TLC09 On 17/09/2020 Spot Bond					0.00000	100.30030			0.00	0
Total TLC09 SPOT									0.00	0
Total For TLC09									0.00	0
TN20 On 17/09/2020 Spot Bond			7.93500	102.74901	7.93500	102.72704			0.00	0 13,911
Total TN20 SPOT									0.00	0 13,911
Total For TN20									0.00	0 13,911
TN20/R On 17/09/2020 Spot Bond			100.00000	51.98632	100.00000	51.87063			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	37.43477	100.00000	37.35236			0.00	0
Total TN21U SPOT									0.00	0
Total For TN21U									0.00	0
TN23 On 06/11/2023 Spot Bond			8.77000	111.21480	8.77000	111.18886		1,803,981,984,000.00	205,699,200	15,437
Total TN23 SPOT								1,803,981,984,000.00	205,699,200	15,437
Total For TN23								1,803,981,984,000.00	205,699,200	15,437
TN23/R On 06/11/2023 Spot Bond			100.00000	18.21962	100.00000	18.17952			0.00	0
Total TN23/R2023 SPOT									0.00	0
Total For TN23/R2023									0.00	0
TN25 On 19/08/2025 Spot Bond			9.79500	99.81989	9.79500	99.79395		153,773,664,000.00	15,699,200	24,812
Total TN25 SPOT								153,773,664,000.00	15,699,200	24,812
Total For TN25								153,773,664,000.00	15,699,200	24,812
TN25/R On 19/08/2025 Spot Bond			100.00000	11.23578	100.00000	11.21105			0.00	0
Total TN25/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 TN25/R186									0.00	0
TN27 On 14/11/2027 Spot Bond			10.03500	97.18889	10.03500	97.16304			0.00	0 1,700
Total TN27 SPOT									0.00	0 1,700
Total For TN27									0.00	0 1,700
TN27/R On 14/11/2027 Spot Bond			100.00000	12.26925	100.00000	12.24225			0.00	0
Total TN27/R186 SPOT									0.00	0
Total For TN27/R186									0.00	0
TN30 On 09/10/2030 Spot Bond			10.68500	98.62302	10.68500	98.59497		160,275,000,000.00		15,000,000 11,880
Total TN30 SPOT								160,275,000,000.00		15,000,000 11,880
Total For TN30								160,275,000,000.00		15,000,000 11,880
TN30/R On 09/10/2030 Spot Bond			8.00000	117.88690	8.00000	117.86164			0.00	0
Total TN30/R2030 SPOT									0.00	0
Total For TN30/R2030									0.00	0
TN40 On 09/10/2040 Spot Bond			11.75000	92.06193	11.75000	92.03320		129,250,000,000.00		11,000,000 8,500
Total TN40 SPOT								129,250,000,000.00		11,000,000 8,500
Total For TN40								129,250,000,000.00		11,000,000 8,500
TN40/R On 09/10/2040 Spot Bond			10.75000	99.79994	10.75000	99.77138			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	110.34200	10.00000	110.31300			0.00	0
Total TPDA01/JIBAR SPOT									0.00	0
Total For TPDA01/JIBAR									0.00	0
TPDA0 On 30/11/2020 Spot Bond			8.10000	104.73471	8.10000	104.71211			0.00	0
Total TPDA08 SPOT									0.00	0
Total For TPDA08									0.00	0
TRA2A On 14/12/2020 Spot Bond			8.29000	104.42807	8.29000	104.40489		1,467,114,227,880.00		176,973,972 88
Total TRA2A3 SPOT								1,467,114,227,880.00		176,973,972 88
Total For TRA2A3								1,467,114,227,880.00		176,973,972 88
TRA2A On 14/12/2020 Spot Bond			8.09000	8.09000	8.09000	104.66117			0.00	0
Total TRA2A6 SPOT									0.00	0
Total For TRA2A6									0.00	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.38778			0.00	176,973,972 88
Total TRA2B1 SPOT									0.00	176,973,972 88
Total For TRA2B1									0.00	176,973,972 88
TRA2B On 14/12/2020 Spot Bond					0.00000	100.39787			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TRA2B2 SPOT									0.00	0
Total For TRA2B2									0.00	0
TRA2C On 14/12/2020 Spot Bond					0.00000	102.13644			0.00	0
Total TRA2C1 SPOT									0.00	0
Total For TRA2C1									0.00	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.45629			0.00	0
Total TRA2C2 SPOT									0.00	0
Total For TRA2C2									0.00	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.56065			0.00	0
Total TRA2D1 SPOT									0.00	0
Total For TRA2D1									0.00	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.56065			0.00	0
Total TRA2D2 SPOT									0.00	0
Total For TRA2D2									0.00	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.11611			0.00	0
Total TRA3A2 SPOT									0.00	0
Total For TRA3A2									0.00	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.14485			0.00	0
Total TRA3A3 SPOT									0.00	0
Total For TRA3A3									0.00	0
TRA3A: On 14/11/2022 Spot Bond			8.51000	104.84078	8.51000	104.81704		28,934,000,000,000.00	3,400,000,000	3,400
Total TRA3A4 SPOT								28,934,000,000,000.00	3,400,000,000	3,400
Total For TRA3A4								28,934,000,000,000.00	3,400,000,000	3,400
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.10960			0.00	0
Total TRA3A6 SPOT									0.00	0
Total For TRA3A6									0.00	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.13444			0.00	0
Total TRA3A7 SPOT									0.00	0
Total For TRA3A7									0.00	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.33195			0.00	0
Total TRA3B1 SPOT									0.00	0
Total For TRA3B1									0.00	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.30469			0.00	0
Total TRA3B2 SPOT									0.00	0
Total For TRA3B2									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TRA4A On 13/04/2020 Spot Bond					0.00000	101.70311			0.00	0
Total TRA4A1 SPOT									0.00	0
Total For TRA4A1									0.00	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.82883			0.00	0
Total TRA4A2 SPOT									0.00	0
Total For TRA4A2									0.00	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.88828			0.00	0
Total TRA4A3 SPOT									0.00	0
Total For TRA4A3									0.00	0
TRA4A: On 13/04/2024 Spot Bond			8.79500	102.92666	8.79500	105.92660			0.00	0
Total TRA4A4 SPOT									0.00	0
Total For TRA4A4									0.00	0
TRA4B On 13/04/2024 Spot Bond					0.00000	102.11182			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
TSE03L 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
TSP228 On 19/03/2020 Spot Bond					0.00000	96.05682			0.00	0
Total TSP228 SPOT									0.00	0
Total For TSP228									0.00	0
TSP229 On 10/10/2019 Spot Bond					0.00000	99.81274			0.00	0
Total TSP229 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 TSP229									0.00	0
TSP230 On 09/04/2020 Spot Bond					0.00000	95.96362			0.00	0
Total TSP230 SPOT									0.00	0
Total For TSP230									0.00	0
TSP231 On 07/11/2019 Spot Bond					0.00000	99.22949			0.00	0
Total TSP231 SPOT									0.00	0
Total For TSP231									0.00	0
TSP232 On 07/05/2020 Spot Bond					0.00000	95.36675			0.00	0
Total TSP232 SPOT									0.00	0
Total For TSP232									0.00	0
TSP233 On 09/07/2020 Spot Bond					0.00000	94.26241			0.00	0
Total TSP233 SPOT									0.00	0
Total For TSP233									0.00	0
TSP234 On 13/02/2020 Spot Bond					0.00000	97.28996			0.00	0
Total TSP234 SPOT									0.00	0
Total For TSP234									0.00	0
TSP235 On 13/08/2020 Spot Bond					0.00000	94.52492			0.00	0
Total TSP235 SPOT									0.00	0
Total For TSP235									0.00	0
TSP236 On 12/03/2020 Spot Bond					0.00000	96.76604			0.00	0
Total TSP236 SPOT									0.00	0
Total For TSP236									0.00	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.54745			0.00	0
Total TU1A11 SPOT									0.00	0
Total For TU1A11									0.00	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.84706			0.00	0
Total TU1B11 SPOT									0.00	0
Total For TU1B11									0.00	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.97315			0.00	0
Total TU1D11 SPOT									0.00	0
Total For TU1D11									0.00	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.22419			0.00	0
Total TUHF01 SPOT									0.00	0
Total For TUHF01									0.00	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000			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 TWC281 SPOT									0.00	0
Total For TWC281									0.00	0
TWC30 On 04/10/2019 Spot Bond					0.00000	101.79978			0.00	0
Total TWC306 SPOT									0.00	0
Total For TWC306									0.00	0
TWC30 On 09/10/2019 Spot Bond					0.00000	101.69570			0.00	0
Total TWC307 SPOT									0.00	0
Total For TWC307									0.00	0
TWC30 On 16/10/2019 Spot Bond					0.00000	101.59163			0.00	0
Total TWC308 SPOT									0.00	0
Total For TWC308									0.00	0
TWC30 On 24/10/2019 Spot Bond					0.00000	101.35665			0.00	0
Total TWC309 SPOT									0.00	0
Total For TWC309									0.00	0
TWC31 On 30/10/2019 Spot Bond					0.00000	101.23541			0.00	0
Total TWC310 SPOT									0.00	0
Total For TWC310									0.00	0
TWC31 On 13/11/2019 Spot Bond					0.00000	100.95763			0.00	0
Total TWC311 SPOT									0.00	0
Total For TWC311									0.00	0
TWC31 On 29/11/2019 Spot Bond					0.00000	100.77519			0.00	0
Total TWC312 SPOT									0.00	0
Total For TWC312									0.00	0
TWC31 On 29/11/2019 Spot Bond					0.00000	100.67786			0.00	0
Total TWC313 SPOT									0.00	0
Total For TWC313									0.00	0
TWC31 On 04/12/2019 Spot Bond					0.00000	100.53689			0.00	0
Total TWC314 SPOT									0.00	0
Total For TWC314									0.00	0
UG21 On 02/03/2021 Spot Bond			8.27000	104.05576	8.27000	104.03261			0.00	0
Total UG21 SPOT									0.00	0
Total For UG21									0.00	0
UG26 On 09/03/2026 Spot Bond			10.19500	105.86941	10.19500	105.84050			0.00	0
Total UG26 SPOT									0.00	0
Total For UG26									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA1U SPOT									0.00	0
Total For VCJA1U									0.00	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA2U SPOT									0.00	0
Total For VCJA2U									0.00	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA3U SPOT									0.00	0
Total For VCJA3U									0.00	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA4U SPOT									0.00	0
Total For VCJA4U									0.00	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA5U SPOT									0.00	0
Total For VCJA5U									0.00	0
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA6U SPOT									0.00	0
Total For VCJA6U									0.00	0
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA7U SPOT									0.00	0
Total For VCJA7U									0.00	0
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA8U SPOT									0.00	0
Total For VCJA8U									0.00	0
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJA9U SPOT									0.00	0
Total For VCJA9U									0.00	0
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJB1U SPOT									0.00	0
Total For VCJB1U									0.00	0
VCJB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJB2U SPOT									0.00	0
Total For VCJB2U									0.00	0
VCJB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJB3U SPOT									0.00	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	100.51780			0.00	0
Total VKE07 SPOT									0.00	0
Total For VKE07									0.00	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.20865			0.00	0
Total VKE09 SPOT									0.00	0
Total For VKE09									0.00	0
VKE10 On 08/07/2022 Spot Bond					0.00000	99.84318			0.00	0
Total VKE10 SPOT									0.00	0
Total For VKE10									0.00	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.69028			0.00	0
Total VKE11 SPOT									0.00	0
Total For VKE11									0.00	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.48063			0.00	0
Total VKE12 SPOT									0.00	0
Total For VKE12									0.00	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.16378			0.00	0
Total VKE13 SPOT									0.00	0
Total For VKE13									0.00	0
VKE14 On 27/08/2023 Spot Bond					0.00000	100.82256			0.00	3,000,000,000 1,000
Total VKE14 SPOT									0.00	3,000,000,000 1,000
Total For VKE14									0.00	3,000,000,000 1,000
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
VPB09I 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
VR841I 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
VR844I 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
VR852I On 04/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR852U SPOT									0.00	0
Total For VR852U									0.00	0
VR853I 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
VR854I 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
VR856I 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
VR857I 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
WHL01 On 10/10/2020 Spot Bond					0.00000	100.21052			0.00	0
Total WHL01 SPOT									0.00	0
Total For WHL01									0.00	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total WHL01U SPOT									0.00	0
Total For WHL01U									0.00	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.16301			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For WHL02U									0.00	0
WHL03 On 02/10/2023 Spot Bond					0.00000	100.93048			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			7.03000	104.32905	7.03000	104.30946			0.00	0
Total WSP4 SPOT									0.00	0
Total For WSP4									0.00	0
WSP5 On 28/05/2021 Spot Bond			7.33500	105.63961	7.33500	105.61893			0.00	0
Total WSP5 SPOT									0.00	0
Total For WSP5									0.00	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	35.68681	100.00000	35.60825			0.00	0
Total WSP5/R203 SPOT									0.00	0
Total For WSP5/R203									0.00	0
Z083 On 30/09/2019 Spot Bond			6.49000	99.96445	6.49000	99.98222			0.00	0
Total Z083 SPOT									0.00	0
Total For Z083									0.00	0
Total for SPOT									1.29e+017	292,682,907,670 241,892
Total for SPOT :									1.29e+017	292,682,907,670 241,892
Total Futures									1.29e+017	292,682,907,940 241,893
Total Options									0.00	0
Grand Total:									1.29e+017	292,682,907,940 241,893