



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ES33 On 07/11/2019 Bond Future			10.76195	77.96768	10.78339	77.84149			0.00	0
ES33 On 06/02/2020 Bond Future			10.87702	79.36787	10.89926	79.23933			0.00	0
ES33 On 07/05/2020 Bond Future			10.98861	77.03111	11.01165	76.90026			0.00	0
ES33 On 06/08/2020 Bond Future			11.09830	78.47946	11.12218	78.34618			0.00	0
Total ES33 Future									0.00	0
Total For ES33									0.00	0
ES42 On 07/11/2019 Bond Future			11.11066	78.98457	11.13205	78.84105			0.00	0
ES42 On 06/02/2020 Bond Future			11.22086	80.40301	11.24302	80.25683			0.00	0
ES42 On 07/05/2020 Bond Future			11.33229	77.61454	11.35525	77.46571			0.00	0
ES42 On 06/08/2020 Bond Future			11.44060	79.07397	11.46437	78.92238			0.00	0
Total ES42 Future									0.00	0
Total For ES42									0.00	0
I2025 On 07/11/2019 Bond Future			137.83297	137.83297	137.83230	137.83230			0.00	0
I2025 On 06/02/2020 Bond Future			138.86824	138.86824	138.86746	138.86746			0.00	0
I2025 On 07/05/2020 Bond Future			141.45077	141.45077	141.44995	141.44995			0.00	0

**Open
Interest**

350

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350

350

4,919

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4,919

4,919

1,461

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
I2025	On	06/08/2020	Bond Future			142.63703	142.63703	142.63624	142.63624			0.00	0
Total I2025 Future												0.00	0
Total For I2025												0.00	0
I2029	On	07/11/2019	Bond Future			102.08749	102.08749	102.08629	102.08629			0.00	0
I2029	On	06/02/2020	Bond Future			103.94600	103.94600	103.94473	103.94473			0.00	0
I2029	On	07/05/2020	Bond Future			104.76642	104.76642	104.76516	104.76516			0.00	0
I2029	On	06/08/2020	Bond Future			106.75998	106.75998	106.75874	106.75874			0.00	0
Total I2029 Future												0.00	0
Total For I2029												0.00	0
I2033	On	07/11/2019	Bond Future			102.58744	102.58744	102.58592	102.58592			0.00	0
I2033	On	06/02/2020	Bond Future			104.45505	104.45505	104.45342	104.45342			0.00	0
I2033	On	07/05/2020	Bond Future			105.20201	105.20201	105.20026	105.20026			0.00	0
I2033	On	06/08/2020	Bond Future			107.20383	107.20383	107.20210	107.20210			0.00	0
Total I2033 Future												0.00	0
Total For I2033												0.00	0
I2038	On	07/11/2019	Bond Future			120.63645	120.63645	120.63473	120.63473			0.00	0
I2038	On	06/02/2020	Bond Future			121.17446	121.17446	121.17256	121.17256			0.00	0
I2038	On	07/05/2020	Bond Future			123.42792	123.42792	123.42602	123.42602			0.00	0
I2038	On	06/08/2020	Bond Future			124.08305	124.08305	124.08115	124.08115			0.00	0
Total I2038 Future												0.00	0
Total For I2038												0.00	0
I2046	On	07/11/2019	Bond Future			111.21692	111.21692	111.11378	111.11378			0.00	0
I2046	On	06/02/2020	Bond Future			113.24168	113.24168	113.13654	113.13654			0.00	0
I2046	On	07/05/2020	Bond Future			113.59935	113.59935	113.49221	113.49221			0.00	0
I2046	On	06/08/2020	Bond Future			115.76086	115.76086	115.65185	115.65185			0.00	0
Total I2046 Future												0.00	0
Total For I2046												0.00	0
I2050	On	07/11/2019	Bond Future			115.34906	115.34906	115.57693	115.57693			0.00	0
I2050	On	06/02/2020	Bond Future			115.61344	115.61344	115.84540	115.84540			0.00	0
I2050	On	07/05/2020	Bond Future			117.76346	117.76346	117.99959	117.99959			0.00	0
I2050	On	06/08/2020	Bond Future			118.12413	118.12413	118.36514	118.36514			0.00	0
Total I2050 Future												0.00	0
Total For I2050												0.00	0
R186	On	07/11/2019	Bond Future			8.22356	116.18291	8.24438	116.06419		5.94	0.00	0
R186	On	06/02/2020	Bond Future			8.27024	112.96544	8.29213	112.84448		6.13	0.00	0
R186	On	07/05/2020	Bond Future			8.31226	115.03943	8.33529	114.91625		6.12	0.00	0
R186	On	06/08/2020	Bond Future			8.34806	111.89713	8.37230	111.77171			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total R186 Future												0.00	0
R186	On	07/11/2019	Bond Future	8.95	Call			3,952.07000	3.95207	4,061,600	6.64	0.00	0
R186	On	07/11/2019	Bond Future	8.95	Put			22.39000	0.02239	13,200	6.64	0.00	0
R186	On	07/11/2019	Bond Future	8.96	Call			4,005.18000	4.00518	4,115,160	6.65	0.00	0
R186	On	07/11/2019	Bond Future	8.96	Put			21.09000	0.02109	12,350	6.65	0.00	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,899.01000	3.89901	4,008,070	6.63	0.00	0
R186	On	07/11/2019	Bond Future	8.94	Put			23.76000	0.02376	14,100	6.63	0.00	0
R186	On	07/11/2019	Bond Future	8.20	Call			625.28000	0.62528	637,600	5.91	0.00	0
R186	On	07/11/2019	Bond Future	8.20	Put			878.54000	0.87854	772,140	5.91	0.00	0
R186	On	07/11/2019	Bond Future	8.25	Put			732.04000	0.73204	632,710	5.94	0.00	0
R186	On	07/11/2019	Bond Future	8.25	Call			764.06000	0.76406	783,450	5.94	0.00	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,802.38000	2.80238	2,896,100	6.39	0.00	0
R186	On	07/11/2019	Bond Future	8.73	Put			78.57000	0.07857	53,570	6.39	0.00	0
R186	On	07/11/2019	Bond Future	8.23	Put			788.50000	0.78850	686,230	5.93	0.00	0
R186	On	07/11/2019	Bond Future	8.23	Call			706.52000	0.70652	722,970	5.93	0.00	0
R186	On	06/02/2020	Bond Future	8.11	Put			2,115.00000	2.11500	2,024,270	6.06	0.00	0
R186	On	06/02/2020	Bond Future	8.11	Call			1,103.50000	1.10350	1,133,730	6.06	0.00	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,416.15000	2.41615	2,475,450	6.34	0.00	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,003.87000	1.00387	942,210	6.34	0.00	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,264.93000	4.26493	4,349,890	6.83	0.00	0
R186	On	06/02/2020	Bond Future	8.57	Put			968.97000	0.96897	908,600	6.36	0.00	0
R186	On	06/02/2020	Bond Future	9.00	Put			442.68000	0.44268	406,680	6.83	0.00	0
R186	On	06/02/2020	Bond Future	8.50	Call			2,236.08000	2.23608	2,292,100	6.29	0.00	0
R186	On	06/02/2020	Bond Future	8.50	Put			1,095.84000	1.09584	1,030,900	6.29	0.00	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,452.87000	2.45287	2,512,810	6.35	0.00	0
R186	On	06/02/2020	Bond Future	8.56	Put			986.29000	0.98629	925,270	6.35	0.00	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,489.82000	2.48982	2,550,410	6.36	0.00	0
R186	On	07/05/2020	Bond Future	8.93	Call			4,132.96000	4.13296	4,208,470	6.53	0.00	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,011.51000	1.01151	963,840	6.53	28,915.20	30
R186	On	07/05/2020	Bond Future	8.07	Call			1,385.71000	1.38571	1,421,150	5.79	0.00	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,815.38000	2.81538	2,727,640	5.79	0.00	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,432.86000	1.43286	1,469,250	5.81	0.00	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,753.93000	2.75393	2,667,140	5.81	0.00	0
R186	On	07/05/2020	Bond Future	7.60	Put			4,557.46000	4.55746	4,450,310	5.41	0.00	0
R186	On	07/05/2020	Bond Future	7.60	Call			536.71000	0.53671	552,740	5.41	16,582.20	30
R186	On	07/05/2020	Bond Future	8.28	Put			2,222.15000	2.22215	2,144,550	5.96	0.00	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,926.12000	1.92612	1,971,700	5.96	59,151.00	30
R186	On	07/05/2020	Bond Future	8.08	Call			1,409.17000	1.40917	1,445,080	5.80	0.00	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,784.53000	2.78453	2,697,260	5.80	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R186	On	06/08/2020	Bond Future	8.36	Call			0.00000	0.00000	61,800		0.00	0
R186	On	06/08/2020	Bond Future	8.36	Put			63.62000	0.06362	0,000		0.00	0
R186	On	06/08/2020	Bond Future	8.37	Call			0.00000	0.00000	113,530		0.00	0
R186	On	06/08/2020	Bond Future	8.37	Put			11.89000	0.01189	0,000		0.00	0
R186	On	06/08/2020	Bond Future	8.38	Call			39.81000	0.03981	165,230		0.00	0
R186	On	06/08/2020	Bond Future	8.38	Put			0.00000	0.00000	0,000		0.00	0
Total R186 Option												104,648.40	90
Total For R186												104,648.40	90
R197	On	07/11/2019	Bond Future			308.60064	308.60064	308.60197	308.60197			0.00	0
R197	On	06/02/2020	Bond Future			306.56398	306.56398	306.56514	306.56514			0.00	0
R197	On	07/05/2020	Bond Future			312.26510	312.26510	312.26630	312.26630			0.00	0
R197	On	06/08/2020	Bond Future			310.41334	310.41334	310.41475	310.41475			0.00	0
Total R197 Future												0.00	0
Total For R197												0.00	0
R202	On	07/11/2019	Bond Future			233.35218	233.35218	233.34887	233.34887			0.00	0
R202	On	06/02/2020	Bond Future			233.53467	233.53467	233.53113	233.53113			0.00	0
R202	On	07/05/2020	Bond Future			237.87760	237.87760	237.87407	237.87407			0.00	0
R202	On	06/08/2020	Bond Future			238.26434	238.26434	238.26083	238.26083			0.00	0
Total R202 Future												0.00	0
Total For R202												0.00	0
R2023	On	07/11/2019	Bond Future			7.27792	102.90868	7.29856	102.84859		2.49	0.00	0
R2023	On	06/02/2020	Bond Future			7.28454	104.75675	7.30714	104.69552		2.54	0.00	0
R2023	On	07/05/2020	Bond Future			7.26315	102.74718	7.28795	102.68485		2.64	0.00	0
R2023	On	06/08/2020	Bond Future			7.21428	104.67895	7.24173	104.61546			0.00	0
Total R2023 Future												0.00	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,994.61000	1.99461	2,051,710	3.46	0.00	0
R2023	On	07/11/2019	Bond Future	7.99	Put			6.61000	0.00661	3,620	3.46	0.00	0
R2023	On	07/11/2019	Bond Future	8.00	Call			2,022.65000	2.02265	2,079,900	3.47	0.00	0
R2023	On	07/11/2019	Bond Future	8.00	Put			6.25000	0.00625	3,410	3.47	0.00	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,966.58000	1.96658	2,023,550	3.44	0.00	0
R2023	On	07/11/2019	Bond Future	7.98	Put			6.98000	0.00698	3,860	3.44	0.00	0
R2023	On	06/02/2020	Bond Future	7.52	Put			406.39000	0.40639	377,010	2.76	0.00	0
R2023	On	06/02/2020	Bond Future	7.53	Call			1,000.26000	1.00026	1,032,470	2.77	0.00	0
R2023	On	06/02/2020	Bond Future	7.53	Put			398.85000	0.39885	369,830	2.77	0.00	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,019.74000	1.01974	1,052,320	2.78	0.00	0
R2023	On	06/02/2020	Bond Future	7.54	Put			391.44000	0.39144	362,790	2.78	0.00	0
R2023	On	06/02/2020	Bond Future	7.52	Call			980.91000	0.98091	1,012,760	2.76	0.00	0
R2023	On	07/05/2020	Bond Future	6.91	Call			367.97000	0.36797	382,770	2.41	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
R2023	On	07/05/2020	Bond Future	6.91	Put			1,323.01000	1.32301	1,275,480	2.41	0.00	0
R2023	On	07/05/2020	Bond Future	6.89	Call			347.95000	0.34795	362,190	2.39	0.00	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,353.84000	1.35384	1,305,750	2.39	0.00	0
R2023	On	07/05/2020	Bond Future	6.90	Call			357.88000	0.35788	372,400	2.40	0.00	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,338.35000	1.33835	1,290,540	2.40	0.00	0
R2023	On	06/08/2020	Bond Future	7.27	Put			0.00000	0.00000	0,000		0.00	0
R2023	On	06/08/2020	Bond Future	7.28	Call			88.42000	0.08842	151,910		0.00	0
R2023	On	06/08/2020	Bond Future	7.28	Put			0.00000	0.00000	0,000		0.00	0
R2023	On	06/08/2020	Bond Future	7.26	Call			42.22000	0.04222	105,710		0.00	0
R2023	On	06/08/2020	Bond Future	7.26	Put			0.00000	0.00000	0,000		0.00	0
R2023	On	06/08/2020	Bond Future	7.27	Call			65.33000	0.06533	128,820		0.00	0
Total R2023 Option												0.00	0
Total For R2023												0.00	0
R2030	On	07/11/2019	Bond Future			8.93691	96.04670	8.95273	95.94649		8.63	0.00	0
R2030	On	06/02/2020	Bond Future			8.99714	93.76287	9.01358	93.66080		8.94	0.00	0
R2030	On	07/05/2020	Bond Future			9.05680	95.48435	9.07388	95.38039		9.13	0.00	0
R2030	On	06/08/2020	Bond Future			9.11339	93.27046	9.13114	93.16463			0.00	0
Total R2030 Future												0.00	0
R2030	On	07/11/2019	Bond Future	9.47	Put			99.44000	0.09944	71,180	9.30	0.00	0
R2030	On	07/11/2019	Bond Future	9.10	Put			517.72000	0.51772	438,140	8.75	0.00	0
R2030	On	07/11/2019	Bond Future	9.10	Call			1,443.82000	1.44382	1,464,450	8.75	45,397.95	31
R2030	On	07/11/2019	Bond Future	9.76	Call			4,953.09000	4.95309	5,044,540	9.79	0.00	0
R2030	On	07/11/2019	Bond Future	9.76	Put			22.26000	0.02226	13,500	9.79	418.50	31
R2030	On	07/11/2019	Bond Future	9.12	Put			478.00000	0.47800	401,520	8.77	0.00	0
R2030	On	07/11/2019	Bond Future	9.12	Call			1,528.93000	1.52893	1,552,660	8.77	0.00	0
R2030	On	07/11/2019	Bond Future	9.70	Call			4,607.11000	4.60711	4,695,920	9.69	0.00	0
R2030	On	07/11/2019	Bond Future	9.70	Put			30.75000	0.03075	19,350	9.69	0.00	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,430.40000	2.43040	2,316,890	8.16	0.00	0
R2030	On	07/11/2019	Bond Future	8.60	Call			162.15000	0.16215	148,850	8.16	4,614.35	31
R2030	On	07/11/2019	Bond Future	9.35	Call			2,646.56000	2.64656	2,704,620	9.10	0.00	0
R2030	On	07/11/2019	Bond Future	9.35	Put			175.87000	0.17587	133,720	9.10	0.00	0
R2030	On	07/11/2019	Bond Future	9.85	Call			5,472.34000	5.47234	5,566,850	9.92	0.00	0
R2030	On	07/11/2019	Bond Future	9.85	Put			13.33000	0.01333	7,630	9.92	0.00	0
R2030	On	07/11/2019	Bond Future	8.57	Put			2,598.07000	2.59807	2,485,410	8.12	0.00	0
R2030	On	07/11/2019	Bond Future	8.57	Call			133.59000	0.13359	121,140	8.12	0.00	0
R2030	On	07/11/2019	Bond Future	9.30	Call			2,385.19000	2.38519	2,436,500	9.01	0.00	0
R2030	On	07/11/2019	Bond Future	9.30	Put			220.68000	0.22068	171,780	9.01	0.00	0
R2030	On	07/11/2019	Bond Future	9.20	Call			1,890.62000	1.89062	1,926,950	8.87	0.00	0
R2030	On	07/11/2019	Bond Future	9.20	Put			342.56000	0.34256	278,680	8.87	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2030	On	07/11/2019	Bond Future	8.95	Call			884.47000	0.88447	884,560	8.58	0.00	0
R2030	On	07/11/2019	Bond Future	8.95	Put			901.76000	0.90176	801,640	8.58	0.00	0
R2030	On	07/11/2019	Bond Future	9.05	Call			1,241.25000	1.24125	1,254,420	8.69	0.00	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,299.45000	3.29945	3,371,400	9.30	0.00	0
R2030	On	07/11/2019	Bond Future	9.05	Put			628.21000	0.62821	541,170	8.69	0.00	0
R2030	On	07/11/2019	Bond Future	9.25	Call			2,132.07000	2.13207	2,176,160	8.93	0.00	0
R2030	On	07/11/2019	Bond Future	9.25	Put			275.10000	0.27510	218,980	8.93	0.00	0
R2030	On	07/11/2019	Bond Future	8.40	Put			3,625.76000	3.62576	3,518,920	7.96	0.00	0
R2030	On	07/11/2019	Bond Future	8.40	Call			39.25000	0.03925	32,620	7.96	0.00	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,355.12000	3.35512	3,428,070	9.32	0.00	0
R2030	On	07/11/2019	Bond Future	9.48	Put			94.69000	0.09469	67,430	9.32	0.00	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,410.96000	3.41096	3,484,870	9.33	0.00	0
R2030	On	07/11/2019	Bond Future	9.49	Put			90.15000	0.09015	63,850	9.33	0.00	0
R2030	On	06/02/2020	Bond Future	9.00	Call			1,858.13000	1.85813	1,885,600	8.94	0.00	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,374.71000	2.37471	2,410,100	9.10	0.00	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,533.34000	1.53334	1,466,660	9.10	0.00	0
R2030	On	06/02/2020	Bond Future	8.40	Call			477.04000	0.47704	481,690	8.27	0.00	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,411.40000	2.41140	2,447,330	9.11	0.00	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,508.75000	1.50875	1,442,610	9.11	0.00	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,338.27000	2.33827	2,373,130	9.09	0.00	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,558.24000	1.55824	1,491,030	9.09	0.00	0
R2030	On	06/02/2020	Bond Future	9.00	Put			1,942.43000	1.94243	1,867,830	8.94	0.00	0
R2030	On	06/02/2020	Bond Future	8.40	Put			4,388.01000	4.38801	4,290,590	8.27	0.00	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,525.07000	3.52507	3,446,000	8.94	0.00	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,786.81000	1.78681	1,811,030	8.92	0.00	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,596.88000	3.59688	3,517,140	8.92	0.00	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,813.25000	1.81325	1,837,800	8.93	0.00	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,560.98000	3.56098	3,481,570	8.93	0.00	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,839.63000	1.83963	1,864,520	8.94	0.00	0
R2030	On	06/08/2020	Bond Future	9.11	Call			0.00000	0.00000	0,000		0.00	0
R2030	On	06/08/2020	Bond Future	9.11	Put			126.06000	0.12606	20,230		0.00	0
R2030	On	06/08/2020	Bond Future	9.09	Call			0.00000	0.00000	0,000		0.00	0
R2030	On	06/08/2020	Bond Future	9.09	Put			245.53000	0.24553	139,700		0.00	0
R2030	On	06/08/2020	Bond Future	9.10	Call			0.00000	0.00000	0,000		0.00	0
R2030	On	06/08/2020	Bond Future	9.10	Put			185.77000	0.18577	79,940		0.00	0
Total R2030 Option												50,430.80	93
Total For R2030												50,430.80	93
R2032	On	07/11/2019	Bond Future			9.26862	93.54160	9.28954	93.39738		10.00	0.00	0
R2032	On	06/02/2020	Bond Future			9.33490	95.22146	9.35657	95.07458		9.94	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2032	On	07/05/2020	Bond Future			9.39886	92.80969	9.42130	92.66014		10.71	0.00	0
R2032	On	06/08/2020	Bond Future			9.45946	94.55470	9.48270	94.40238			0.00	0
Total R2032 Future												0.00	0
R2032	On	07/11/2019	Bond Future	9.72	Put			196.12000	0.19612	145,360	10.82	0.00	0
R2032	On	07/11/2019	Bond Future	9.70	Call			2,981.53000	2.98153	3,071,920	10.78	0.00	0
R2032	On	07/11/2019	Bond Future	9.70	Put			213.61000	0.21361	159,780	10.78	0.00	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,038.63000	3.03863	3,130,570	10.80	0.00	0
R2032	On	07/11/2019	Bond Future	9.71	Put			204.72000	0.20472	152,440	10.80	0.00	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,095.96000	3.09596	3,189,420	10.82	0.00	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,226.45000	2.22645	2,277,860	9.80	0.00	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,000.49000	2.00049	1,905,020	9.80	0.00	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,263.32000	2.26332	2,315,480	9.82	0.00	0
R2032	On	06/02/2020	Bond Future	9.40	Put			1,969.92000	1.96992	1,875,200	9.82	0.00	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,189.67000	2.18967	2,240,340	9.79	0.00	0
R2032	On	06/02/2020	Bond Future	9.38	Put			2,031.22000	2.03122	1,935,010	9.79	0.00	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,208.79000	2.20879	2,253,210	10.36	0.00	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,766.38000	3.76638	3,661,250	10.36	0.00	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,147.23000	2.14723	2,190,650	10.33	0.00	0
R2032	On	07/05/2020	Bond Future	9.17	Put			3,841.20000	3.84120	3,735,070	10.33	0.00	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,177.76000	2.17776	2,221,680	10.35	0.00	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,803.50000	3.80350	3,697,870	10.35	0.00	0
R2032	On	06/08/2020	Bond Future	9.46	Put			148.77000	0.14877	0,000		0.00	0
R2032	On	06/08/2020	Bond Future	9.47	Call			0.00000	0.00000	69,130		0.00	0
R2032	On	06/08/2020	Bond Future	9.47	Put			83.19000	0.08319	0,000		0.00	0
R2032	On	06/08/2020	Bond Future	9.45	Call			0.00000	0.00000	0,000		0.00	0
R2032	On	06/08/2020	Bond Future	9.45	Put			214.41000	0.21441	62,090		0.00	0
R2032	On	06/08/2020	Bond Future	9.46	Call			0.00000	0.00000	3,550		0.00	0
Total R2032 Option												0.00	0
Total For R2032												0.00	0
R2035	On	07/11/2019	Bond Future			9.52035	96.62010	9.54638	96.42069		10.91	0.00	0
R2035	On	06/02/2020	Bond Future			9.59292	98.35529	9.61986	98.15214		10.84	0.00	0
R2035	On	07/05/2020	Bond Future			9.65702	95.65731	9.68484	95.45051		11.76	0.00	0
R2035	On	06/08/2020	Bond Future			9.71761	97.45580	9.74635	97.24520		11.75	0.00	0
Total R2035 Future												0.00	0
R2035	On	07/11/2019	Bond Future	9.88	Call			2,842.58000	2.84258	2,959,620	11.60	0.00	0
R2035	On	07/11/2019	Bond Future	9.88	Put			340.22000	0.34022	257,850	11.60	0.00	0
R2035	On	07/11/2019	Bond Future	9.89	Call			2,902.71000	2.90271	3,021,910	11.62	0.00	0
R2035	On	07/11/2019	Bond Future	9.89	Put			326.85000	0.32685	246,640	11.62	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2035	On	07/11/2019	Bond Future	9.87	Call			2,782.77000	2.78277	2,897,640	11.58	0.00	0
R2035	On	07/11/2019	Bond Future	10.21	Put			82.20000	0.08220	53,080	12.33	0.00	0
R2035	On	07/11/2019	Bond Future	9.87	Put			353.99000	0.35399	269,450	11.58	0.00	0
R2035	On	07/11/2019	Bond Future	8.92	Put			5,005.72000	5.00572	4,802,150	9.89	0.00	0
R2035	On	07/11/2019	Bond Future	8.92	Call			31.70000	0.03170	27,540	9.89	0.00	0
R2035	On	07/11/2019	Bond Future	9.52	Put			1,249.80000	1.24980	1,082,850	10.94	0.00	0
R2035	On	07/11/2019	Bond Future	9.52	Call			1,047.70000	1.04770	1,080,160	10.94	0.00	0
R2035	On	07/11/2019	Bond Future	10.21	Call			4,965.09000	4.96509	5,135,380	12.33	0.00	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,295.36000	2.29536	2,368,400	10.64	0.00	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,445.06000	2.44506	2,314,950	10.64	0.00	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,334.49000	2.33449	2,408,530	10.65	0.00	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,408.77000	2.40877	2,279,660	10.65	0.00	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,256.35000	2.25635	2,328,380	10.62	0.00	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,481.56000	2.48156	2,350,440	10.62	0.00	0
R2035	On	07/05/2020	Bond Future	9.11	Put			5,880.20000	5.88020	5,717,460	10.87	0.00	0
R2035	On	07/05/2020	Bond Future	9.11	Call			1,468.82000	1.46882	1,512,880	10.87	40,847.76	27
R2035	On	07/05/2020	Bond Future	9.75	Put			3,143.51000	3.14351	3,025,190	11.76	0.00	0
R2035	On	07/05/2020	Bond Future	9.75	Call			3,625.30000	3.62530	3,713,780	11.76	100,272.06	27
R2035	On	07/05/2020	Bond Future	9.47	Call			2,574.18000	2.57418	2,642,630	11.43	0.00	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,188.61000	4.18861	4,050,260	11.43	0.00	0
R2035	On	07/05/2020	Bond Future	10.75	Call			8,563.16000	8.56316	8,710,600	13.43	0.00	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,121.02000	1.12102	1,061,660	13.43	28,664.82	27
R2035	On	07/05/2020	Bond Future	9.48	Call			2,609.48000	2.60948	2,678,640	11.44	0.00	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,147.87000	4.14787	4,010,230	11.44	0.00	0
R2035	On	07/05/2020	Bond Future	9.49	Call			2,644.74000	2.64474	2,714,610	11.46	0.00	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,107.18000	4.10718	3,970,250	11.46	0.00	0
R2035	On	06/08/2020	Bond Future	9.00	Put			8,091.29000	8.09129	7,930,950	13.00	0.00	0
R2035	On	06/08/2020	Bond Future	9.00	Call			2,391.39000	2.39139	2,441,650	13.00	0.00	0
R2035	On	06/08/2020	Bond Future	8.75	Put			9,338.87000	9.33887	9,166,410	12.19	0.00	0
R2035	On	06/08/2020	Bond Future	8.75	Call			1,617.70000	1.61770	1,655,840	12.19	0.00	0
R2035	On	06/08/2020	Bond Future	9.92	Call			5,398.88000	5.39888	5,495,300	13.58	0.00	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,140.95000	4.14095	4,026,770	13.58	0.00	0
R2035	On	06/08/2020	Bond Future	9.93	Call			5,439.19000	5.43919	5,536,130	13.59	0.00	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,109.57000	4.10957	3,995,910	13.59	0.00	0
R2035	On	06/08/2020	Bond Future	9.91	Call			5,358.35000	5.35835	5,454,260	13.57	0.00	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,172.19000	4.17219	4,057,500	13.57	0.00	0
Total R2035 Option												169,784.64	81
Total For R2035												169,784.64	81
R2037	On	07/11/2019	Bond Future			9.64918	92.81893	9.67011	92.65766		11.55	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
R2037	On	06/02/2020	Bond Future			9.71743	90.22657	9.73905	90.06231		12.04	0.00	0
R2037	On	07/05/2020	Bond Future			9.78500	91.88312	9.80731	91.71588		12.48	0.00	0
R2037	On	06/08/2020	Bond Future			9.85062	89.35100	9.87366	89.18065			0.00	0
Total R2037 Future												0.00	0
R2037	On	07/11/2019	Bond Future	9.97	Put			381.16000	0.38116	299,610	11.93	0.00	0
R2037	On	07/11/2019	Bond Future	9.95	Call			2,529.04000	2.52904	2,604,590	11.90	0.00	0
R2037	On	07/11/2019	Bond Future	9.95	Put			413.46000	0.41346	327,740	11.90	0.00	0
R2037	On	07/11/2019	Bond Future	9.96	Call			2,586.80000	2.58680	2,664,450	11.91	0.00	0
R2037	On	07/11/2019	Bond Future	9.96	Put			397.03000	0.39703	313,410	11.91	0.00	0
R2037	On	07/11/2019	Bond Future	9.97	Call			2,645.03000	2.64503	2,724,750	11.93	0.00	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,149.77000	2.14977	2,197,400	11.90	0.00	0
R2037	On	06/02/2020	Bond Future	9.66	Put			2,752.58000	2.75258	2,635,950	11.90	0.00	0
R2037	On	06/02/2020	Bond Future	9.67	Call			2,187.28000	2.18728	2,235,680	11.92	0.00	0
R2037	On	06/02/2020	Bond Future	9.67	Put			2,713.50000	2.71350	2,597,640	11.92	0.00	0
R2037	On	06/02/2020	Bond Future	9.68	Call			2,225.13000	2.22513	2,274,310	11.93	0.00	0
R2037	On	06/02/2020	Bond Future	9.68	Put			2,674.86000	2.67486	2,559,780	11.93	0.00	0
R2037	On	07/05/2020	Bond Future	9.61	Call			2,737.62000	2.73762	2,788,990	12.31	0.00	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,233.10000	4.23310	4,117,230	12.31	0.00	0
R2037	On	07/05/2020	Bond Future	9.59	Call			2,667.86000	2.66786	2,718,130	12.28	0.00	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,317.01000	4.31701	4,200,040	12.28	0.00	0
R2037	On	07/05/2020	Bond Future	9.60	Call			2,702.76000	2.70276	2,753,580	12.29	0.00	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,275.03000	4.27503	4,158,610	12.29	0.00	0
R2037	On	06/08/2020	Bond Future	9.87	Put			27.03000	0.02703	0,000		0.00	0
R2037	On	06/08/2020	Bond Future	9.88	Call			46.79000	0.04679	217,140		0.00	0
R2037	On	06/08/2020	Bond Future	9.88	Put			0.00000	0.00000	0,000		0.00	0
R2037	On	06/08/2020	Bond Future	9.86	Call			0.00000	0.00000	69,410		0.00	0
R2037	On	06/08/2020	Bond Future	9.86	Put			100.94000	0.10094	0,000		0.00	0
R2037	On	06/08/2020	Bond Future	9.87	Call			0.00000	0.00000	143,320		0.00	0
Total R2037 Option												0.00	0
Total For R2037												0.00	0
R2040	On	07/11/2019	Bond Future			9.79964	95.53651	9.82059	95.36399		12.02	0.00	0
R2040	On	06/02/2020	Bond Future			9.86952	92.74240	9.89115	92.56669		12.55	0.00	0
R2040	On	07/05/2020	Bond Future			9.93867	94.44518	9.96098	94.26630		13.03	0.00	0
R2040	On	06/08/2020	Bond Future			10.00607	91.71060	10.02909	91.52845			0.00	0
Total R2040 Future												0.00	0
R2040	On	07/11/2019	Bond Future	9.30	Put			4,515.88000	4.51588	4,334,660	10.77	0.00	0
R2040	On	07/11/2019	Bond Future	9.30	Call			73.92000	0.07392	65,220	10.77	0.00	0
R2040	On	07/11/2019	Bond Future	10.05	Call			2,383.68000	2.38368	2,454,500	12.11	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2040	On	07/11/2019	Bond Future	10.05	Put			527.26000	0.52726	425,560	12.11	0.00	0
R2040	On	07/11/2019	Bond Future	10.03	Call			2,267.21000	2.26721	2,333,390	12.07	0.00	0
R2040	On	07/11/2019	Bond Future	10.03	Put			570.27000	0.57027	463,930	12.07	0.00	0
R2040	On	07/11/2019	Bond Future	9.80	Put			1,295.02000	1.29502	1,138,800	11.67	0.00	0
R2040	On	07/11/2019	Bond Future	9.80	Call			1,125.47000	1.12547	1,141,770	11.67	0.00	0
R2040	On	07/11/2019	Bond Future	10.04	Call			2,325.16000	2.32516	2,393,660	12.09	0.00	0
R2040	On	07/11/2019	Bond Future	10.04	Put			548.42000	0.54842	444,400	12.09	0.00	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,188.06000	3.18806	3,058,530	12.16	0.00	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,143.26000	3.14326	3,014,550	12.18	0.00	0
R2040	On	06/02/2020	Bond Future	9.74	Call			1,992.90000	1.99290	2,038,290	12.14	0.00	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,231.90000	3.23190	3,101,580	12.14	0.00	0
R2040	On	06/02/2020	Bond Future	9.00	Put			7,958.07000	7.95807	7,787,350	10.69	0.00	0
R2040	On	06/02/2020	Bond Future	9.00	Call			258.37000	0.25837	263,360	10.69	0.00	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,031.84000	2.03184	2,078,020	12.16	0.00	0
R2040	On	06/02/2020	Bond Future	8.40	Put			13,488.46000	13.48846	13,312,640	10.69	0.00	0
R2040	On	06/02/2020	Bond Future	8.40	Call			26.70000	0.02670	26,590	10.69	0.00	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,069.70000	2.06970	2,116,700	12.18	0.00	0
R2040	On	07/05/2020	Bond Future	9.75	Call			2,855.21000	2.85521	2,909,530	12.71	0.00	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,569.14000	4.56914	4,444,580	12.71	0.00	0
R2040	On	07/05/2020	Bond Future	9.73	Call			2,779.61000	2.77961	2,832,750	12.68	0.00	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,658.62000	4.65862	4,532,880	12.68	0.00	0
R2040	On	07/05/2020	Bond Future	9.74	Call			2,817.29000	2.81729	2,871,010	12.69	0.00	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,613.70000	4.61370	4,488,540	12.69	0.00	0
R2040	On	06/08/2020	Bond Future	10.04	Put			0.00000	0.00000	0,000		0.00	0
R2040	On	06/08/2020	Bond Future	10.02	Call			0.00000	0.00000	110,290		0.00	0
R2040	On	06/08/2020	Bond Future	10.02	Put			71.86000	0.07186	0,000		0.00	0
R2040	On	06/08/2020	Bond Future	10.03	Call			7.19000	0.00719	189,340		0.00	0
R2040	On	06/08/2020	Bond Future	10.03	Put			0.00000	0.00000	0,000		0.00	0
R2040	On	06/08/2020	Bond Future	10.04	Call			86.12000	0.08612	268,270		0.00	0
Total R2040 Option												0.00	0
Total For R2040												0.00	0
R2044	On	07/11/2019	Bond Future			9.85407	92.33344	9.87499	92.15824		12.67	0.00	0
R2044	On	06/02/2020	Bond Future			9.92184	89.60711	9.94342	89.42870		13.24	0.00	0
R2044	On	07/05/2020	Bond Future			9.98880	91.25225	10.01104	91.07061		13.75	0.00	0
R2044	On	06/08/2020	Bond Future			10.05400	88.58298	10.07693	88.39801		14.47	0.00	0
Total R2044 Future												0.00	0
R2044	On	07/11/2019	Bond Future	9.74	Call			739.02000	0.73902	737,640	12.18	0.00	0
R2044	On	07/11/2019	Bond Future	10.52	Call			5,227.35000	5.22735	5,371,460	13.85	0.00	0
R2044	On	07/11/2019	Bond Future	10.05	Call			2,116.96000	2.11696	2,174,890	12.77	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2044	On	07/11/2019	Bond Future	10.52	Put			94.12000	0.09412	63,030	13.85	0.00	0
R2044	On	07/11/2019	Bond Future	10.05	Put			673.41000	0.67341	556,140	12.77	0.00	0
R2044	On	07/11/2019	Bond Future	9.19	Put			6,067.15000	6.06715	5,887,740	11.34	0.00	0
R2044	On	07/11/2019	Bond Future	9.19	Call			21.14000	0.02114	16,930	11.34	0.00	0
R2044	On	07/11/2019	Bond Future	9.74	Put			1,879.61000	1.87961	1,703,030	12.18	0.00	0
R2044	On	07/11/2019	Bond Future	10.06	Call			2,173.42000	2.17342	2,233,690	12.79	0.00	0
R2044	On	07/11/2019	Bond Future	10.06	Put			648.56000	0.64856	533,630	12.79	0.00	0
R2044	On	07/11/2019	Bond Future	10.07	Call			2,230.50000	2.23050	2,293,120	12.80	0.00	0
R2044	On	07/11/2019	Bond Future	10.07	Put			624.45000	0.62445	511,870	12.80	0.00	0
R2044	On	06/02/2020	Bond Future	9.77	Call			1,967.88000	1.96788	2,012,020	12.86	0.00	0
R2044	On	06/02/2020	Bond Future	9.77	Put			3,418.60000	3.41860	3,284,330	12.86	0.00	0
R2044	On	06/02/2020	Bond Future	9.78	Call			2,005.07000	2.00507	2,050,020	12.88	0.00	0
R2044	On	06/02/2020	Bond Future	9.78	Put			3,371.07000	3.37107	3,237,610	12.88	0.00	0
R2044	On	06/02/2020	Bond Future	9.76	Call			1,930.88000	1.93088	1,974,210	12.85	0.00	0
R2044	On	06/02/2020	Bond Future	9.76	Put			3,466.45000	3.46645	3,331,370	12.85	0.00	0
R2044	On	06/02/2020	Bond Future	9.09	Put			7,837.41000	7.83741	7,664,950	11.37	0.00	0
R2044	On	06/02/2020	Bond Future	9.09	Call			303.40000	0.30340	309,350	11.37	0.00	0
R2044	On	06/02/2020	Bond Future	9.74	Put			3,562.49000	3.56249	3,425,830	12.81	0.00	0
R2044	On	06/02/2020	Bond Future	9.74	Call			1,856.83000	1.85683	1,898,580	12.81	0.00	0
R2044	On	06/02/2020	Bond Future	10.78	Call			7,241.86000	7.24186	7,364,450	14.99	0.00	0
R2044	On	06/02/2020	Bond Future	10.78	Put			760.09000	0.76009	704,270	14.99	0.00	0
R2044	On	07/05/2020	Bond Future	9.80	Put			4,680.78000	4.68078	4,554,300	13.49	0.00	0
R2044	On	07/05/2020	Bond Future	9.81	Call			2,969.82000	2.96982	3,025,580	13.50	0.00	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,634.50000	4.63450	4,508,620	13.50	0.00	0
R2044	On	07/05/2020	Bond Future	9.26	Put			7,706.41000	7.70641	7,550,510	12.50	0.00	0
R2044	On	07/05/2020	Bond Future	9.26	Call			1,213.67000	1.21367	1,239,410	12.50	0.00	0
R2044	On	07/05/2020	Bond Future	9.91	Put			4,192.57000	4.19257	4,072,770	13.63	0.00	0
R2044	On	07/05/2020	Bond Future	9.91	Call			3,362.35000	3.36235	3,424,190	13.63	0.00	0
R2044	On	07/05/2020	Bond Future	9.80	Call			2,931.95000	2.93195	2,987,110	13.49	0.00	0
R2044	On	07/05/2020	Bond Future	9.33	Put			7,247.70000	7.24770	7,095,160	12.64	0.00	0
R2044	On	07/05/2020	Bond Future	9.33	Call			1,392.70000	1.39270	1,421,800	12.64	0.00	0
R2044	On	07/05/2020	Bond Future	9.98	Put			3,904.84000	3.90484	3,789,330	13.72	0.00	0
R2044	On	07/05/2020	Bond Future	9.98	Call			3,651.16000	3.65116	3,717,290	13.72	0.00	0
R2044	On	07/05/2020	Bond Future	9.79	Call			2,894.32000	2.89432	2,948,890	13.47	0.00	0
R2044	On	07/05/2020	Bond Future	9.79	Put			4,727.43000	4.72743	4,600,360	13.47	0.00	0
R2044	On	07/05/2020	Bond Future	11.09	Call			9,390.30000	9.39030	9,514,730	15.71	0.00	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,273.26000	1.27326	1,216,050	15.71	0.00	0
R2044	On	07/05/2020	Bond Future	11.02	Call			9,020.31000	9.02031	9,141,300	15.71	0.00	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,391.14000	1.39114	1,330,490	15.71	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2044	On	06/08/2020	Bond Future	9.87	Put			5,423.42000	5.42342	5,302,760	14.03	0.00	0
R2044	On	06/08/2020	Bond Future	9.88	Call			3,769.00000	3.76900	3,833,820	14.05	0.00	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,378.85000	5.37885	5,258,700	14.05	0.00	0
R2044	On	06/08/2020	Bond Future	9.86	Call			3,692.24000	3.69224	3,756,030	14.02	0.00	0
R2044	On	06/08/2020	Bond Future	9.66	Put			6,431.76000	6.43176	6,300,390	13.78	0.00	0
R2044	On	06/08/2020	Bond Future	9.66	Call			2,965.15000	2.96515	3,018,750	13.78	0.00	0
R2044	On	06/08/2020	Bond Future	10.93	Call			8,649.83000	8.64983	8,764,880	15.43	0.00	0
R2044	On	06/08/2020	Bond Future	9.86	Put			5,468.31000	5.46831	5,347,130	14.02	0.00	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,202.84000	2.20284	2,132,920	15.43	0.00	0
R2044	On	06/08/2020	Bond Future	9.87	Call			3,730.52000	3.73052	3,794,830	14.03	0.00	0
R2044	On	06/08/2020	Bond Future	9.01	Put			10,588.04000	10.58804	10,428,060	13.22	0.00	0
R2044	On	06/08/2020	Bond Future	9.01	Call			1,250.85000	1.25085	1,275,840	13.22	0.00	0
Total R2044 Option												0.00	0
Total For R2044												0.00	0
R2048	On	07/11/2019	Bond Future			9.82931	91.48548	9.85529	91.26109		13.08	0.00	0
R2048	On	06/02/2020	Bond Future			9.89805	93.12835	9.92484	92.89997		13.03	0.00	0
R2048	On	07/05/2020	Bond Future			9.95915	90.39782	9.98674	90.16526		14.21	0.00	0
R2048	On	06/08/2020	Bond Future			10.01718	92.09751	10.04560	91.86059		14.25	0.00	0
Total R2048 Future												0.00	0
R2048	On	07/11/2019	Bond Future	10.02	Call			2,108.24000	2.10824	2,197,680	13.12	0.00	0
R2048	On	07/11/2019	Bond Future	10.02	Put			708.11000	0.70811	573,160	13.12	0.00	0
R2048	On	07/11/2019	Bond Future	10.03	Call			2,165.79000	2.16579	2,258,060	13.14	0.00	0
R2048	On	07/11/2019	Bond Future	10.03	Put			681.89000	0.68189	549,770	13.14	0.00	0
R2048	On	07/11/2019	Bond Future	10.01	Call			2,051.45000	2.05145	2,138,050	13.10	0.00	0
R2048	On	07/11/2019	Bond Future	10.01	Put			735.24000	0.73524	597,450	13.10	0.00	0
R2048	On	06/02/2020	Bond Future	9.71	Call			1,837.76000	1.83776	1,898,450	12.53	0.00	0
R2048	On	06/02/2020	Bond Future	9.71	Put			3,698.32000	3.69832	3,530,630	12.53	0.00	0
R2048	On	06/02/2020	Bond Future	9.72	Call			1,875.89000	1.87589	1,937,640	12.55	0.00	0
R2048	On	06/02/2020	Bond Future	9.72	Put			3,648.35000	3.64835	3,481,720	12.55	0.00	0
R2048	On	06/02/2020	Bond Future	9.70	Call			1,799.84000	1.79984	1,859,480	12.50	0.00	0
R2048	On	06/02/2020	Bond Future	9.70	Put			3,748.64000	3.74864	3,579,900	12.50	0.00	0
R2048	On	07/05/2020	Bond Future	9.78	Call			2,999.85000	2.99985	3,077,880	13.90	0.00	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,768.64000	4.76864	4,614,110	13.90	0.00	0
R2048	On	07/05/2020	Bond Future	9.79	Call			3,039.12000	3.03912	3,117,940	13.92	0.00	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,720.94000	4.72094	4,567,200	13.92	0.00	0
R2048	On	07/05/2020	Bond Future	9.77	Call			2,960.85000	2.96085	3,038,080	13.89	0.00	0
R2048	On	07/05/2020	Bond Future	9.77	Put			4,816.74000	4.81674	4,661,410	13.89	0.00	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,463.81000	9.46381	9,280,170	15.02	0.00	0
R2048	On	06/08/2020	Bond Future	9.25	Call			2,389.91000	2.38991	2,443,190	15.02	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2048	On	06/08/2020	Bond Future	9.00	Put			11,213.15000	11.21315	11,016,540	14.68	0.00	0
R2048	On	06/08/2020	Bond Future	9.00	Call			1,713.22000	1.71322	1,753,530	14.68	0.00	0
R2048	On	06/08/2020	Bond Future	10.19	Call			5,971.14000	5.97114	6,078,960	16.24	0.00	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,784.31000	4.78431	4,655,210	16.24	0.00	0
R2048	On	06/08/2020	Bond Future	10.20	Call			6,016.22000	6.01622	6,124,620	16.26	0.00	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,748.23000	4.74823	4,619,710	16.26	0.00	0
R2048	On	06/08/2020	Bond Future	10.18	Call			5,926.18000	5.92618	6,033,430	16.23	0.00	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,820.64000	4.82064	4,690,970	16.23	0.00	0
Total R2048 Option												0.00	0
Total For R2048												0.00	0
R207	On	07/11/2019	Bond Future			6.78152	102.40729	6.77701	102.40809		0.06	0.00	0
Total R207 Future												0.00	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.00000	0.00000	0,000	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.07	Put			842.15000	0.84215	842,950	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			840.35000	0.84035	841,150	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.06	Call			0.00000	0.00000	0,000	0.11	0.00	0
R207	On	07/11/2019	Bond Future	2.06	Put			843.96000	0.84396	844,760	0.11	0.00	0
Total R207 Option												0.00	0
Total For R207												0.00	0
R208	On	07/11/2019	Bond Future			6.60302	100.97442	6.60183	100.97597		0.68	0.00	0
R208	On	06/02/2020	Bond Future			6.44638	102.78772	6.44498	102.78924		0.61	0.00	0
R208	On	07/05/2020	Bond Future			6.15436	101.27122	6.15253	101.27278		0.57	0.00	0
R208	On	06/08/2020	Bond Future			5.56441	103.17525	5.56180	103.17688			0.00	0
Total R208 Future												0.00	0
R208	On	07/11/2019	Bond Future	6.84	Put			12.78000	0.01278	10,420	0.91	0.00	0
R208	On	07/11/2019	Bond Future	6.82	Call			299.39000	0.29939	295,200	0.90	0.00	0
R208	On	07/11/2019	Bond Future	6.82	Put			15.43000	0.01543	12,790	0.90	0.00	0
R208	On	07/11/2019	Bond Future	6.83	Call			311.03000	0.31103	306,980	0.91	0.00	0
R208	On	07/11/2019	Bond Future	6.83	Put			14.08000	0.01408	11,580	0.91	0.00	0
R208	On	07/11/2019	Bond Future	6.84	Call			322.71000	0.32271	318,800	0.91	0.00	0
R208	On	06/02/2020	Bond Future	6.14	Call			27.32000	0.02732	26,070	0.56	0.00	0
R208	On	06/02/2020	Bond Future	6.14	Put			357.79000	0.35779	358,060	0.56	0.00	0
R208	On	06/02/2020	Bond Future	6.12	Call			24.46000	0.02446	23,290	0.57	0.00	0
R208	On	06/02/2020	Bond Future	6.12	Put			376.66000	0.37666	377,010	0.57	0.00	0
R208	On	06/02/2020	Bond Future	6.13	Call			25.78000	0.02578	24,580	0.56	0.00	0
R208	On	06/02/2020	Bond Future	6.13	Put			367.11000	0.36711	367,430	0.56	0.00	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,156.75000	1.15675	1,158,300	0.51	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R208	On	07/05/2020	Bond Future	4.82	Call			0.20000	0.00020	0,180	0.51	0.00	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,148.08000	1.14808	1,149,620	0.51	0.00	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.17000	0.00017	0,150	0.51	0.00	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,165.44000	1.16544	1,166,980	0.51	0.00	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.18000	0.00018	0,170	0.51	0.00	0
R208	On	06/08/2020	Bond Future	5.57	Put			0.00000	0.00000	0,000		0.00	0
R208	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000		0.00	0
R208	On	06/08/2020	Bond Future	5.55	Put			7.35000	0.00735	8,980		0.00	0
R208	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000		0.00	0
R208	On	06/08/2020	Bond Future	5.56	Put			1.12000	0.00112	2,750		0.00	0
R208	On	06/08/2020	Bond Future	5.57	Call			5.11000	0.00511	3,480		0.00	0
Total R208 Option												0.00	0
Total For R208												0.00	0
R209	On	07/11/2019	Bond Future			9.50727	73.94141	9.52812	73.80449		12.39	229,070,488.18	3,098
R209	On	06/02/2020	Bond Future			9.56852	75.26924	9.59000	75.12984		12.38	0.00	0
R209	On	07/05/2020	Bond Future			9.62754	73.49964	9.64966	73.35774		13.33	0.00	0
R209	On	06/08/2020	Bond Future			9.68348	74.88161	9.70627	74.73703			0.00	0
Total R209 Future												229,070,488.18	3,098
R209	On	07/11/2019	Bond Future	9.81	Call			2,179.41000	2.17941	2,241,960	12.98	0.00	0
R209	On	07/11/2019	Bond Future	9.81	Put			364.08000	0.36408	289,710	12.98	0.00	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,228.77000	2.22877	2,293,040	13.00	0.00	0
R209	On	07/11/2019	Bond Future	9.82	Put			350.25000	0.35025	277,600	13.00	0.00	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,130.37000	2.13037	2,191,190	12.95	0.00	0
R209	On	07/11/2019	Bond Future	8.92	Call			36.50000	0.03650	30,870	11.39	0.00	0
R209	On	07/11/2019	Bond Future	9.33	Put			1,774.63000	1.77463	1,630,770	12.12	0.00	0
R209	On	07/11/2019	Bond Future	9.33	Call			458.44000	0.45844	451,500	12.12	0.00	0
R209	On	07/11/2019	Bond Future	9.80	Put			378.31000	0.37831	302,210	12.95	0.00	0
R209	On	07/11/2019	Bond Future	9.77	Call			1,985.75000	1.98575	2,041,320	12.88	0.00	0
R209	On	07/11/2019	Bond Future	9.77	Put			424.01000	0.42401	342,660	12.88	0.00	0
R209	On	07/11/2019	Bond Future	9.50	Put			1,088.50000	1.08850	961,570	12.39	0.00	0
R209	On	07/11/2019	Bond Future	9.50	Call			903.75000	0.90375	913,740	12.39	0.00	0
R209	On	07/11/2019	Bond Future	8.92	Put			4,186.89000	4.18689	4,044,340	11.39	0.00	0
R209	On	06/02/2020	Bond Future	9.50	Call			1,779.22000	1.77922	1,819,000	12.04	0.00	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,365.88000	2.36588	2,266,260	12.04	0.00	0
R209	On	06/02/2020	Bond Future	9.51	Call			1,810.67000	1.81067	1,851,120	12.05	0.00	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,331.81000	2.33181	2,232,860	12.05	0.00	0
R209	On	06/02/2020	Bond Future	9.52	Call			1,842.42000	1.84242	1,883,530	12.07	0.00	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,298.13000	2.29813	2,199,840	12.07	0.00	0
R209	On	07/05/2020	Bond Future	9.45	Call			2,280.62000	2.28062	2,324,260	12.91	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R209	On	07/05/2020	Bond Future	9.45	Put			3,575.98000	3.57598	3,477,720	12.91	0.00	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,311.16000	2.31116	2,355,280	12.92	0.00	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,540.86000	3.54086	3,443,080	12.92	0.00	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,342.12000	2.34212	2,386,720	12.94	0.00	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,506.24000	3.50624	3,408,940	12.94	0.00	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000		0.00	0
R209	On	06/08/2020	Bond Future	5.57	Put			34,562.89000	34.56289	34,418,310		0.00	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000		0.00	0
R209	On	06/08/2020	Bond Future	5.55	Put			34,779.73000	34.77973	34,635,150		0.00	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000		0.00	0
R209	On	06/08/2020	Bond Future	5.56	Put			34,671.24000	34.67124	34,526,660		0.00	0
Total R209 Option												0.00	0
Total For R209												229,070,488.18	3,098
R210	On	07/11/2019	Bond Future			188.50830	188.50830	188.50621	188.50621			0.00	0
R210	On	06/02/2020	Bond Future			191.94012	191.94012	191.93778	191.93778			0.00	0
R210	On	07/05/2020	Bond Future			192.85937	192.85937	192.85707	192.85707			0.00	0
R210	On	06/08/2020	Bond Future			196.52917	196.52917	196.52691	196.52691			0.00	0
Total R210 Future												0.00	0
Total For R210												0.00	0
R212	On	07/11/2019	Bond Future			162.22365	162.22365	162.22454	162.22454			227,113,110.00	1,400
R212	On	06/02/2020	Bond Future			162.93103	162.93103	162.93180	162.93180			0.00	0
R212	On	07/05/2020	Bond Future			165.96103	165.96103	165.96183	165.96183			0.00	0
R212	On	06/08/2020	Bond Future			166.82543	166.82543	166.82632	166.82632			0.00	0
Total R212 Future												227,113,110.00	1,400
Total For R212												227,113,110.00	1,400
R213	On	07/11/2019	Bond Future			9.12866	86.57981	9.14959	86.44898		9.67	0.00	0
R213	On	06/02/2020	Bond Future			9.19514	88.13462	9.21683	88.00143		9.63	0.00	0
R213	On	07/05/2020	Bond Future			9.25275	86.20049	9.27521	86.06484		10.26	0.00	0
R213	On	06/08/2020	Bond Future			9.30617	87.82120	9.32944	87.68299			0.00	0
Total R213 Future												0.00	0
R213	On	07/11/2019	Bond Future	9.60	Put			141.31000	0.14131	102,080	10.19	0.00	0
R213	On	07/11/2019	Bond Future	9.58	Call			2,787.04000	2.78704	2,875,990	10.15	0.00	0
R213	On	07/11/2019	Bond Future	9.58	Put			154.95000	0.15495	113,070	10.15	0.00	0
R213	On	07/11/2019	Bond Future	9.59	Call			2,839.94000	2.83994	2,930,230	10.17	0.00	0
R213	On	07/11/2019	Bond Future	9.59	Put			147.99000	0.14799	107,450	10.17	0.00	0
R213	On	07/11/2019	Bond Future	9.60	Call			2,893.05000	2.89305	2,984,650	10.19	0.00	0
R213	On	06/02/2020	Bond Future	9.28	Call			2,123.94000	2.12394	2,172,470	9.66	0.00	0
R213	On	06/02/2020	Bond Future	9.28	Put			1,737.61000	1.73761	1,652,950	9.66	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R213	On	06/02/2020	Bond Future	9.26	Call			2,056.39000	2.05639	2,103,570	9.64	0.00	0
R213	On	06/02/2020	Bond Future	9.26	Put			1,792.12000	1.79212	1,706,110	9.64	0.00	0
R213	On	06/02/2020	Bond Future	9.27	Call			2,089.93000	2.08993	2,137,780	9.65	0.00	0
R213	On	06/02/2020	Bond Future	9.27	Put			1,764.60000	1.76460	1,679,260	9.65	0.00	0
R213	On	07/05/2020	Bond Future	9.01	Put			3,511.56000	3.51156	3,414,660	10.00	0.00	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,917.94000	1.91794	1,957,150	10.01	0.00	0
R213	On	07/05/2020	Bond Future	9.02	Put			3,476.38000	3.47638	3,379,940	10.01	0.00	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,864.59000	1.86459	1,902,890	9.99	0.00	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,546.75000	3.54675	3,449,400	9.99	0.00	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,891.29000	1.89129	1,930,040	10.00	0.00	0
R213	On	06/08/2020	Bond Future	9.29	Call			0.00000	0.00000	0,000		0.00	0
R213	On	06/08/2020	Bond Future	9.29	Put			234.42000	0.23442	96,210		0.00	0
R213	On	06/08/2020	Bond Future	9.30	Call			0.00000	0.00000	0,000		0.00	0
R213	On	06/08/2020	Bond Future	9.30	Put			174.90000	0.17490	36,690		0.00	0
R213	On	06/08/2020	Bond Future	9.31	Call			0.00000	0.00000	22,770		0.00	0
R213	On	06/08/2020	Bond Future	9.31	Put			115.44000	0.11544	0,000		0.00	0
Total R213 Option												0.00	0
Total For R213												0.00	0
R214	On	07/11/2019	Bond Future			9.76894	72.21822	9.78985	72.07603		13.48	0.00	0
R214	On	06/02/2020	Bond Future			9.83629	73.51509	9.85783	73.37036		13.46	0.00	0
R214	On	07/05/2020	Bond Future			9.89605	71.56635	9.91822	71.41892		14.59	0.00	0
R214	On	06/08/2020	Bond Future			9.95268	72.91185	9.97549	72.76169			0.00	0
Total R214 Future												0.00	0
R214	On	07/11/2019	Bond Future	10.01	Call			1,973.42000	1.97342	2,024,480	14.00	0.00	0
R214	On	07/11/2019	Bond Future	10.01	Put			503.40000	0.50340	412,270	14.00	0.00	0
R214	On	07/11/2019	Bond Future	10.02	Call			2,021.36000	2.02136	2,074,220	14.03	0.00	0
R214	On	07/11/2019	Bond Future	10.02	Put			485.72000	0.48572	396,390	14.03	0.00	0
R214	On	07/11/2019	Bond Future	10.00	Call			1,925.92000	1.92592	1,975,190	13.97	0.00	0
R214	On	07/11/2019	Bond Future	10.00	Put			521.61000	0.52161	428,690	13.97	0.00	0
R214	On	06/02/2020	Bond Future	9.71	Call			1,708.10000	1.70810	1,745,290	12.97	0.00	0
R214	On	06/02/2020	Bond Future	9.71	Put			2,710.93000	2.71093	2,603,390	12.97	0.00	0
R214	On	06/02/2020	Bond Future	9.72	Call			1,740.34000	1.74034	1,778,180	12.99	0.00	0
R214	On	06/02/2020	Bond Future	9.72	Put			2,674.63000	2.67463	2,567,740	12.99	0.00	0
R214	On	06/02/2020	Bond Future	9.73	Call			1,772.71000	1.77271	1,811,200	13.02	0.00	0
R214	On	06/02/2020	Bond Future	9.73	Put			2,638.56000	2.63856	2,532,320	13.02	0.00	0
R214	On	07/05/2020	Bond Future	9.76	Call			2,589.87000	2.58987	2,637,140	14.24	0.00	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,652.82000	3.65282	3,552,660	14.24	0.00	0
R214	On	07/05/2020	Bond Future	9.77	Call			2,622.03000	2.62203	2,669,780	14.26	0.00	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,617.05000	3.61705	3,517,370	14.26	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
R214	On	07/05/2020	Bond Future	9.75	Call			2,558.11000	2.55811	2,604,900	14.23	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put			3,689.09000	3.68909	3,588,450	14.23	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Call			29.63000	0.02963	179,790		0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put			0.00000	0.00000	0,000		0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call			95.25000	0.09525	245,410		0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call			0.00000	0.00000	114,070		0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put			36.09000	0.03609	0,000		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	
Total for Bond												456,508,462.02	4,762	1
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future												0.00	0	
Total For E170												0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES42 Future												0.00	0	
Total For ES42												0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total I2025 Future									0.00	0
Total For I2025									0.00	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total I2033 Future									0.00	0
Total For I2033									0.00	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total I2038 Future									0.00	0
Total For I2038									0.00	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total I2046 Future									0.00	0
Total For I2046									0.00	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total I2050 Future									0.00	0
Total For I2050									0.00	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R186 Future									0.00	0
Total For R186									0.00	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R186/R207 Future									0.00	0
Total For R186/R207									0.00	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R186/R208 Future									0.00	0
Total For R186/R208									0.00	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R197 Future									0.00	0
Total For R197									0.00	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R202 Future									0.00	0
Total For R202									0.00	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R2023 Future									0.00	0
Total For R2023									0.00	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R2030 Future									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For R2030									0.00	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R2032 Future									0.00	0
Total For R2032									0.00	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R2035 Future									0.00	0
Total For R2035									0.00	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R2037 Future									0.00	0
Total For R2037									0.00	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R2040 Future									0.00	0
Total For R2040									0.00	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R2044 Future									0.00	0
Total For R2044									0.00	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R2048 Future									0.00	0
Total For R2048									0.00	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R207 Future									0.00	0
Total For R207									0.00	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R207/R203 Future									0.00	0
Total For R207/R203									0.00	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R208 Future									0.00	0
Total For R208									0.00	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R208/R204 Future									0.00	0
Total For R208/R204									0.00	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R208/R207 Future									0.00	0
Total For R208/R207									0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0
Total R209 Future												0.00	0
Total For R209												0.00	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R209/R186 Future												0.00	0
Total For R209/R186												0.00	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R209/R204 Future												0.00	0
Total For R209/R204												0.00	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R209/R208 Future												0.00	0
Total For R209/R208												0.00	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R210 Future												0.00	0
Total For R210												0.00	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R212 Future												0.00	0
Total For R212												0.00	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R213 Future												0.00	0
Total For R213												0.00	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R213/R186 Future												0.00	0
Total For R213/R186												0.00	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R214 Future												0.00	0
Total For R214												0.00	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R214/R209 Future												0.00	0
Total For R214/R209												0.00	0
Total for Price Contribution												0.00	0
GOVI	On	07/11/2019	GOVI			690.41600	690.41600	689.26300	689.26300			0.00	0
GOVI	On	06/02/2020	GOVI			702.81600	702.81600	701.64000	701.64000			0.00	0
GOVI	On	07/05/2020	GOVI			715.71800	715.71800	714.52200	714.52200			0.00	0
GOVI	On	06/08/2020	GOVI			729.17300	729.17300	727.95400	727.95400			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total GOVI Future												0.00	0
GOVI	On	07/11/2019	GOVI	672.91	Call			163,530.00000	16.35300	175,060,000		0.00	0
GOVI	On	07/11/2019	GOVI	672.91	Put			0.00000	0.00000	0,000		0.00	0
GOVI	On	07/11/2019	GOVI	672.92	Call			163,430.00000	16.34300	174,960,000		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			163,630.00000	16.36300	175,160,000		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			15,000.00000	1.50000	3,240,000		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			15,100.00000	1.51000	3,340,000		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			14,900.00000	1.49000	3,140,000		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			54,680.00000	5.46800	42,720,000		0.00	0
GOVI	On	07/05/2020	GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0
GOVI	On	07/05/2020	GOVI	720.00	Put			54,780.00000	5.47800	42,820,000		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			54,580.00000	5.45800	42,620,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.13	Call			0.00000	0.00000	10,430,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.13	Put			1,760.00000	0.17600	0,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.14	Call			0.00000	0.00000	10,330,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.14	Put			1,860.00000	0.18600	0,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.12	Call			0.00000	0.00000	10,530,000		0.00	0
GOVI	On	06/08/2020	GOVI	728.12	Put			1,660.00000	0.16600	0,000		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			668.14700	668.14700	667.67200	667.67200			0.00	0
AL37	On	06/02/2020	Index Future			680.14600	680.14600	679.66200	679.66200			0.00	0
AL37	On	07/05/2020	Index Future			692.63300	692.63300	692.13900	692.13900			0.00	0
AL37	On	06/08/2020	Index Future			705.65300	705.65300	705.15100	705.15100			0.00	0
Total AL37 Future												0.00	0
Total For AL37												0.00	0
AL7T	On	07/11/2019	Index Future			777.14100	777.14100	776.21500	776.21500			0.00	0
AL7T	On	06/02/2020	Index Future			791.09800	791.09800	790.15400	790.15400			0.00	0
AL7T	On	07/05/2020	Index Future			805.62100	805.62100	804.66100	804.66100			0.00	0
AL7T	On	06/08/2020	Index Future			820.76500	820.76500	819.78800	819.78800			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total AL7T Future									0.00	0
Total For AL7T									0.00	0
ALBI On 07/11/2019 Index Future			697.45900	697.45900	696.33900	696.33900			0.00	0
ALBI On 06/02/2020 Index Future			709.98500	709.98500	708.84300	708.84300			0.00	0
ALBI On 07/05/2020 Index Future			723.01900	723.01900	721.85700	721.85700			0.00	0
ALBI On 06/08/2020 Index Future			736.61100	736.61100	735.42700	735.42700			0.00	0
Total ALBI Future									0.00	0
Total For ALBI									0.00	0
IGOV On 07/11/2019 Index Future			261.93100	261.93100	261.96800	261.96800			0.00	0
IGOV On 06/02/2020 Index Future			266.70000	266.70000	266.73600	266.73600			0.00	0
IGOV On 07/05/2020 Index Future			271.66000	271.66000	271.69700	271.69700			0.00	0
IGOV On 06/08/2020 Index Future			276.82900	276.82900	276.86700	276.86700			0.00	0
Total IGOV Future									0.00	0
Total For IGOV									0.00	0
Total for Index									0.00	0
JIBAR F On 18/12/2019 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			95.04000	95.04000	95.05000	95.05000			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 :									456,508,462.02	4,762
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.52645			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			8.19000	101.84522	8.19000	101.82289			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	110.33200	10.00000	110.30300			0.00	0
Total AB01/R186 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For AB01/R186									0.00	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB014U SPOT									0.00	0
Total For AB014U									0.00	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.39437	10.84000	104.36368			0.00	0
Total AB015U SPOT									0.00	0
Total For AB015U									0.00	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB016U SPOT									0.00	0
Total For AB016U									0.00	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB017U SPOT									0.00	0
Total For AB017U									0.00	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.31027	11.37000	101.27950			0.00	0
Total AB018U SPOT									0.00	0
Total For AB018U									0.00	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB019U SPOT									0.00	0
Total For AB019U									0.00	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.39668	11.81000	101.36473			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	42.76322	100.00000	42.66909			0.00	0
Total AB024U SPOT									0.00	0
Total For AB024U									0.00	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB025U SPOT									0.00	0
Total For AB025U									0.00	0
AB026L On 20/08/2021 Spot Bond			100.00000	33.15157	100.00000	33.07860			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total AB026U SPOT									0.00	0
Total For AB026U									0.00	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB028U SPOT									0.00	0
Total For AB028U									0.00	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB029U SPOT									0.00	0
Total For AB029U									0.00	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB030U SPOT									0.00	0
Total For AB030U									0.00	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB031U SPOT									0.00	0
Total For AB031U									0.00	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB032U SPOT									0.00	0
Total For AB032U									0.00	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB033U SPOT									0.00	0
Total For AB033U									0.00	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AB034U SPOT									0.00	0
Total For AB034U									0.00	0
ABC12L On 25/11/2020 Spot Bond			10.00000	110.77500	10.00000	110.74600			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	285.94705		549,120,000,000.00	114,400,000	57
Total ABCPI3 SPOT								549,120,000,000.00	114,400,000	57
Total For ABCPI3								549,120,000,000.00	114,400,000	57
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ABF19U SPOT									0.00	0
Total For ABF19U									0.00	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.18959			0.00	0
Total ABFN08 SPOT									0.00	0
Total For ABFN08									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.80464			0.00	0
Total ABFN09 SPOT									0.00	0
Total For ABFN09									0.00	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	101.71293			0.00	0
Total ABFN10 SPOT									0.00	0
Total For ABFN10									0.00	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.78774			0.00	500,000,000
Total ABFN13 SPOT									0.00	500,000,000
Total For ABFN13									0.00	500,000,000
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.75998			0.00	0
Total ABFN14 SPOT									0.00	0
Total For ABFN14									0.00	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.04003			0.00	500,000,000
Total ABFN15 SPOT									0.00	500,000,000
Total For ABFN15									0.00	500,000,000
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.87942			0.00	0
Total ABFN16 SPOT									0.00	0
Total For ABFN16									0.00	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.26087			0.00	0
Total ABFN18 SPOT									0.00	0
Total For ABFN18									0.00	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.31317			0.00	0
Total ABFN20 SPOT									0.00	0
Total For ABFN20									0.00	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.13163			0.00	0
Total ABFN21 SPOT									0.00	0
Total For ABFN21									0.00	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.23732			0.00	0
Total ABFN22 SPOT									0.00	0
Total For ABFN22									0.00	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.88410			0.00	0
Total ABFN23 SPOT									0.00	0
Total For ABFN23									0.00	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.14825			0.00	0
Total ABFN24 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ABFN24									0.00	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.45098			0.00	0
Total ABFN25 SPOT									0.00	0
Total For ABFN25									0.00	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.94881			0.00	0
Total ABFN26 SPOT									0.00	0
Total For ABFN26									0.00	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.14064			0.00	360,000,000 330
Total ABFN27 SPOT									0.00	360,000,000 330
Total For ABFN27									0.00	360,000,000 330
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.25194			0.00	0
Total ABFN28 SPOT									0.00	0
Total For ABFN28									0.00	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.56870			0.00	0 315
Total ABFN29 SPOT									0.00	0 315
Total For ABFN29									0.00	0 315
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.43884			0.00	0
Total ABFN30 SPOT									0.00	0
Total For ABFN30									0.00	0
ABFN3: On 15/11/2021 Spot Bond					0.00000	101.35939			0.00	0
Total ABFN31 SPOT									0.00	0
Total For ABFN31									0.00	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.57450			0.00	0
Total ABFN32 SPOT									0.00	0
Total For ABFN32									0.00	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.72049			0.00	0
Total ABFN33 SPOT									0.00	0
Total For ABFN33									0.00	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.73729			0.00	0
Total ABFN34 SPOT									0.00	0
Total For ABFN34									0.00	0
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.58232			0.00	0
Total ABFN35 SPOT									0.00	0
Total For ABFN35									0.00	0
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.79866			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ABFN36 SPOT									0.00	0
Total For ABFN36									0.00	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.64703			0.00	0
Total ABFN37 SPOT									0.00	0
Total For ABFN37									0.00	0
ABFN3i On 23/04/2022 Spot Bond					0.00000	99.85551			0.00	0
Total ABFN38 SPOT									0.00	0
Total For ABFN38									0.00	0
ABFN3i On 16/09/2022 Spot Bond					0.00000	100.66374			0.00	0
Total ABFN39 SPOT									0.00	0
Total For ABFN39									0.00	0
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.67501			0.00	40,000,000 20
Total ABFN40 SPOT									0.00	40,000,000 20
Total For ABFN40									0.00	40,000,000 20
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.68311			0.00	0
Total ABFN41 SPOT									0.00	0
Total For ABFN41									0.00	0
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.69272			0.00	0
Total ABFN42 SPOT									0.00	0
Total For ABFN42									0.00	0
ABFN4: On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 40,000
Total ABFN43 SPOT									0.00	0 40,000
Total For ABFN43									0.00	0 40,000
ABFN4: On 14/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 100,000
Total ABFN44 SPOT									0.00	0 100,000
Total For ABFN44									0.00	0 100,000
ABFN4: On 14/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 70,000
Total ABFN45 SPOT									0.00	0 70,000
Total For ABFN45									0.00	0 70,000
ABK10 On 14/02/2020 Spot Bond					0.00000	102.07140			0.00	0
Total ABK10 SPOT									0.00	0
Total For ABK10									0.00	0
ABK12 On 20/05/2022 Spot Bond					0.00000	101.70078			0.00	0
Total ABK12 SPOT									0.00	0
Total For ABK12									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABK6 On 05/06/2020 Spot Bond					0.00000	101.05620			0.00	0
Total ABK6 SPOT									0.00	0
Total For ABK6									0.00	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.58506			0.00	0
Total ABK8 SPOT									0.00	0
Total For ABK8									0.00	0
ABK9 On 18/11/2019 Spot Bond					0.00000	101.41202			0.00	0
Total ABK9 SPOT									0.00	0
Total For ABK9									0.00	0
ABKI02 On 05/06/2020 Spot Bond			6.33000	6.33000	6.33000	151.52098		769,728,000,000.00	121,600,000	60
Total ABKI02 SPOT								769,728,000,000.00	121,600,000	60
Total For ABKI02								769,728,000,000.00	121,600,000	60
ABKI02 On 05/06/2020 Spot Bond			100.00000	75.43975	100.00000	75.26417		0.00	0	
Total ABKI02/R212 SPOT								0.00	0	
Total For ABKI02/R212								0.00	0	
ABKI03 On 13/10/2021 Spot Bond			6.63000	6.63000	6.63000	132.02641		5,304,000,000,000.00	800,000,000	424
Total ABKI03 SPOT								5,304,000,000,000.00	800,000,000	424
Total For ABKI03								5,304,000,000,000.00	800,000,000	424
ABKI03 On 13/10/2021 Spot Bond			100.00000	27.05296	100.00000	26.98999		0.00	0	
Total ABKI03/R212 SPOT								0.00	0	
Total For ABKI03/R212								0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.97000	7.97000	7.97000	126.27413		6,363,196,992,000.00	798,393,600	399
Total ABKI04 SPOT								6,363,196,992,000.00	798,393,600	399
Total For ABKI04								6,363,196,992,000.00	798,393,600	399
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.62797	100.00000	10.60310		0.00	0	
Total ABKI04/I2025 SPOT								0.00	0	
Total For ABKI04/I2025								0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	93.49004		0.00	0	119
Total ABKS1 SPOT								0.00	0	119
Total For ABKS1								0.00	0	119
ABN05 On 18/04/2021 Spot Bond			4.11000	203.33710	4.11000	203.29123		0.00	0	
Total ABN05 SPOT								0.00	0	
Total For ABN05								0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.17000	4.17000	4.17000	130.83989		109,254,000,000.00	26,200,000	13
Total ABN61 SPOT								109,254,000,000.00	26,200,000	13

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For ABN61									109,254,000,000.00	26,200,000	13
ABN62 On 31/03/2028 Spot Bond			4.47500	4.47500	4.47500	173.42218			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.14000	4.14000	4.14000	217.43884			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.90500	8.90500	8.90500	97.66635			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.63500	9.63500	9.63500	107.73775		412,378,000,000.00		42,800,000	2
Total ABN79 SPOT								412,378,000,000.00		42,800,000	21
Total For ABN79								412,378,000,000.00		42,800,000	21
ABN80 On 31/03/2021 Spot Bond			7.56500	7.56500	7.56500	99.18591			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABN87 On 21/12/2026 Spot Bond			10.18000	10.18000	10.18000	104.92898			0.00	0	
Total ABN87 SPOT									0.00	0	
Total For ABN87									0.00	0	
ABS11 On 09/04/2021 Spot Bond			7.59000	102.73019	7.59000	102.70928			0.00	0	620
Total ABS11 SPOT									0.00	0	620
Total For ABS11									0.00	0	620
ABS12 On 14/05/2020 Spot Bond			7.74000	104.75466	7.74000	104.73304			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.94487	9.20000	103.91946			0.00	0	
Total ABS12/R207 SPOT									0.00	0	
Total For ABS12/R207									0.00	0	
ABS13 On 14/05/2022 Spot Bond			8.27000	107.28951	8.27000	107.26589			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS14 On 11/11/2020 Spot Bond			7.53500	105.78714	7.53500	105.76588			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABS15 On 11/11/2022 Spot Bond			8.22500	108.30949	8.22500	108.28577			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ABS15 SPOT									0.00	0
Total For ABS15									0.00	0
ABS16 On 11/11/2025 Spot Bond			8.43000	113.66497	8.43000	113.63947			0.00	0
Total ABS16 SPOT									0.00	0
Total For ABS16									0.00	0
ABS17 On 11/11/2027 Spot Bond			8.98000	113.93842	8.98000	113.91122			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			8.26500	105.76618	8.26500	105.74265			0.00	0
Total ABS18 SPOT									0.00	0
Total For ABS18									0.00	0
ABS6 On 01/06/2020 Spot Bond			7.67000	103.39396	7.67000	103.37271			0.00	0 116
Total ABS6 SPOT									0.00	0 116
Total For ABS6									0.00	0 116
ABS7 On 11/09/2026 Spot Bond			8.86000	100.55036	8.86000	100.52642			0.00	0
Total ABS7 SPOT									0.00	0
Total For ABS7									0.00	0
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.87335	100.00000	9.85138			0.00	0
Total ABS7/R186 SPOT									0.00	0
Total For ABS7/R186									0.00	0
ABS12 On 07/12/2023 Spot Bond			3.65000	3.65000	3.65000	298.12335			0.00	0
Total ABS12 SPOT									0.00	0
Total For ABS12									0.00	0
ABS14 On 31/01/2022 Spot Bond			3.33000	159.63973	3.33000	159.60711			0.00	0
Total ABS14 SPOT									0.00	0
Total For ABS14									0.00	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ABT01U SPOT									0.00	0
Total For ABT01U									0.00	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ABT02U SPOT									0.00	0
Total For ABT02U									0.00	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ABT03U SPOT									0.00	0
Total For ABT03U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABX01 On 10/07/2024 Spot Bond			11.08000	11.08000	11.08000	102.33277			0.00	0
Total ABX01 SPOT									0.00	0
Total For ABX01									0.00	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ACIF1U SPOT									0.00	0
Total For ACIF1U									0.00	0
ACL08E On 25/11/2020 Spot Bond			10.00000	110.77500	10.00000	110.74600			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	100.68184			0.00	0
Total ACL097 SPOT									0.00	0
Total For ACL097									0.00	0
ACL09E On 20/12/2025 Spot Bond					0.00000	100.66787			0.00	0
Total ACL098 SPOT									0.00	0
Total For ACL098									0.00	0
ACL104 On 20/12/2019 Spot Bond			7.89000	7.89000	7.89000	101.07976			0.00	0
Total ACL104 SPOT									0.00	0
Total For ACL104									0.00	0
ACL127 On 20/09/2021 Spot Bond					0.00000	247.44617			0.00	0
Total ACL127 SPOT									0.00	0
Total For ACL127									0.00	0
ACL12E On 20/09/2021 Spot Bond					0.00000	247.44110			0.00	0
Total ACL128 SPOT									0.00	0
Total For ACL128									0.00	0
ACL12E On 20/09/2021 Spot Bond					0.00000	100.65061			0.00	0
Total ACL129 SPOT									0.00	0
Total For ACL129									0.00	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.77500	10.00000	110.74600			0.00	0
Total ACL142/JIBAR SPOT									0.00	0
Total For ACL142/JIBAR									0.00	0
ACL14E On 20/12/2021 Spot Bond					0.00000	100.65273			0.00	0
Total ACL145 SPOT									0.00	0
Total For ACL145									0.00	0
ACL18E On 20/09/2022 Spot Bond					0.00000	99.83120			0.00	0
Total ACL185 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ACL185									0.00	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.02902			0.00	0
Total ACL187 SPOT									0.00	0
Total For ACL187									0.00	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.66451			0.00	0
Total ACL188 SPOT									0.00	0
Total For ACL188									0.00	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.66671			0.00	0
Total ACL193 SPOT									0.00	0
Total For ACL193									0.00	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.66671			0.00	0
Total ACL194 SPOT									0.00	0
Total For ACL194									0.00	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.67863			0.00	0
Total ACL201 SPOT									0.00	0
Total For ACL201									0.00	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.67863			0.00	0
Total ACL202 SPOT									0.00	0
Total For ACL202									0.00	0
ACL203 On 30/01/2023 Spot Bond					0.00000	168.27325			0.00	0
Total ACL203 SPOT									0.00	0
Total For ACL203									0.00	0
ACL204 On 14/02/2023 Spot Bond					0.00000	170.97368			0.00	0
Total ACL204 SPOT									0.00	0
Total For ACL204									0.00	0
ACL214 On 20/09/2020 Spot Bond					0.00000	98.14025			0.00	0
Total ACL214 SPOT									0.00	0
Total For ACL214									0.00	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.64433			0.00	0
Total ACL217 SPOT									0.00	0
Total For ACL217									0.00	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.61178			0.00	0
Total ACL218 SPOT									0.00	0
Total For ACL218									0.00	0
ACL220 On 26/01/2021 Spot Bond					0.00000	99.72072			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ACL220 SPOT									0.00	0
Total For ACL220									0.00	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.64151			0.00	0
Total ACL221 SPOT									0.00	0
Total For ACL221									0.00	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.63100			0.00	0
Total ACL222 SPOT									0.00	0
Total For ACL222									0.00	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.42982			0.00	0
Total AECI01 SPOT									0.00	0
Total For AECI01									0.00	0
AECI02 On 11/09/2023 Spot Bond					0.00000	102.66802			0.00	0
Total AECI02 SPOT									0.00	0
Total For AECI02									0.00	0
AECI03 On 21/11/2022 Spot Bond					0.00000	101.29283			0.00	0
Total AECI03 SPOT									0.00	0
Total For AECI03									0.00	0
AECI04 On 21/11/2023 Spot Bond					0.00000	101.30044			0.00	0
Total AECI04 SPOT									0.00	0
Total For AECI04									0.00	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.22968			0.00	0
Total AGL01 SPOT									0.00	0
Total For AGL01									0.00	0
AGL02 On 11/04/2024 Spot Bond					0.00000	101.87937			0.00	0 110
Total AGL02 SPOT									0.00	0 110
Total For AGL02									0.00	0 110
AGT01 On 10/10/2023 Spot Bond					0.00000	102.59148			0.00	0
Total AGT01 SPOT									0.00	0
Total For AGT01									0.00	0
AGT02 On 28/11/2024 Spot Bond					0.00000	102.30146			0.00	0
Total AGT02 SPOT									0.00	0
Total For AGT02									0.00	0
AHF2A3 On 18/07/2021 Spot Bond					0.00000	99.95616			0.00	0
Total AHF2A3 SPOT									0.00	0
Total For AHF2A3									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.71375			0.00	0
Total AHF2B3 SPOT									0.00	0
Total For AHF2B3									0.00	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.71094			0.00	0
Total AHF2C3 SPOT									0.00	0
Total For AHF2C3									0.00	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.95703			0.00	0
Total AHF3A5 SPOT									0.00	0
Total For AHF3A5									0.00	0
AHF3AI On 18/04/2022 Spot Bond					0.00000	99.95730			0.00	0
Total AHF3A6 SPOT									0.00	0
Total For AHF3A6									0.00	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.95432			0.00	0
Total AHF3B4 SPOT									0.00	0
Total For AHF3B4									0.00	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.95134			0.00	0
Total AHF3B5 SPOT									0.00	0
Total For AHF3B5									0.00	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.94160			0.00	0
Total AHF3C4 SPOT									0.00	0
Total For AHF3C4									0.00	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.93863			0.00	0
Total AHF3C5 SPOT									0.00	0
Total For AHF3C5									0.00	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.79750			0.00	0
Total AHF5A1 SPOT									0.00	0
Total For AHF5A1									0.00	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.32178			0.00	100,000,000
Total AHF5A2 SPOT									0.00	100,000,000
Total For AHF5A2									0.00	100,000,000
AHF5A: On 21/08/2023 Spot Bond			9.09500	103.94682	9.09500	103.92170			0.00	0
Total AHF5A3 SPOT									0.00	0
Total For AHF5A3									0.00	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.36739			0.00	0
Total AHF5B1 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For AHF5B1									0.00	0
AHF5C On 21/08/2023 Spot Bond					0.00000	101.42819			0.00	0
Total AHF5C1 SPOT									0.00	0
Total For AHF5C1									0.00	0
AHF5D On 21/08/2023 Spot Bond					0.00000	101.85310			0.00	0
Total AHF5D1 SPOT									0.00	0
Total For AHF5D1									0.00	0
AHF6A On 21/08/2022 Spot Bond					0.00000	100.21842			0.00	0
Total AHF6A1 SPOT									0.00	0
Total For AHF6A1									0.00	0
AHF6A On 21/08/2024 Spot Bond					0.00000	100.22476			0.00	0
Total AHF6A2 SPOT									0.00	0
Total For AHF6A2									0.00	0
AHF6B On 21/08/2024 Spot Bond					0.00000	100.23238			0.00	0
Total AHF6B1 SPOT									0.00	0
Total For AHF6B1									0.00	0
AHF6C On 21/08/2024 Spot Bond					0.00000	100.24255			0.00	0
Total AHF6C1 SPOT									0.00	0
Total For AHF6C1									0.00	0
AHF6D On 21/08/2024 Spot Bond					0.00000	100.31410			0.00	0
Total AHF6D1 SPOT									0.00	0
Total For AHF6D1									0.00	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 2,356
Total AHL01U SPOT									0.00	0 2,356
Total For AHL01U									0.00	0 2,356
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 44,768
Total AHL1AU SPOT									0.00	0 44,768
Total For AHL1AU									0.00	0 44,768
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 9,875
Total AHL1BU SPOT									0.00	0 9,875
Total For AHL1BU									0.00	0 9,875
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AHY2U SPOT									0.00	0
Total For AHY2U									0.00	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total AIG2U SPOT									0.00	0
Total For AIG2U									0.00	0
AIR02 On 30/04/2023 Spot Bond			8.96000	113.50601	8.96000	113.47884			0.00	0
Total AIR02 SPOT									0.00	0
Total For AIR02									0.00	0
AIR04 On 29/05/2024 Spot Bond			8.59500	105.98013	8.59500	105.95590			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			10.63000	99.85519	10.63000	99.82710			0.00	0
Total AIR05 SPOT									0.00	0
Total For AIR05									0.00	0
AIRL01 On 30/04/2028 Spot Bond			4.57500	179.42829	4.57500	179.38555		164,700,000,000.00	36,000,000	18
Total AIRL01 SPOT								164,700,000,000.00	36,000,000	18
Total For AIRL01								164,700,000,000.00	36,000,000	18
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total APF01U SPOT									0.00	0
Total For APF01U									0.00	0
APF04 On 21/10/2021 Spot Bond					0.00000	99.88157			0.00	0
Total APF04 SPOT									0.00	0
Total For APF04									0.00	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.71307			0.00	0
Total APF05 SPOT									0.00	0
Total For APF05									0.00	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.81593			0.00	0
Total APF06 SPOT									0.00	0
Total For APF06									0.00	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.51829			0.00	0
Total APF07 SPOT									0.00	0
Total For APF07									0.00	0
APF08 On 24/07/2021 Spot Bond					0.00000	99.81963			0.00	0
Total APF08 SPOT									0.00	0
Total For APF08									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
APF09 On 24/07/2023 Spot Bond					0.00000	99.81484			0.00	0
Total APF09 SPOT									0.00	0
Total For APF09									0.00	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.85120			0.00	0
Total APF10 SPOT									0.00	0
Total For APF10									0.00	0
APF11 On 16/09/2020 Spot Bond					0.00000	100.67834			0.00	20,200,000
Total APF11 SPOT									0.00	20,200,000
Total For APF11									0.00	20,200,000
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS133U SPOT									0.00	0
Total For AS133U									0.00	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS139U SPOT									0.00	0
Total For AS139U									0.00	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS167U SPOT									0.00	0
Total For AS167U									0.00	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS168U SPOT									0.00	0
Total For AS168U									0.00	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS221U SPOT									0.00	0
Total For AS221U									0.00	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS224U SPOT									0.00	0
Total For AS224U									0.00	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS248U SPOT									0.00	0
Total For AS248U									0.00	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS249U SPOT									0.00	0
Total For AS249U									0.00	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS266U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For AS266U									0.00	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS288U SPOT									0.00	0
Total For AS288U									0.00	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS294U SPOT									0.00	0
Total For AS294U									0.00	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS334U SPOT									0.00	0
Total For AS334U									0.00	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS343U SPOT									0.00	0
Total For AS343U									0.00	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS345U SPOT									0.00	0
Total For AS345U									0.00	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS347U SPOT									0.00	0
Total For AS347U									0.00	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS349U SPOT									0.00	0
Total For AS349U									0.00	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS350U SPOT									0.00	0
Total For AS350U									0.00	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS367U SPOT									0.00	0
Total For AS367U									0.00	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AS377U SPOT									0.00	0
Total For AS377U									0.00	0
ASN02L On 07/12/2033 Spot Bond			4.39000	235.74507	4.39000	235.69011			0.00	0
Total ASN022 SPOT									0.00	0
Total For ASN022									0.00	0
ASN03L On 10/11/2019 Spot Bond					0.00000	101.56948			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ASN036 SPOT									0.00	0
Total For ASN036									0.00	0
ASN03: On 07/12/2033 Spot Bond			4.40500	211.36869	4.40500	211.31932			0.00	0
Total ASN037 SPOT									0.00	0
Total For ASN037									0.00	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000			0.00	0
Total ASN041 SPOT									0.00	0
Total For ASN041									0.00	0
ASN05: On 22/04/2020 Spot Bond					0.00000	99.85944			0.00	0
Total ASN058 SPOT									0.00	0
Total For ASN058									0.00	0
ASN05: On 28/04/2020 Spot Bond					0.00000	101.95458			0.00	0
Total ASN059 SPOT									0.00	0
Total For ASN059									0.00	0
ASN06: On 30/04/2020 Spot Bond					0.00000	101.89646			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	101.66824			0.00	0
Total ASN069 SPOT									0.00	0
Total For ASN069									0.00	0
ASN07: On 20/06/2020 Spot Bond					0.00000	100.72806			0.00	0
Total ASN078 SPOT									0.00	0
Total For ASN078									0.00	0
ASN08: On 20/09/2020 Spot Bond					0.00000	100.62252			0.00	0
Total ASN080 SPOT									0.00	0
Total For ASN080									0.00	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.26531			0.00	0
Total ASN083 SPOT									0.00	0
Total For ASN083									0.00	0
ASN08: On 03/09/2020 Spot Bond					0.00000	101.16513			0.00	0
Total ASN084 SPOT									0.00	0
Total For ASN084									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN08: On 01/10/2020 Spot Bond					0.00000	137.33303			0.00	0
Total ASN087 SPOT									0.00	0
Total For ASN087									0.00	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000			0.00	0
Total ASN091 SPOT									0.00	0
Total For ASN091									0.00	0
ASN09: On 21/10/2020 Spot Bond					0.00000	99.88561			0.00	0
Total ASN092 SPOT									0.00	0
Total For ASN092									0.00	0
ASN09: On 10/11/2020 Spot Bond					0.00000	101.58519			0.00	0
Total ASN096 SPOT									0.00	0
Total For ASN096									0.00	0
ASN09: On 20/12/2020 Spot Bond					0.00000	91.08066			0.00	0
Total ASN099 SPOT									0.00	0
Total For ASN099									0.00	0
ASN11: On 02/12/2020 Spot Bond					0.00000	101.08483			0.00	0
Total ASN111 SPOT									0.00	0
Total For ASN111									0.00	0
ASN11: On 07/03/2021 Spot Bond					0.00000	100.90451			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	100.81812			0.00	0
Total ASN121 SPOT									0.00	0
Total For ASN121									0.00	0
ASN13: On 20/12/2020 Spot Bond					0.00000	100.81115			0.00	0
Total ASN134 SPOT									0.00	0
Total For ASN134									0.00	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN135 SPOT									0.00	0
Total For ASN135									0.00	0
ASN13: On 31/01/2022 Spot Bond			4.06000	157.11936	4.06000	157.08421			0.00	0
Total ASN137 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ASN137									0.00	0
ASN14(On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN140 SPOT									0.00	0
Total For ASN140									0.00	0
ASN14(On 20/06/2020 Spot Bond					0.00000	101.56405			0.00	0
Total ASN143 SPOT									0.00	0
Total For ASN143									0.00	0
ASN14(On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN144 SPOT									0.00	0
Total For ASN144									0.00	0
ASN14(On 20/06/2021 Spot Bond					0.00000	87.05283			0.00	0
Total ASN145 SPOT									0.00	0
Total For ASN145									0.00	0
ASN14(On 04/05/2021 Spot Bond					0.00000	101.78079			0.00	100,000,000
Total ASN146 SPOT									0.00	100,000,000
Total For ASN146									0.00	100,000,000
ASN14(On 04/05/2021 Spot Bond					0.00000	101.79607			0.00	0
Total ASN147 SPOT									0.00	0
Total For ASN147									0.00	0
ASN14(On 31/01/2022 Spot Bond			4.10500	156.96562	4.10500	156.93031			0.00	0
Total ASN149 SPOT									0.00	0
Total For ASN149									0.00	0
ASN15(On 31/05/2021 Spot Bond					0.00000	54.39017			0.00	0
Total ASN150 SPOT									0.00	0
Total For ASN150									0.00	0
ASN15(On 02/06/2021 Spot Bond					0.00000	101.10870			0.00	0
Total ASN152 SPOT									0.00	0
Total For ASN152									0.00	0
ASN15(On 31/03/2028 Spot Bond			5.06500	166.08103	5.06500	166.03928			0.00	0
Total ASN154 SPOT									0.00	0
Total For ASN154									0.00	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN156 SPOT									0.00	0
Total For ASN156									0.00	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ASN157 SPOT									0.00	0
Total For ASN157									0.00	0
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN159 SPOT									0.00	0
Total For ASN159									0.00	0
ASN160 On 08/08/2021 Spot Bond					0.00000	101.72141			0.00	0
Total ASN160 SPOT									0.00	0
Total For ASN160									0.00	0
ASN161 On 19/08/2021 Spot Bond					0.00000	101.41539			0.00	0
Total ASN161 SPOT									0.00	0
Total For ASN161									0.00	0
ASN162 On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN163 SPOT									0.00	0
Total For ASN163									0.00	0
ASN164 On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN164 SPOT									0.00	0
Total For ASN164									0.00	0
ASN165 On 20/06/2021 Spot Bond					0.00000	101.36007			0.00	0
Total ASN165 SPOT									0.00	0
Total For ASN165									0.00	0
ASN170 On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN172 SPOT									0.00	0
Total For ASN172									0.00	0
ASN173 On 02/12/2019 Spot Bond					0.00000	101.03725			0.00	0
Total ASN174 SPOT									0.00	0
Total For ASN174									0.00	0
ASN175 On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN176 SPOT									0.00	0
Total For ASN176									0.00	0
ASN177 On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0
Total ASN177 SPOT									0.00	0
Total For ASN177									0.00	0
ASN180 On 20/06/2022 Spot Bond					0.00000	100.71507			0.00	0
Total ASN181 SPOT									0.00	0
Total For ASN181									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN19 On 12/06/2020 Spot Bond					0.00000	100.79981			0.00	0
Total ASN190 SPOT									0.00	0
Total For ASN190									0.00	0
ASN19 On 30/06/2022 Spot Bond					0.00000	100.40322			0.00	0
Total ASN194 SPOT									0.00	0
Total For ASN194									0.00	0
ASN19 On 31/01/2038 Spot Bond			4.73000	102.03674	4.73000	102.01209			0.00	0
Total ASN195 SPOT									0.00	0
Total For ASN195									0.00	0
ASN19 On 20/06/2022 Spot Bond					0.00000	100.60863			0.00	0
Total ASN196 SPOT									0.00	0
Total For ASN196									0.00	0
ASN20 On 20/06/2022 Spot Bond					0.00000	100.61438			0.00	0
Total ASN203 SPOT									0.00	0
Total For ASN203									0.00	0
ASN20 On 20/06/2022 Spot Bond					0.00000	100.63882			0.00	0
Total ASN204 SPOT									0.00	0
Total For ASN204									0.00	0
ASN20 On 24/08/2021 Spot Bond					0.00000	101.44414			0.00	0
Total ASN208 SPOT									0.00	0
Total For ASN208									0.00	0
ASN20 On 24/08/2025 Spot Bond					0.00000	101.57494			0.00	0
Total ASN209 SPOT									0.00	0
Total For ASN209									0.00	0
ASN21 On 28/08/2020 Spot Bond					0.00000	101.13554			0.00	0
Total ASN210 SPOT									0.00	0
Total For ASN210									0.00	0
ASN21 On 29/08/2022 Spot Bond					0.00000	101.17122			0.00	0
Total ASN214 SPOT									0.00	0
Total For ASN214									0.00	0
ASN24 On 09/03/2020 Spot Bond					0.00000	100.94191			0.00	0
Total ASN243 SPOT									0.00	0
Total For ASN243									0.00	0
ASN25 On 29/05/2021 Spot Bond					0.00000	101.10613			0.00	0
Total ASN255 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ASN255									0.00	0
ASN26 On 20/06/2023 Spot Bond					0.00000	100.71367			0.00	0
Total ASN264 SPOT									0.00	0
Total For ASN264									0.00	0
ASN27 On 20/06/2023 Spot Bond					0.00000	100.61213			0.00	0
Total ASN274 SPOT									0.00	0
Total For ASN274									0.00	0
ASN27 On 15/08/2023 Spot Bond					0.00000	101.50277			0.00	0
Total ASN278 SPOT									0.00	0
Total For ASN278									0.00	0
ASN27 On 20/08/2048 Spot Bond					0.00000	101.40985			0.00	0
Total ASN279 SPOT									0.00	0
Total For ASN279									0.00	0
ASN28 On 21/08/2023 Spot Bond					0.00000	101.36435			0.00	0
Total ASN280 SPOT									0.00	0
Total For ASN280									0.00	0
ASN28 On 13/09/2025 Spot Bond					0.00000	100.82865			0.00	0
Total ASN286 SPOT									0.00	0
Total For ASN286									0.00	0
ASN29 On 26/09/2023 Spot Bond					0.00000	100.51371			0.00	0
Total ASN291 SPOT									0.00	0
Total For ASN291									0.00	0
ASN30 On 20/12/2023 Spot Bond					0.00000	100.64013			0.00	0
Total ASN300 SPOT									0.00	0
Total For ASN300									0.00	0
ASN31 On 20/12/2023 Spot Bond					0.00000	100.75553			0.00	0
Total ASN310 SPOT									0.00	0
Total For ASN310									0.00	0
ASN31 On 17/01/2020 Spot Bond					0.00000	104.72025			0.00	0
Total ASN314 SPOT									0.00	0
Total For ASN314									0.00	0
ASN31 On 20/01/2021 Spot Bond					0.00000	100.90268			0.00	0
Total ASN315 SPOT									0.00	0
Total For ASN315									0.00	0
ASN31 On 30/04/2020 Spot Bond					0.00000	101.91562			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ASN316 SPOT									0.00	0 14,200
Total For ASN316									0.00	0 14,200
ASN31: On 30/03/2020 Spot Bond					0.00000	100.35376			0.00	0
Total ASN317 SPOT									0.00	0
Total For ASN317									0.00	0
ASN31: On 31/03/2029 Spot Bond			4.36500	4.36500	4.36500	93.91030			0.00	0
Total ASN318 SPOT									0.00	0
Total For ASN318									0.00	0
ASN31: On 28/02/2033 Spot Bond			4.55500	4.55500	4.55500	91.02417			0.00	0
Total ASN319 SPOT									0.00	0
Total For ASN319									0.00	0
ASN32: On 20/06/2024 Spot Bond					0.00000	100.61823			0.00	0
Total ASN327 SPOT									0.00	0
Total For ASN327									0.00	0
ASN32: On 20/06/2024 Spot Bond					0.00000	100.67369			0.00	0
Total ASN328 SPOT									0.00	0
Total For ASN328									0.00	0
ASN33: On 09/05/2024 Spot Bond					0.00000	101.60301			0.00	0
Total ASN333 SPOT									0.00	0
Total For ASN333									0.00	0
ASN33: On 20/06/2024 Spot Bond					0.00000	100.62118			0.00	0
Total ASN335 SPOT									0.00	0
Total For ASN335									0.00	0
ASN33: On 31/01/2038 Spot Bond			4.49000	105.50586	4.49000	105.48104			0.00	0
Total ASN337 SPOT									0.00	0
Total For ASN337									0.00	0
ASN34: On 20/06/2024 Spot Bond					0.00000	100.64709			0.00	0
Total ASN341 SPOT									0.00	0
Total For ASN341									0.00	0
ASN34: On 12/02/2021 Spot Bond					0.00000	101.47906			0.00	0
Total ASN342 SPOT									0.00	0
Total For ASN342									0.00	0
ASN34: On 12/02/2021 Spot Bond					0.00000	101.47906			0.00	0
Total ASN344 SPOT									0.00	0
Total For ASN344									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN34 On 20/06/2024 Spot Bond					0.00000	100.60856			0.00	0
Total ASN346 SPOT									0.00	0
Total For ASN346									0.00	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.64009			0.00	0
Total ASN351 SPOT									0.00	0
Total For ASN351									0.00	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.62958			0.00	0
Total ASN354 SPOT									0.00	0
Total For ASN354									0.00	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.62958			0.00	0
Total ASN358 SPOT									0.00	0
Total For ASN358									0.00	0
ASN36 On 30/08/2024 Spot Bond					0.00000	101.14699			0.00	0
Total ASN365 SPOT									0.00	0
Total For ASN365									0.00	0
ASN36 On 20/06/2024 Spot Bond					0.00000	100.62858			0.00	0
Total ASN369 SPOT									0.00	0
Total For ASN369									0.00	0
ASN37 On 20/12/2024 Spot Bond					0.00000	100.36509			0.00	0
Total ASN373 SPOT									0.00	0
Total For ASN373									0.00	0
ASN37 On 20/12/2024 Spot Bond					0.00000	100.29896			0.00	0
Total ASN374 SPOT									0.00	0
Total For ASN374									0.00	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ASN75U SPOT									0.00	0
Total For ASN75U									0.00	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.51013			0.00	0
Total BAW18 SPOT									0.00	0
Total For BAW18									0.00	0
BAW19 On 05/12/2020 Spot Bond			7.81500	105.34107	7.81500	105.31901			0.00	0
Total BAW19 SPOT									0.00	0
Total For BAW19									0.00	0
BAW21 On 24/03/2022 Spot Bond			7.84000	103.74891	7.84000	103.72699			0.00	0
Total BAW21 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For BAW21									0.00	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.56504	9.30000	100.53994			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	101.86558			0.00	0
Total BAW22 SPOT									0.00	0
Total For BAW22									0.00	0
BAW25 On 08/05/2020 Spot Bond					0.00000	102.08065			0.00	0
Total BAW25 SPOT									0.00	0
Total For BAW25									0.00	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAW26U SPOT									0.00	0
Total For BAW26U									0.00	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAW27U SPOT									0.00	0
Total For BAW27U									0.00	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.04141			0.00	0
Total BAW28 SPOT									0.00	0
Total For BAW28									0.00	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.31142			0.00	0
Total BAW29 SPOT									0.00	0
Total For BAW29									0.00	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.93292			0.00	0
Total BAW30 SPOT									0.00	0
Total For BAW30									0.00	0
BAW31 On 30/09/2022 Spot Bond					0.00000	100.36426			0.00	0
Total BAW31 SPOT									0.00	0
Total For BAW31									0.00	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.86056			0.00	0
Total BAYA57 SPOT									0.00	0
Total For BAYA57									0.00	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.53576			0.00	0
Total BAYA58 SPOT									0.00	0
Total For BAYA58									0.00	0
BAYA60 On 30/06/2020 Spot Bond			11.19000	11.19000	11.19000	104.39879			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total BAYA60 SPOT									0.00	0
Total For BAYA60									0.00	0
BAYA6 On 30/06/2020 Spot Bond					0.00000	100.52487			0.00	0
Total BAYA61 SPOT									0.00	0
Total For BAYA61									0.00	0
BAYA6 On 30/09/2020 Spot Bond					0.00000	100.49478			0.00	0
Total BAYA62 SPOT									0.00	0
Total For BAYA62									0.00	0
BAYA6 On 30/11/2020 Spot Bond					0.00000	102.53847			0.00	0
Total BAYA63 SPOT									0.00	0
Total For BAYA63									0.00	0
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.49906			0.00	0
Total BAYA64 SPOT									0.00	0
Total For BAYA64									0.00	0
BAYA6 On 30/09/2020 Spot Bond					0.00000	101.20150			0.00	0
Total BAYA65 SPOT									0.00	0
Total For BAYA65									0.00	0
BAYA6 On 31/03/2021 Spot Bond					0.00000	100.49488			0.00	0
Total BAYA66 SPOT									0.00	0
Total For BAYA66									0.00	0
BAYA6 On 31/03/2023 Spot Bond			10.99500	10.99500	10.99500	100.97785			0.00	0
Total BAYA67 SPOT									0.00	0
Total For BAYA67									0.00	0
BAYA6 On 30/06/2021 Spot Bond					0.00000	100.46710			0.00	0
Total BAYA69 SPOT									0.00	0
Total For BAYA69									0.00	0
BAYA7 On 30/06/2021 Spot Bond					0.00000	100.46710			0.00	0
Total BAYA70 SPOT									0.00	0
Total For BAYA70									0.00	0
BAYA7 On 30/06/2021 Spot Bond					0.00000	100.46710			0.00	0
Total BAYA71 SPOT									0.00	0
Total For BAYA71									0.00	0
BAYA7 On 31/03/2026 Spot Bond			11.69000	11.69000	11.69000	102.69748		16,366,000,000,000.00	1,400,000,000	2,130
Total BAYA72 SPOT								16,366,000,000,000.00	1,400,000,000	2,130
Total For BAYA72								16,366,000,000,000.00	1,400,000,000	2,130

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.94534			0.00	0
Total BAYA73 SPOT									0.00	0
Total For BAYA73									0.00	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.49202			0.00	0
Total BAYA74 SPOT									0.00	0
Total For BAYA74									0.00	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.79944			0.00	0
Total BAYA75 SPOT									0.00	0
Total For BAYA75									0.00	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.79950			0.00	0
Total BAYA76 SPOT									0.00	0
Total For BAYA76									0.00	0
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.47727			0.00	0
Total BAYA77 SPOT									0.00	0
Total For BAYA77									0.00	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.62713			0.00	0
Total BAYB07 SPOT									0.00	0
Total For BAYB07									0.00	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	103.33478			0.00	0
Total BAYB08 SPOT									0.00	0
Total For BAYB08									0.00	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	100.64850			0.00	0
Total BAYB11 SPOT									0.00	0
Total For BAYB11									0.00	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.56331			0.00	0
Total BAYB12 SPOT									0.00	0
Total For BAYB12									0.00	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.57309			0.00	0
Total BAYB13 SPOT									0.00	0
Total For BAYB13									0.00	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.57309			0.00	0
Total BAYB14 SPOT									0.00	0
Total For BAYB14									0.00	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.57309			0.00	0
Total BAYB15 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For BAYB15									0.00	0
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.22954			0.00	0
Total BAYB16 SPOT									0.00	0
Total For BAYB16									0.00	0
BAYB16 On 30/09/2022 Spot Bond					0.00000	100.57373			0.00	0
Total BAYB17 SPOT									0.00	0
Total For BAYB17									0.00	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.57373			0.00	0
Total BAYB18 SPOT									0.00	0
Total For BAYB18									0.00	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.57373			0.00	0
Total BAYB19 SPOT									0.00	0
Total For BAYB19									0.00	0
BAYD19 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAYD1U SPOT									0.00	0
Total For BAYD1U									0.00	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAYD2U SPOT									0.00	0
Total For BAYD2U									0.00	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAYD3U SPOT									0.00	0
Total For BAYD3U									0.00	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAYD4U SPOT									0.00	0
Total For BAYD4U									0.00	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAYD5U SPOT									0.00	0
Total For BAYD5U									0.00	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BAYD6U SPOT									0.00	0
Total For BAYD6U									0.00	0
BC125 On 30/11/2019 Spot Bond					0.00000	100.95767			0.00	0
Total BC125 SPOT									0.00	0
Total For BC125									0.00	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.46134			0.00	0 10,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total BCJ15 SPOT									0.00	0 10,000
Total For BCJ15									0.00	0 10,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.83432			0.00	0
Total BCJ16 SPOT									0.00	0
Total For BCJ16									0.00	0
BD0302 On 18/04/2028 Spot Bond			8.63500	8.63500	8.63500	96.89832			0.00	0
Total BD0302 SPOT									0.00	0
Total For BD0302									0.00	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.19507	100.00000	8.17694			0.00	0
Total BD302U SPOT									0.00	0
Total For BD302U									0.00	0
BDX21 On 05/08/2033 Spot Bond					0.00000	101.77612			0.00	0
Total BDX211 SPOT									0.00	0
Total For BDX211									0.00	0
BDX31 On 05/03/2023 Spot Bond					0.00000	103.96071			0.00	0
Total BDX31 SPOT									0.00	0
Total For BDX31									0.00	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BG1A7U SPOT									0.00	0
Total For BG1A7U									0.00	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.81947			0.00	20,000,000 10
Total BGL01 SPOT									0.00	20,000,000 10
Total For BGL01									0.00	20,000,000 10
BGL02 On 19/11/2019 Spot Bond			8.55000	104.60885	8.55000	104.58455			0.00	0
Total BGL02 SPOT									0.00	0
Total For BGL02									0.00	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.72768			0.00	0
Total BGL03 SPOT									0.00	0
Total For BGL03									0.00	0
BGL04 On 05/02/2020 Spot Bond			7.99500	102.53208	7.99500	102.51016			0.00	0 21
Total BGL04 SPOT									0.00	0 211
Total For BGL04									0.00	0 211
BGL05 On 04/09/2020 Spot Bond			9.69000	102.70233	9.69000	102.67563			0.00	0
Total BGL05 SPOT									0.00	0
Total For BGL05									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BGL06 On 04/09/2020 Spot Bond					0.00000	102.89238			0.00	0
Total BGL06 SPOT									0.00	0
Total For BGL06									0.00	0
BGL07 On 03/09/2022 Spot Bond			9.59500	106.86169	9.59500	106.83419			0.00	0
Total BGL07 SPOT									0.00	0
Total For BGL07									0.00	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.23452			0.00	0
Total BGL08 SPOT									0.00	0
Total For BGL08									0.00	0
BGL09 On 29/09/2020 Spot Bond			9.39000	102.34015	9.39000	102.31436			0.00	0
Total BGL09 SPOT									0.00	0
Total For BGL09									0.00	0
BGL10 On 05/05/2021 Spot Bond					0.00000	105.61724			0.00	0
Total BGL10 SPOT									0.00	0
Total For BGL10									0.00	0
BGL11 On 05/05/2021 Spot Bond			10.17000	108.72907	10.17000	108.69977			0.00	0
Total BGL11 SPOT									0.00	0
Total For BGL11									0.00	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.74173			0.00	239,600,000
Total BGL12 SPOT									0.00	239,600,000
Total For BGL12									0.00	239,600,000
BGL13 On 20/08/2021 Spot Bond			8.59500	107.07907	8.59500	107.05459			0.00	0
Total BGL13 SPOT									0.00	0
Total For BGL13									0.00	0
BGL14 On 03/11/2021 Spot Bond					0.00000	106.35397			0.00	0
Total BGL14 SPOT									0.00	0
Total For BGL14									0.00	0
BGL15 On 17/03/2022 Spot Bond					0.00000	105.03547			0.00	126,967,400
Total BGL15 SPOT									0.00	126,967,400
Total For BGL15									0.00	126,967,400
BGL16 On 25/05/2022 Spot Bond					0.00000	101.49931			0.00	0
Total BGL16 SPOT									0.00	0
Total For BGL16									0.00	0
BGL17 On 14/08/2024 Spot Bond					0.00000	107.79352			0.00	0
Total BGL17 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For BGL17									0.00	0
BGL18 On 30/09/2022 Spot Bond					0.00000	103.41872			0.00	0
Total BGL18 SPOT									0.00	0
Total For BGL18									0.00	0
BGL19 On 29/09/2024 Spot Bond					0.00000	103.80095			0.00	0
Total BGL19 SPOT									0.00	0
Total For BGL19									0.00	0
BGT01 On 12/09/2022 Spot Bond					0.00000	108.21964			0.00	21,600,000
Total BGT01 SPOT									0.00	21,600,000
Total For BGT01									0.00	21,600,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.64778			0.00	0
Total BID07 SPOT									0.00	0
Total For BID07									0.00	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.65291			0.00	0
Total BID08 SPOT									0.00	0
Total For BID08									0.00	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.49583			0.00	0
Total BID09 SPOT									0.00	0
Total For BID09									0.00	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.40999			0.00	0
Total BID10 SPOT									0.00	0
Total For BID10									0.00	0
BID11 On 15/11/2023 Spot Bond			8.33500	108.32979	8.33500	108.30576			0.00	0
Total BID11 SPOT									0.00	0
Total For BID11									0.00	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.88527			0.00	0
Total BID12 SPOT									0.00	0
Total For BID12									0.00	0
BID13 On 14/06/2024 Spot Bond					0.00000	100.68251			0.00	0
Total BID13 SPOT									0.00	0
Total For BID13									0.00	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	102.02999			0.00	0
Total BNPP01 SPOT									0.00	0
Total For BNPP01									0.00	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	107.68749			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total BNPP02 SPOT									0.00	0
Total For BNPP02									0.00	0
BNPP0: On 21/02/2023 Spot Bond					0.00000	101.45842			0.00	0
Total BNPP04 SPOT									0.00	0
Total For BNPP04									0.00	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.54050			0.00	0
Total BPPF02 SPOT									0.00	0
Total For BPPF02									0.00	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.99394			0.00	0
Total BPPF04 SPOT									0.00	0
Total For BPPF04									0.00	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.51877			0.00	0
Total BPPF08 SPOT									0.00	0
Total For BPPF08									0.00	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.01761			0.00	140,000,000
Total BPPF11 SPOT									0.00	140,000,000
Total For BPPF11									0.00	140,000,000
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.46300			0.00	0
Total BPPF13 SPOT									0.00	0
Total For BPPF13									0.00	0
BPPF1: On 22/03/2020 Spot Bond					0.00000	100.49704			0.00	0
Total BPPF15 SPOT									0.00	0
Total For BPPF15									0.00	0
BPPF1: On 23/07/2020 Spot Bond					0.00000	99.86052			0.00	0
Total BPPF16 SPOT									0.00	0
Total For BPPF16									0.00	0
BPPF1: On 23/01/2020 Spot Bond					0.00000	99.85780			0.00	0
Total BPPF17 SPOT									0.00	0
Total For BPPF17									0.00	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BS2A1U SPOT									0.00	0
Total For BS2A1U									0.00	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BS2A2U SPOT									0.00	0
Total For BS2A2U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BS2B1U SPOT									0.00	0
Total For BS2B1U									0.00	0
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BS2C1U SPOT									0.00	0
Total For BS2C1U									0.00	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.47297			0.00	0
Total BWZ20A SPOT									0.00	0
Total For BWZ20A									0.00	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.46765			0.00	0
Total BWZ21B SPOT									0.00	0
Total For BWZ21B									0.00	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.62594			0.00	0
Total BWZJ19 SPOT									0.00	0
Total For BWZJ19									0.00	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.63828			0.00	0
Total BWZJ21 SPOT									0.00	0
Total For BWZJ21									0.00	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BWZJ23 SPOT									0.00	0
Total For BWZJ23									0.00	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BX161U SPOT									0.00	0
Total For BX161U									0.00	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BX162U SPOT									0.00	0
Total For BX162U									0.00	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BX163U SPOT									0.00	0
Total For BX163U									0.00	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BX164U SPOT									0.00	0
Total For BX164U									0.00	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BYA68U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For BYA68U									0.00	0
BYB10I On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total BYB10U SPOT									0.00	0
Total For BYB10U									0.00	0
CBL20 On 14/12/2019 Spot Bond					0.00000	101.48855			0.00	0
Total CBL20 SPOT									0.00	0
Total For CBL20									0.00	0
CBL22 On 06/05/2020 Spot Bond			7.91000	104.09398	7.91000	104.07204			0.00	0
Total CBL22 SPOT									0.00	0
Total For CBL22									0.00	0
CBL24 On 02/11/2020 Spot Bond					0.00000	103.29717			0.00	0
Total CBL24 SPOT									0.00	0
Total For CBL24									0.00	0
CBL26 On 06/05/2021 Spot Bond			7.91500	109.52874	7.91500	109.50564			0.00	0
Total CBL26 SPOT									0.00	0
Total For CBL26									0.00	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.21339			0.00	0
Total CBL27 SPOT									0.00	0
Total For CBL27									0.00	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.29598			0.00	0
Total CBL28 SPOT									0.00	0
Total For CBL28									0.00	0
CBL29 On 30/04/2024 Spot Bond					0.00000	101.78989			0.00	0
Total CBL29 SPOT									0.00	0
Total For CBL29									0.00	0
CCT01 On 23/06/2023 Spot Bond			9.60500	112.96819	9.60500	112.93924			0.00	0
Total CCT01 SPOT									0.00	0
Total For CCT01									0.00	0
CCT02 On 12/06/2024 Spot Bond			9.38000	112.27548	9.38000	112.24736			0.00	0
Total CCT02 SPOT									0.00	0
Total For CCT02									0.00	0
CCT03 On 15/03/2025 Spot Bond			9.61000	107.38638	9.61000	107.35870		192,200,000,000.00	20,000,000,000	20,000
Total CCT03 SPOT								192,200,000,000.00	20,000,000,000	20,000
Total For CCT03								192,200,000,000.00	20,000,000,000	20,000
CCT04 On 17/07/2027 Spot Bond			9.67000	105.19601	9.67000	105.16901		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 CCT04 SPOT									0.00	0
Total For CCT04									0.00	0
CGR14 On 25/11/2020 Spot Bond			10.00000	110.77520	10.00000	110.74630			0.00	0
Total CGR14/JIBAR SPOT									0.00	0
Total For CGR14/JIBAR									0.00	0
CGR21 On 12/10/2020 Spot Bond					0.00000	100.99120			0.00	0
Total CGR21 SPOT									0.00	0
Total For CGR21									0.00	0
CGR24 On 08/02/2021 Spot Bond					0.00000	103.52161			0.00	0
Total CGR24 SPOT									0.00	0
Total For CGR24									0.00	0
CGR27 On 25/11/2019 Spot Bond					0.00000	101.57964			0.00	0
Total CGR27 SPOT									0.00	0
Total For CGR27									0.00	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.85368			0.00	0
Total CGR29 SPOT									0.00	0
Total For CGR29									0.00	0
CGR32 On 21/07/2020 Spot Bond					0.00000	99.86024			0.00	0
Total CGR32 SPOT									0.00	0
Total For CGR32									0.00	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.67971			0.00	0
Total CGR33 SPOT									0.00	0
Total For CGR33									0.00	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.90866			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	100.62275			0.00	0
Total CGR41 SPOT									0.00	0
Total For CGR41									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CGR42 On 03/08/2023 Spot Bond					0.00000	102.24750			0.00	0
Total CGR42 SPOT									0.00	0
Total For CGR42									0.00	0
CGR43 On 08/02/2022 Spot Bond					0.00000	102.04808			0.00	0
Total CGR43 SPOT									0.00	0
Total For CGR43									0.00	0
CGR44 On 05/04/2022 Spot Bond					0.00000	100.26568			0.00	0
Total CGR44 SPOT									0.00	0
Total For CGR44									0.00	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CL567U SPOT									0.00	0
Total For CL567U									0.00	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CL568U SPOT									0.00	0
Total For CL568U									0.00	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CL569U SPOT									0.00	0
Total For CL569U									0.00	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CL570U SPOT									0.00	0
Total For CL570U									0.00	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CL571U SPOT									0.00	0
Total For CL571U									0.00	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLA1U SPOT									0.00	0
Total For CLA1U									0.00	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLA2U SPOT									0.00	0
Total For CLA2U									0.00	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLA3U SPOT									0.00	0
Total For CLA3U									0.00	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLB1U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For CLB1U									0.00	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CLC1U SPOT									0.00	0
Total For CLC1U									0.00	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.90922			0.00	0
Total CLN184 SPOT									0.00	0
Total For CLN184									0.00	0
CLN193 On 29/08/2021 Spot Bond			3.14000	153.37410	3.14000	153.26708			0.00	0
Total CLN193 SPOT									0.00	0
Total For CLN193									0.00	0
CLN198 On 13/09/2021 Spot Bond			4.03000	4.03000	4.03000	150.15127			0.00	0
Total CLN198 SPOT									0.00	0
Total For CLN198									0.00	0
CLN230 On 25/11/2020 Spot Bond			10.00000	110.77500	10.00000	110.74600			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	110.77500	10.00000	110.74600			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	110.77500	10.00000	110.74600			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	101.66066			0.00	0
Total CLN313 SPOT									0.00	0
Total For CLN313									0.00	0
CLN314 On 14/11/2022 Spot Bond			10.18500	102.36128	10.18500	102.33365			0.00	0
Total CLN314 SPOT									0.00	0
Total For CLN314									0.00	0
CLN315 On 20/03/2023 Spot Bond			10.70500	98.93411	10.70500	98.90578			0.00	0
Total CLN315 SPOT									0.00	0
Total For CLN315									0.00	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.71517			0.00	0
Total CLN317 SPOT									0.00	0
Total For CLN317									0.00	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.62641			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN318 SPOT									0.00	0
Total For CLN318									0.00	0
CLN34 On 20/12/2023 Spot Bond					0.00000	100.02992			0.00	0
Total CLN345 SPOT									0.00	0
Total For CLN345									0.00	0
CLN36 On 20/03/2024 Spot Bond			9.36500	104.98186	9.36500	104.95547			0.00	0
Total CLN362 SPOT									0.00	0
Total For CLN362									0.00	0
CLN36 On 06/08/2023 Spot Bond					0.00000	102.04183			0.00	0
Total CLN364 SPOT									0.00	0
Total For CLN364									0.00	0
CLN36 On 20/03/2024 Spot Bond			11.50500	105.94618	11.50500	105.91362			0.00	0
Total CLN365 SPOT									0.00	0
Total For CLN365									0.00	0
CLN36 On 06/08/2023 Spot Bond					0.00000	102.11912			0.00	0
Total CLN366 SPOT									0.00	0
Total For CLN366									0.00	0
CLN37 On 26/07/2022 Spot Bond					0.00000	99.70966			0.00	0
Total CLN370 SPOT									0.00	0
Total For CLN370									0.00	0
CLN37 On 20/03/2024 Spot Bond					0.00000	108.47836			0.00	0
Total CLN371 SPOT									0.00	0
Total For CLN371									0.00	0
CLN37 On 20/03/2021 Spot Bond			8.19000	102.95188	8.19000	102.92917			0.00	0
Total CLN376 SPOT									0.00	0
Total For CLN376									0.00	0
CLN37 On 20/03/2024 Spot Bond			10.98000	99.28875	10.98000	99.25960			0.00	0
Total CLN379 SPOT									0.00	0
Total For CLN379									0.00	0
CLN38 On 20/09/2024 Spot Bond			11.00000	100.79745	11.00000	100.76780			0.00	0
Total CLN380 SPOT									0.00	0
Total For CLN380									0.00	0
CLN38 On 20/03/2021 Spot Bond					0.00000	100.70638			0.00	0
Total CLN382 SPOT									0.00	0
Total For CLN382									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN38 On 20/09/2024 Spot Bond			11.29500	103.61030	11.29500	103.57903			0.00	0
Total CLN384 SPOT									0.00	0
Total For CLN384									0.00	0
CLN38 On 20/09/2024 Spot Bond					0.00000	100.76791			0.00	0
Total CLN385 SPOT									0.00	0
Total For CLN385									0.00	0
CLN38 On 20/03/2021 Spot Bond					0.00000	100.63647			0.00	0
Total CLN386 SPOT									0.00	0
Total For CLN386									0.00	0
CLN38 On 26/01/2021 Spot Bond					0.00000	99.69189			0.00	0
Total CLN387 SPOT									0.00	0
Total For CLN387									0.00	0
CLN39 On 20/12/2019 Spot Bond					0.00000	100.77359			0.00	0
Total CLN393 SPOT									0.00	0
Total For CLN393									0.00	0
CLN39 On 20/09/2022 Spot Bond					0.00000	100.64010			0.00	0
Total CLN394 SPOT									0.00	0
Total For CLN394									0.00	0
CLN39 On 20/03/2020 Spot Bond					0.00000	100.79309			0.00	0
Total CLN396 SPOT									0.00	0
Total For CLN396									0.00	0
CLN39 On 20/06/2020 Spot Bond					0.00000	100.98974			0.00	0
Total CLN397 SPOT									0.00	0
Total For CLN397									0.00	0
CLN39 On 14/11/2022 Spot Bond					0.00000	101.57161			0.00	0
Total CLN398 SPOT									0.00	0
Total For CLN398									0.00	0
CLN39 On 14/11/2022 Spot Bond					0.00000	101.56305			0.00	0
Total CLN399 SPOT									0.00	0
Total For CLN399									0.00	0
CLN40 On 20/06/2020 Spot Bond					0.00000	100.63999			0.00	0
Total CLN400 SPOT									0.00	0
Total For CLN400									0.00	0
CLN40 On 20/06/2020 Spot Bond					0.00000	98.01057			0.00	0
Total CLN406 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For CLN406									0.00	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.64349			0.00	0
Total CLN407 SPOT									0.00	0
Total For CLN407									0.00	0
CLN409 On 18/07/2020 Spot Bond					0.00000	103.70845			0.00	0
Total CLN409 SPOT									0.00	0
Total For CLN409									0.00	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.95779			0.00	0
Total CLN410 SPOT									0.00	0
Total For CLN410									0.00	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.97544			0.00	0
Total CLN411 SPOT									0.00	0
Total For CLN411									0.00	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.52691			0.00	0
Total CLN412 SPOT									0.00	0
Total For CLN412									0.00	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.33607			0.00	0
Total CLN413 SPOT									0.00	0
Total For CLN413									0.00	0
CLN415 On 20/09/2020 Spot Bond					0.00000	100.73438			0.00	0
Total CLN415 SPOT									0.00	0
Total For CLN415									0.00	0
CLN416 On 18/07/2020 Spot Bond					0.00000	99.94206			0.00	0
Total CLN416 SPOT									0.00	0
Total For CLN416									0.00	0
CLN418 On 23/09/2020 Spot Bond					0.00000	100.64863			0.00	0
Total CLN418 SPOT									0.00	0
Total For CLN418									0.00	0
CLN419 On 20/12/2020 Spot Bond					0.00000	100.76932			0.00	0
Total CLN419 SPOT									0.00	0
Total For CLN419									0.00	0
CLN420 On 20/12/2020 Spot Bond					0.00000	103.55155			0.00	0
Total CLN420 SPOT									0.00	0
Total For CLN420									0.00	0
CLN421 On 26/01/2021 Spot Bond					0.00000	99.61407			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN421 SPOT									0.00	0
Total For CLN421									0.00	0
CLN421 On 20/12/2020 Spot Bond					0.00000	107.31100			0.00	0
Total CLN422 SPOT									0.00	0
Total For CLN422									0.00	0
CLN422 On 20/12/2020 Spot Bond					0.00000	106.15300			0.00	0
Total CLN423 SPOT									0.00	0
Total For CLN423									0.00	0
CLN423 On 20/12/2020 Spot Bond					0.00000	107.43900			0.00	0
Total CLN424 SPOT									0.00	0
Total For CLN424									0.00	0
CLN424 On 20/12/2020 Spot Bond					0.00000	101.85183			0.00	0
Total CLN425 SPOT									0.00	0
Total For CLN425									0.00	0
CLN425 On 20/12/2020 Spot Bond					0.00000	105.12500			0.00	0
Total CLN426 SPOT									0.00	0
Total For CLN426									0.00	0
CLN426 On 20/12/2020 Spot Bond					0.00000	100.91552			0.00	0
Total CLN429 SPOT									0.00	0
Total For CLN429									0.00	0
CLN429 On 20/12/2020 Spot Bond					0.00000	147.72000			0.00	0
Total CLN430 SPOT									0.00	0
Total For CLN430									0.00	0
CLN430 On 20/12/2020 Spot Bond					0.00000	108.04900			0.00	0
Total CLN431 SPOT									0.00	0
Total For CLN431									0.00	0
CLN431 On 20/12/2020 Spot Bond					0.00000	108.70700			0.00	0
Total CLN432 SPOT									0.00	0
Total For CLN432									0.00	0
CLN432 On 20/12/2020 Spot Bond					0.00000	109.28000			0.00	0
Total CLN433 SPOT									0.00	0
Total For CLN433									0.00	0
CLN433 On 20/12/2020 Spot Bond					0.00000	148.69000			0.00	0
Total CLN434 SPOT									0.00	0
Total For CLN434									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN436 On 20/12/2020 Spot Bond					0.00000	100.70299			0.00	0
Total CLN436 SPOT									0.00	0
Total For CLN436									0.00	0
CLN437 On 20/12/2020 Spot Bond					0.00000	100.67153			0.00	0
Total CLN437 SPOT									0.00	0
Total For CLN437									0.00	0
CLN439 On 03/02/2021 Spot Bond					0.00000	102.77259			0.00	0
Total CLN439 SPOT									0.00	0
Total For CLN439									0.00	0
CLN440 On 20/03/2021 Spot Bond					0.00000	150.32000			0.00	0
Total CLN440 SPOT									0.00	0
Total For CLN440									0.00	0
CLN445 On 24/05/2021 Spot Bond			8.09000	109.28646	8.09000	109.26291			0.00	0 398
Total CLN445 SPOT									0.00	0 398
Total For CLN445									0.00	0 398
CLN452 On 31/01/2022 Spot Bond			4.33000	156.19974	4.33000	156.16368			0.00	0
Total CLN452 SPOT									0.00	0
Total For CLN452									0.00	0
CLN453 On 31/01/2025 Spot Bond			6.42000	117.29953	6.42000	117.26595			0.00	0
Total CLN453 SPOT									0.00	0
Total For CLN453									0.00	0
CLN454 On 31/01/2025 Spot Bond			6.66000	115.94918	6.66000	115.91525			0.00	0
Total CLN454 SPOT									0.00	0
Total For CLN454									0.00	0
CLN456 On 20/12/2021 Spot Bond					0.00000	100.79183			0.00	0
Total CLN456 SPOT									0.00	0
Total For CLN456									0.00	0
CLN457 On 17/11/2021 Spot Bond					0.00000	101.45480			0.00	0
Total CLN457 SPOT									0.00	0
Total For CLN457									0.00	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.88972			0.00	0
Total CLN458 SPOT									0.00	0
Total For CLN458									0.00	0
CLN460 On 29/11/2021 Spot Bond					0.00000	101.20370			0.00	0
Total CLN460 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For CLN460									0.00	0
CLN460 On 15/02/2022 Spot Bond					0.00000	104.33720			0.00	200,000,000 100
Total CLN461 SPOT									0.00	200,000,000 100
Total For CLN461									0.00	200,000,000 100
CLN461 On 16/02/2022 Spot Bond			9.36000	105.30143	9.36000	105.27525			0.00	0
Total CLN462 SPOT									0.00	0
Total For CLN462									0.00	0
CLN462 On 13/03/2022 Spot Bond			9.11500	102.89337	9.11500	102.86818			0.00	0
Total CLN464 SPOT									0.00	0
Total For CLN464									0.00	0
CLN464 On 14/03/2020 Spot Bond					0.00000	100.71085			0.00	0
Total CLN465 SPOT									0.00	0
Total For CLN465									0.00	0
CLN465 On 27/03/2020 Spot Bond					0.00000	100.44226			0.00	0
Total CLN467 SPOT									0.00	0
Total For CLN467									0.00	0
CLN467 On 28/03/2020 Spot Bond					0.00000	100.38609			0.00	0
Total CLN468 SPOT									0.00	0
Total For CLN468									0.00	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.39073			0.00	0
Total CLN469 SPOT									0.00	0
Total For CLN469									0.00	0
CLN469 On 19/11/2022 Spot Bond					0.00000	101.58506			0.00	0
Total CLN472 SPOT									0.00	0
Total For CLN472									0.00	0
CLN472 On 23/06/2021 Spot Bond					0.00000	101.23922			0.00	0
Total CLN475 SPOT									0.00	0
Total For CLN475									0.00	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.70994			0.00	0
Total CLN476 SPOT									0.00	0
Total For CLN476									0.00	0
CLN476 On 29/11/2021 Spot Bond			100.00000	29.07999	100.00000	29.01598			0.00	0
Total CLN477 SPOT									0.00	0
Total For CLN477									0.00	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN480 SPOT									0.00	0
Total For CLN480									0.00	0
CLN480 On 07/06/2022 Spot Bond					0.00000	101.23423			0.00	0
Total CLN481 SPOT									0.00	0
Total For CLN481									0.00	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.51075			0.00	0
Total CLN482 SPOT									0.00	0
Total For CLN482									0.00	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.95111			0.00	0
Total CLN483 SPOT									0.00	0
Total For CLN483									0.00	0
CLN483 On 02/12/2021 Spot Bond					0.00000	102.45520			0.00	0
Total CLN484 SPOT									0.00	0
Total For CLN484									0.00	0
CLN484 On 02/12/2021 Spot Bond			8.29000	106.21807	8.29000	106.19450			0.00	0
Total CLN485 SPOT									0.00	0
Total For CLN485									0.00	0
CLN485 On 20/06/2022 Spot Bond					0.00000	101.13767			0.00	0
Total CLN486 SPOT									0.00	0
Total For CLN486									0.00	0
CLN486 On 07/12/2021 Spot Bond			11.79500	106.07984	11.79500	106.35875			0.00	0
Total CLN487 SPOT									0.00	0
Total For CLN487									0.00	0
CLN487 On 28/07/2022 Spot Bond			8.59500	103.33722	8.59500	103.31359			0.00	0
Total CLN488 SPOT									0.00	0
Total For CLN488									0.00	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.53664			0.00	0
Total CLN489 SPOT									0.00	0
Total For CLN489									0.00	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.38921			0.00	0
Total CLN490 SPOT									0.00	0
Total For CLN490									0.00	0
CLN490 On 20/06/2022 Spot Bond					0.00000	100.70947			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			10.79000	106.58542	10.79000	106.72145			0.00	0
Total CLN494 SPOT									0.00	0
Total For CLN494									0.00	0
CLN49 On 29/08/2020 Spot Bond					0.00000	101.13209			0.00	0
Total CLN495 SPOT									0.00	0
Total For CLN495									0.00	0
CLN49 On 04/09/2024 Spot Bond			8.99500	105.34287	8.99500	105.31741			0.00	0
Total CLN496 SPOT									0.00	0
Total For CLN496									0.00	0
CLN49 On 04/09/2024 Spot Bond					0.00000	102.52921			0.00	0
Total CLN497 SPOT									0.00	0
Total For CLN497									0.00	0
CLN49 On 08/06/2022 Spot Bond					0.00000	103.23659			0.00	0
Total CLN498 SPOT									0.00	0
Total For CLN498									0.00	0
CLN49 On 20/05/2021 Spot Bond					0.00000	101.40694			0.00	0
Total CLN499 SPOT									0.00	0
Total For CLN499									0.00	0
CLN50 On 10/10/2020 Spot Bond					0.00000	100.14044			0.00	0
Total CLN500 SPOT									0.00	0
Total For CLN500									0.00	0
CLN50 On 11/10/2022 Spot Bond					0.00000	100.03196			0.00	0
Total CLN501 SPOT									0.00	0
Total For CLN501									0.00	0
CLN50 On 11/10/2024 Spot Bond					0.00000	100.03659			0.00	0
Total CLN502 SPOT									0.00	0
Total For CLN502									0.00	0
CLN50 On 11/10/2024 Spot Bond					0.00000	100.03659			0.00	0
Total CLN504 SPOT									0.00	0
Total For CLN504									0.00	0
CLN50 On 24/10/2020 Spot Bond					0.00000	99.82280			0.00	0
Total CLN505 SPOT									0.00	0
Total For CLN505									0.00	0
CLN50 On 20/12/2022 Spot Bond					0.00000	101.12416			0.00	0
Total CLN507 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For CLN507									0.00	0
CLN507 On 24/02/2020 Spot Bond					0.00000	101.38186			0.00	0
Total CLN508 SPOT									0.00	0
Total For CLN508									0.00	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.02982			0.00	0
Total CLN510 SPOT									0.00	0
Total For CLN510									0.00	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.72002			0.00	0
Total CLN511 SPOT									0.00	0
Total For CLN511									0.00	0
CLN516 On 15/09/2022 Spot Bond			9.96000	102.23184	9.96000	100.83123			0.00	0
Total CLN516 SPOT									0.00	0
Total For CLN516									0.00	0
CLN517 On 30/10/2022 Spot Bond			10.01000	103.09600	10.01000	104.61341			0.00	0
Total CLN517 SPOT									0.00	0
Total For CLN517									0.00	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.31946			0.00	0
Total CLN518 SPOT									0.00	0
Total For CLN518									0.00	0
CLN519 On 30/06/2022 Spot Bond			9.60000	100.30167	9.60000	100.27415			0.00	0
Total CLN519 SPOT									0.00	0
Total For CLN519									0.00	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.83191			0.00	0
Total CLN520 SPOT									0.00	0
Total For CLN520									0.00	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.67671			0.00	0
Total CLN521 SPOT									0.00	0
Total For CLN521									0.00	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.20157			0.00	0
Total CLN522 SPOT									0.00	0
Total For CLN522									0.00	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.56142			0.00	0
Total CLN523 SPOT									0.00	0
Total For CLN523									0.00	0
CLN524 On 09/09/2022 Spot Bond			9.20000	100.94343	9.20000	100.91848			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN524 SPOT									0.00	0
Total For CLN524									0.00	0
CLN524 On 24/04/2021 Spot Bond					0.00000	99.82176			0.00	0
Total CLN525 SPOT									0.00	0
Total For CLN525									0.00	0
CLN525 On 26/04/2023 Spot Bond					0.00000	99.72084			0.00	0
Total CLN526 SPOT									0.00	0
Total For CLN526									0.00	0
CLN526 On 21/02/2024 Spot Bond					0.00000	104.80572			0.00	0
Total CLN527 SPOT									0.00	0
Total For CLN527									0.00	0
CLN527 On 25/11/2022 Spot Bond					0.00000	102.36317			0.00	0
Total CLN528 SPOT									0.00	0
Total For CLN528									0.00	0
CLN528 On 29/11/2021 Spot Bond					0.00000	103.23285			0.00	0
Total CLN529 SPOT									0.00	0
Total For CLN529									0.00	0
CLN529 On 12/03/2021 Spot Bond					0.00000	100.79801			0.00	0
Total CLN530 SPOT									0.00	0
Total For CLN530									0.00	0
CLN530 On 12/03/2023 Spot Bond					0.00000	100.83191			0.00	0
Total CLN531 SPOT									0.00	0
Total For CLN531									0.00	0
CLN531 On 20/06/2023 Spot Bond					0.00000	101.30489			0.00	0
Total CLN532 SPOT									0.00	0
Total For CLN532									0.00	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.67519			0.00	0
Total CLN533 SPOT									0.00	0
Total For CLN533									0.00	0
CLN533 On 18/07/2025 Spot Bond					0.00000	99.95262			0.00	0
Total CLN534 SPOT									0.00	0
Total For CLN534									0.00	0
CLN534 On 18/07/2025 Spot Bond			9.86000	9.86000	9.86000	104.61379			0.00	0
Total CLN535 SPOT									0.00	0
Total For CLN535									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN536 On 18/07/2023 Spot Bond					0.00000	98.01008			0.00	0
Total CLN536 SPOT									0.00	0
Total For CLN536									0.00	0
CLN537 On 25/10/2023 Spot Bond					0.00000	99.79457			0.00	0
Total CLN537 SPOT									0.00	0
Total For CLN537									0.00	0
CLN538 On 16/08/2023 Spot Bond					0.00000	101.57047			0.00	0
Total CLN538 SPOT									0.00	0
Total For CLN538									0.00	0
CLN539 On 20/12/2023 Spot Bond					0.00000	100.84620			0.00	0
Total CLN539 SPOT									0.00	0
Total For CLN539									0.00	0
CLN540 On 17/01/2024 Spot Bond					0.00000	99.97385			0.00	0
Total CLN540 SPOT									0.00	0
Total For CLN540									0.00	0
CLN541 On 20/12/2023 Spot Bond					0.00000	116.47100			0.00	0
Total CLN541 SPOT									0.00	0
Total For CLN541									0.00	0
CLN542 On 30/05/2022 Spot Bond					0.00000	101.15986			0.00	0 14,200
Total CLN542 SPOT									0.00	0 14,200
Total For CLN542									0.00	0 14,200
CLN543 On 07/06/2023 Spot Bond					0.00000	108.50800			0.00	0
Total CLN543 SPOT									0.00	0
Total For CLN543									0.00	0
CLN544 On 20/12/2023 Spot Bond					0.00000	101.73486			0.00	0
Total CLN544 SPOT									0.00	0
Total For CLN544									0.00	0
CLN545 On 17/01/2024 Spot Bond					0.00000	99.97427			0.00	0
Total CLN545 SPOT									0.00	0
Total For CLN545									0.00	0
CLN546 On 21/08/2026 Spot Bond			9.33000	104.96147	9.33000	104.93546			0.00	0
Total CLN546 SPOT									0.00	0
Total For CLN546									0.00	0
CLN547 On 29/03/2025 Spot Bond			9.38000	103.38050	9.38000	103.35447			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			9.47000	107.47913	9.47000	107.45211			0.00	0
Total CLN548 SPOT									0.00	0
Total For CLN548									0.00	0
CLN548 On 07/12/2025 Spot Bond			4.45000	4.45000	4.45000	104.88200			0.00	0
Total CLN549 SPOT									0.00	0
Total For CLN549									0.00	0
CLN549 On 18/04/2028 Spot Bond					0.00000	258.70180			0.00	0
Total CLN55 SPOT									0.00	0
Total For CLN55									0.00	0
CLN550 On 07/12/2025 Spot Bond			4.45000	4.45000	4.45000	104.88110			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	109.86900			0.00	0
Total CLN551 SPOT									0.00	0
Total For CLN551									0.00	0
CLN552 On 20/12/2023 Spot Bond					0.00000	120.18500			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	100.75885			0.00	0
Total CLN555 SPOT									0.00	0
Total For CLN555									0.00	0
CLN556 On 15/11/2023 Spot Bond					0.00000	101.57180			0.00	0
Total CLN556 SPOT									0.00	0
Total For CLN556									0.00	0
CLN557 On 12/11/2023 Spot Bond					0.00000	101.57628			0.00	0
Total CLN557 SPOT									0.00	0
Total For CLN557									0.00	0
CLN558 On 24/11/2024 Spot Bond					0.00000	101.26408			0.00	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	99.97176			0.00	0
Total CLN559 SPOT									0.00	0
Total For CLN559									0.00	0
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	116.32800			0.00	0
Total CLN560 SPOT									0.00	0
Total For CLN560									0.00	0
CLN560 On 11/02/2026 Spot Bond					0.00000	101.62030			0.00	0
Total CLN561 SPOT									0.00	0
Total For CLN561									0.00	0
CLN561 On 12/11/2025 Spot Bond			10.16000	102.89322	10.16000	104.31871			0.00	0
Total CLN562 SPOT									0.00	0
Total For CLN562									0.00	0
CLN562 On 12/11/2025 Spot Bond			9.33000	106.69393	9.33000	108.10305			0.00	0
Total CLN563 SPOT									0.00	0
Total For CLN563									0.00	0
CLN563 On 08/02/2024 Spot Bond					0.00000	101.70079			0.00	0
Total CLN564 SPOT									0.00	0
Total For CLN564									0.00	0
CLN564 On 21/02/2024 Spot Bond					0.00000	101.29887			0.00	0
Total CLN565 SPOT									0.00	0
Total For CLN565									0.00	0
CLN565 On 17/01/2024 Spot Bond					0.00000	99.97106			0.00	0
Total CLN566 SPOT									0.00	0
Total For CLN566									0.00	0
CLN566 On 04/06/2023 Spot Bond					0.00000	101.04062			0.00	0
Total CLN567 SPOT									0.00	0
Total For CLN567									0.00	0
CLN567 On 11/02/2024 Spot Bond					0.00000	101.55840			0.00	0
Total CLN568 SPOT									0.00	0
Total For CLN568									0.00	0
CLN568 On 13/05/2021 Spot Bond					0.00000	101.68677			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	101.70418			0.00	0
Total CLN570 SPOT									0.00	0
Total For CLN570									0.00	0
CLN57(On 12/11/2025 Spot Bond			9.56000	104.75674	9.56000	106.14483			0.00	0
Total CLN571 SPOT									0.00	0
Total For CLN571									0.00	0
CLN57(On 12/11/2025 Spot Bond					0.00000	101.62932			0.00	0
Total CLN572 SPOT									0.00	0
Total For CLN572									0.00	0
CLN57(On 13/05/2021 Spot Bond					0.00000	101.63107			0.00	0
Total CLN573 SPOT									0.00	0
Total For CLN573									0.00	0
CLN57(On 11/02/2024 Spot Bond					0.00000	101.56370			0.00	0
Total CLN574 SPOT									0.00	0
Total For CLN574									0.00	0
CLN57(On 15/03/2024 Spot Bond					0.00000	100.73921			0.00	0
Total CLN575 SPOT									0.00	0
Total For CLN575									0.00	0
CLN57(On 25/04/2023 Spot Bond					0.00000	102.96400			0.00	0
Total CLN576 SPOT									0.00	0
Total For CLN576									0.00	0
CLN57(On 20/06/2024 Spot Bond					0.00000	100.71704			0.00	0
Total CLN577 SPOT									0.00	0
Total For CLN577									0.00	0
CLN57(On 18/04/2026 Spot Bond					0.00000	99.95382			0.00	0
Total CLN578 SPOT									0.00	0
Total For CLN578									0.00	0
CLN57(On 02/04/2024 Spot Bond					0.00000	100.35220			0.00	0
Total CLN579 SPOT									0.00	0
Total For CLN579									0.00	0
CLN58(On 10/10/2024 Spot Bond					0.00000	100.17276			0.00	0
Total CLN580 SPOT									0.00	0
Total For CLN580									0.00	0
CLN58(On 10/05/2024 Spot Bond					0.00000	101.58521			0.00	0
Total CLN581 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For CLN581									0.00	0
CLN581 On 30/05/2022 Spot Bond					0.00000	101.11529			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	100.82614			0.00	0
Total CLN583 SPOT									0.00	0
Total For CLN583									0.00	0
CLN583 On 18/04/2022 Spot Bond					0.00000	99.95703			0.00	0
Total CLN584 SPOT									0.00	0
Total For CLN584									0.00	0
CLN584 On 31/05/2022 Spot Bond					0.00000	101.02543			0.00	0
Total CLN585 SPOT									0.00	0
Total For CLN585									0.00	0
CLN585 On 16/09/2025 Spot Bond					0.00000	100.82775			0.00	0
Total CLN586 SPOT									0.00	0
Total For CLN586									0.00	0
CLN586 On 10/06/2026 Spot Bond					0.00000	100.89178			0.00	0
Total CLN587 SPOT									0.00	0
Total For CLN587									0.00	0
CLN587 On 14/06/2022 Spot Bond					0.00000	100.69473			0.00	0
Total CLN588 SPOT									0.00	0
Total For CLN588									0.00	0
CLN588 On 18/06/2024 Spot Bond					0.00000	100.68692			0.00	0
Total CLN589 SPOT									0.00	0
Total For CLN589									0.00	0
CLN589 On 16/09/2025 Spot Bond					0.00000	100.81565			0.00	0
Total CLN590 SPOT									0.00	0
Total For CLN590									0.00	0
CLN590 On 05/12/2026 Spot Bond					0.00000	101.12223			0.00	0
Total CLN591 SPOT									0.00	0
Total For CLN591									0.00	0
CLN591 On 05/12/2026 Spot Bond			4.64000	123.58753	4.64000	100.72640			0.00	0
Total CLN592 SPOT									0.00	0
Total For CLN592									0.00	0
CLN592 On 24/11/2024 Spot Bond					0.00000	101.25025			0.00	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	100.94932			0.00	0
Total CLN594 SPOT									0.00	0
Total For CLN594									0.00	0
CLN594 On 27/06/2022 Spot Bond					0.00000	100.45344			0.00	0
Total CLN595 SPOT									0.00	0
Total For CLN595									0.00	0
CLN595 On 24/11/2024 Spot Bond					0.00000	101.25025			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	101.38526			0.00	0
Total CLN597 SPOT									0.00	0
Total For CLN597									0.00	0
CLN597 On 02/04/2026 Spot Bond					0.00000	100.33907			0.00	0
Total CLN598 SPOT									0.00	0
Total For CLN598									0.00	0
CLN598 On 10/12/2024 Spot Bond					0.00000	100.84118			0.00	0
Total CLN599 SPOT									0.00	0
Total For CLN599									0.00	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.68692			0.00	0
Total CLN600 SPOT									0.00	0
Total For CLN600									0.00	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.68692			0.00	0
Total CLN601 SPOT									0.00	0
Total For CLN601									0.00	0
CLN601 On 04/06/2023 Spot Bond					0.00000	101.00198			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	101.68873			0.00	0
Total CLN603 SPOT									0.00	0
Total For CLN603									0.00	0
CLN603 On 05/08/2024 Spot Bond					0.00000	101.65852			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
CLN605 On 12/08/2022 Spot Bond					0.00000	101.50025			0.00	0
Total CLN605 SPOT									0.00	0
Total For CLN605									0.00	0
CLN606 On 14/04/2026 Spot Bond					0.00000	100.05263			0.00	0
Total CLN606 SPOT									0.00	0
Total For CLN606									0.00	0
CLN607 On 17/01/2024 Spot Bond					0.00000	99.97635			0.00	0
Total CLN607 SPOT									0.00	0
Total For CLN607									0.00	0
CLN608 On 22/08/2024 Spot Bond					0.00000	101.18896			0.00	0
Total CLN608 SPOT									0.00	0
Total For CLN608									0.00	0
CLN609 On 30/04/2023 Spot Bond			9.32000	103.57844	9.32000	103.49570			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
CLN610 On 23/07/2022 Spot Bond					0.00000	101.00763			0.00	0
Total CLN610 SPOT									0.00	0
Total For CLN610									0.00	0
CLN611 On 14/04/2026 Spot Bond					0.00000	100.05237			0.00	0
Total CLN611 SPOT									0.00	0
Total For CLN611									0.00	0
CLN612 On 07/03/2025 Spot Bond					0.00000	100.71388			0.00	0
Total CLN612 SPOT									0.00	0
Total For CLN612									0.00	0
CLN613 On 22/08/2022 Spot Bond					0.00000	100.62420			0.00	0
Total CLN613 SPOT									0.00	0
Total For CLN613									0.00	0
CLN614 On 30/11/2021 Spot Bond					0.00000	100.39107			0.00	0
Total CLN614 SPOT									0.00	0
Total For CLN614									0.00	0
CLN615 On 30/09/2020 Spot Bond					0.00000	100.20430			0.00	0
Total CLN615 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For CLN615									0.00	0
CLN615 On 20/12/2029 Spot Bond					0.00000	100.21377			0.00	40,000,000 1,270
Total CLN616 SPOT									0.00	40,000,000 1,270
Total For CLN616									0.00	40,000,000 1,270
CLN616 On 20/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 13,000
Total CLN617 SPOT									0.00	0 13,000
Total For CLN617									0.00	0 13,000
CLN81 On 18/04/2028 Spot Bond			8.63500	96.92069	8.63500	96.89832			0.00	0
Total CLN81 SPOT									0.00	0
Total For CLN81									0.00	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.64699			0.00	0
Total CLNF15 SPOT									0.00	0
Total For CLNF15									0.00	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.44305			0.00	0
Total CLNF16 SPOT									0.00	0
Total For CLNF16									0.00	0
COJ05 On 05/06/2023 Spot Bond			8.39500	116.16739	8.39500	116.14129			0.00	0 759
Total COJ05 SPOT									0.00	0 759
Total For COJ05									0.00	0 759
COJ07 On 23/03/2021 Spot Bond			8.27000	104.02818	8.27000	104.00502			0.00	0
Total COJ07 SPOT									0.00	0
Total For COJ07									0.00	0
COJ08 On 22/06/2026 Spot Bond			9.89000	111.15058	9.89000	111.12126			0.00	0 276
Total COJ08 SPOT									0.00	0 276
Total For COJ08									0.00	0 276
COJG0 On 09/06/2024 Spot Bond			8.77500	108.86005	8.77500	108.83451			0.00	0
Total COJG01 SPOT									0.00	0
Total For COJG01									0.00	0
COT01 On 03/04/2023 Spot Bond			9.43000	99.41432	9.43000	99.38930		29,534,760,000,000.00	3,132,000,000	783
Total COT01 SPOT								29,534,760,000,000.00	3,132,000,000	783
Total For COT01								29,534,760,000,000.00	3,132,000,000	783
COT02 On 03/04/2028 Spot Bond			11.02500	95.91538	11.02500	95.88727		220,500,000,000.00	20,000,000	110
Total COT02 SPOT								220,500,000,000.00	20,000,000	110
Total For COT02								220,500,000,000.00	20,000,000	110
COT03 On 05/06/2028 Spot Bond			10.98000	95.09617	10.98000	95.06840		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total COT03 SPOT									0.00	0
Total For COT03									0.00	0
CPV01 On 30/06/2029 Spot Bond			11.41000	11.41000	11.41000	101.53507			0.00	0
Total CPV01 SPOT									0.00	0
Total For CPV01									0.00	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.67986			0.00	0
Total CS002 SPOT									0.00	0
Total For CS002									0.00	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.95625			0.00	0
Total CS003 SPOT									0.00	0
Total For CS003									0.00	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CSA04U SPOT									0.00	0
Total For CSA04U									0.00	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CSA05U SPOT									0.00	0
Total For CSA05U									0.00	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CSD04U SPOT									0.00	0
Total For CSD04U									0.00	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total CSD05U SPOT									0.00	0
Total For CSD05U									0.00	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.57465			0.00	0
Total DENG85 SPOT									0.00	0
Total For DENG85									0.00	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.40122			0.00	0
Total DENG87 SPOT									0.00	0
Total For DENG87									0.00	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.42706			0.00	0
Total DENG88 SPOT									0.00	0
Total For DENG88									0.00	0
DENG8 On 11/12/2019 Spot Bond					0.00000	100.81830			0.00	0
Total DENG89 SPOT									0.00	0
Total For DENG89									0.00	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 31/01/2020 Spot Bond					0.00000	101.82001			0.00	0
Total DENG90 SPOT									0.00	0
Total For DENG90									0.00	0
DENG9 On 20/08/2021 Spot Bond					0.00000	101.41807			0.00	0
Total DENG91 SPOT									0.00	0
Total For DENG91									0.00	0
DENG9 On 11/09/2020 Spot Bond					0.00000	100.83239			0.00	0
Total DENG92 SPOT									0.00	0
Total For DENG92									0.00	0
DENG9 On 23/09/2020 Spot Bond					0.00000	100.53288			0.00	0
Total DENG93 SPOT									0.00	0
Total For DENG93									0.00	0
DENG9 On 27/09/2020 Spot Bond					0.00000	100.45229			0.00	0
Total DENG94 SPOT									0.00	0
Total For DENG94									0.00	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total DNG95U SPOT									0.00	0
Total For DNG95U									0.00	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total DNG96U SPOT									0.00	0
Total For DNG96U									0.00	0
DOL00 On 20/12/2019 Spot Bond					0.00000	97.45140			0.00	0
Total DOL009 SPOT									0.00	0
Total For DOL009									0.00	0
DOL01 On 20/12/2021 Spot Bond					0.00000	101.19641			0.00	0
Total DOL012 SPOT									0.00	0
Total For DOL012									0.00	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.30804			0.00	0
Total DSY01 SPOT									0.00	0
Total For DSY01									0.00	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.67348			0.00	0
Total DSY02 SPOT									0.00	0
Total For DSY02									0.00	0
DSY03 On 21/11/2024 Spot Bond			9.30000	9.30000	9.30000	108.81376			0.00	0
Total DSY03 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 DSY03									0.00	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.33690			0.00	0
Total DSY04 SPOT									0.00	0
Total For DSY04									0.00	0
DV2021 On 18/06/2021 Spot Bond			8.04000	104.48362	8.04000	104.46112			0.00	0
Total DV2021 SPOT									0.00	0
Total For DV2021									0.00	0
DV22 On 07/02/2020 Spot Bond			8.04500	102.18006	8.04500	102.15809		609,000,000,000,000.00	200,000,000,000	100,076
Total DV22 SPOT								19,000,000,000,000.00	200,000,000,000	100,076
Total For DV22								19,000,000,000,000.00	200,000,000,000	100,076
DV22/R On 07/02/2020 Spot Bond			100.00000	79.96784	100.00000	79.80089			0.00	0
Total DV22/R207 SPOT									0.00	0
Total For DV22/R207									0.00	0
DV23 On 27/02/2023 Spot Bond			8.24500	106.42810	8.24500	106.40473		376,239,138,000.00	45,632,400	3,052
Total DV23 SPOT								376,239,138,000.00	45,632,400	3,052
Total For DV23								376,239,138,000.00	45,632,400	3,052
DV23/R On 27/02/2023 Spot Bond			100.00000	17.08345	100.00000	17.04584			0.00	0
DV23/R On 27/02/2023 Spot Bond			100.00000	17.08345	100.00000	17.04584			0.00	0
Total DV23/R2023 SPOT									0.00	0
Total For DV23/R2023									0.00	0
DV24 On 18/02/2024 Spot Bond			8.49500	105.81861	8.49500	105.79469			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	101.55478	9.69000	101.52867			0.00	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.55478	9.69000	101.52867			0.00	0
Total DV24/R2023 SPOT									0.00	0
Total For DV24/R2023									0.00	0
DV29 On 18/02/2029 Spot Bond			10.93000	96.83500	10.93000	96.80700			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	101.61948	10.10000	101.59227			0.00	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.61948	10.10000	101.59227			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	101.16190			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total DVF20 SPOT									0.00	0
Total For DVF20									0.00	0
DVF20f On 28/03/2020 Spot Bond					0.00000	100.49530			0.00	8,000,000,000 8,000
Total DVF20B SPOT									0.00	8,000,000,000 8,000
Total For DVF20B									0.00	8,000,000,000 8,000
DVF20k On 31/08/2020 Spot Bond					0.00000	101.14081			0.00	0
Total DVF20C SPOT									0.00	0
Total For DVF20C									0.00	0
DVF20l On 23/10/2020 Spot Bond					0.00000	100.05834			0.00	0
Total DVF20D SPOT									0.00	0
Total For DVF20D									0.00	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.14128			0.00	0
Total DVF21 SPOT									0.00	0
Total For DVF21									0.00	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.90495			0.00	0
Total DVF22 SPOT									0.00	0
Total For DVF22									0.00	0
DVF22f On 29/08/2022 Spot Bond					0.00000	101.80669			0.00	0
Total DVF22B SPOT									0.00	0
Total For DVF22B									0.00	0
DVF22k On 24/10/2022 Spot Bond					0.00000	99.82747			0.00	0
Total DVF22C SPOT									0.00	0
Total For DVF22C									0.00	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.27456			0.00	0
Total DVF24 SPOT									0.00	0
Total For DVF24									0.00	0
DVF25 On 02/04/2024 Spot Bond					0.00000	100.80388			0.00	0
Total DVF25 SPOT									0.00	0
Total For DVF25									0.00	0
DVF26 On 02/04/2026 Spot Bond					0.00000	100.92011			0.00	0 30
Total DVF26 SPOT									0.00	0 30
Total For DVF26									0.00	0 30
DVF27 On 02/04/2029 Spot Bond					0.00000	100.33261			0.00	0
Total DVF27 SPOT									0.00	0
Total For DVF27									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	100.95382			0.00	0
Total DVFB21 SPOT									0.00	0
Total For DVFB21									0.00	0
DVFB2: On 31/05/2024 Spot Bond					0.00000	101.00747			0.00	0
Total DVFB25 SPOT									0.00	0
Total For DVFB25									0.00	0
DVFB2I On 31/05/2026 Spot Bond					0.00000	101.38283			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	61.55020	100.00000	61.41472			0.00	0
Total E170/R207 SPOT									0.00	0
Total For E170/R207									0.00	0
E174 On 01/08/2020 Spot Bond			8.12000	106.83376	8.12000	106.81065			0.00	0
Total E174 SPOT									0.00	0
Total For E174									0.00	0
E175 On 01/08/2021 Spot Bond			8.19500	111.46373	8.19500	111.43940			0.00	0
Total E175 SPOT									0.00	0
Total For E175									0.00	0
ECN20 On 14/03/2020 Spot Bond			7.90000	101.55008	7.90000	101.52879			0.00	0
Total ECN20 SPOT									0.00	0
Total For ECN20									0.00	0
ECN22 On 14/03/2022 Spot Bond			8.00000	104.63683	8.00000	104.61427			0.00	0
Total ECN22 SPOT									0.00	0
Total For ECN22									0.00	0
ECN24 On 14/03/2024 Spot Bond			8.90500	104.62926	8.90500	104.60422			0.00	0
Total ECN24 SPOT									0.00	0
Total For ECN24									0.00	0
ECN32 On 14/03/2032 Spot Bond			4.65000	103.36669	4.65000	103.34180			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For EL001U									0.00	0
EL037 On 31/01/2037 Spot Bond			4.38000	94.67235	4.38000	94.65037			0.00	0
Total EL037 SPOT									0.00	0
Total For EL037									0.00	0
EL037/I On 31/01/2037 Spot Bond			2.25000	127.10608	2.25000	127.08380			0.00	0
Total EL037/I2038 SPOT									0.00	0
Total For EL037/I2038									0.00	0
EL28 On 02/05/2028 Spot Bond			4.34500	130.48245	4.34500	130.45225			0.00	0
Total EL28 SPOT									0.00	0
Total For EL28									0.00	0
EL29 On 19/11/2029 Spot Bond			4.37500	115.80149	4.37500	115.77460			0.00	0
Total EL29 SPOT									0.00	0
Total For EL29									0.00	0
EL30 On 29/07/2030 Spot Bond			4.21500	114.72687	4.21500	114.70073			0.00	0
Total EL30 SPOT									0.00	0
Total For EL30									0.00	0
EL31 On 02/06/2031 Spot Bond			4.31000	105.61738	4.31000	105.59298			0.00	0
Total EL31 SPOT									0.00	0
Total For EL31									0.00	0
EL36 On 31/01/2036 Spot Bond			4.35000	96.33179	4.35000	96.30950			0.00	0
Total EL36 SPOT									0.00	0
Total For EL36									0.00	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	127.10608	2.25000	127.08380			0.00	0
Total EL36/I2038 SPOT									0.00	0
Total For EL36/I2038									0.00	0
ELN001 On 06/06/2024 Spot Bond					0.00000	107.78124			0.00	0
Total ELN001 SPOT									0.00	0
Total For ELN001									0.00	0
ELN002 On 07/06/2024 Spot Bond					0.00000	106.09126			0.00	0
Total ELN002 SPOT									0.00	0
Total For ELN002									0.00	0
ELN003 On 23/09/2022 Spot Bond					0.00000	102.96400			0.00	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ELN004 SPOT									0.00	0
Total For ELN004									0.00	0
EMM01 On 28/07/2020 Spot Bond			7.72000	104.40999	7.72000	104.38851			0.00	0 210
Total EMM01 SPOT									0.00	0 210
Total For EMM01									0.00	0 210
EMM02 On 11/03/2021 Spot Bond			7.69000	104.99734	7.69000	104.97557			0.00	0
Total EMM02 SPOT									0.00	0
Total For EMM02									0.00	0
EMM03 On 04/05/2024 Spot Bond			9.98000	104.77359	9.98000	104.74587			0.00	0
Total EMM03 SPOT									0.00	0
Total For EMM03									0.00	0
EMM04 On 16/05/2028 Spot Bond			10.73000	10.73000	10.73000	98.84533			0.00	0
Total EMM04 SPOT									0.00	0
Total For EMM04									0.00	0
EMM05 On 17/04/2029 Spot Bond			10.78000	10.78000	10.78000	99.54607			0.00	0 999
Total EMM05 SPOT									0.00	0 999
Total For EMM05									0.00	0 999
EMM06 On 23/06/2025 Spot Bond			10.13000	10.13000	10.13000	103.48460			0.00	0
Total EMM06 SPOT									0.00	0
Total For EMM06									0.00	0
EMM07 On 10/07/2027 Spot Bond			9.98000	9.98000	9.98000	104.35371			0.00	0
Total EMM07 SPOT									0.00	0
Total For EMM07									0.00	0
EMM07 On 17/07/2032 Spot Bond			11.02000	11.02000	11.02000	87.09795			0.00	0
Total EMM07P SPOT									0.00	0
Total For EMM07P									0.00	0
ENX01 On 23/04/2021 Spot Bond					0.00000	102.33399			0.00	0
Total ENX01 SPOT									0.00	0
Total For ENX01									0.00	0
ENX01S On 23/04/2021 Spot Bond					0.00000	102.17131			0.00	0
Total ENX01S SPOT									0.00	0
Total For ENX01S									0.00	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.93826			0.00	0
Total ENX02 SPOT									0.00	0
Total For ENX02									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ENX03I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ENX03U SPOT									0.00	0
Total For ENX03U									0.00	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.35081			0.00	0
Total ENX04 SPOT									0.00	0
Total For ENX04									0.00	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.91060			0.00	0
Total ENX05 SPOT									0.00	0
Total For ENX05									0.00	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.78143			0.00	0
Total ENX06 SPOT									0.00	0
Total For ENX06									0.00	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.03119			0.00	0
Total EPF007 SPOT									0.00	0
Total For EPF007									0.00	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.70535			0.00	0
Total EPF010 SPOT									0.00	0
Total For EPF010									0.00	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.30383			0.00	0
Total EPF011 SPOT									0.00	0
Total For EPF011									0.00	0
EPF012 On 06/11/2020 Spot Bond					0.00000	102.21671			0.00	0
Total EPF012 SPOT									0.00	0
Total For EPF012									0.00	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.16879			0.00	0
Total EPF014 SPOT									0.00	0
Total For EPF014									0.00	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.02471			0.00	0
Total EPF015 SPOT									0.00	0
Total For EPF015									0.00	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.84939			0.00	0
Total EPF016 SPOT									0.00	0
Total For EPF016									0.00	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.86442			0.00	0
Total EPF017 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 EPF017									0.00	0
EPF017 On 13/12/2025 Spot Bond					0.00000	100.78975			0.00	0
Total EPF018 SPOT									0.00	0
Total For EPF018									0.00	0
EPF018 On 12/09/2022 Spot Bond					0.00000	100.79973			0.00	0
Total EPF019 SPOT									0.00	0
Total For EPF019									0.00	0
EPF041 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
EPF051 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
EPF081 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
EPF091 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
EPF101 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
EPF111 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
EPF121 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
EPF131 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
EPFC41 On 06/11/2019 Spot Bond					0.00000	101.59393			0.00	0
Total EPFC41 SPOT									0.00	0
Total For EPFC41									0.00	0
EPFC42 On 04/03/2020 Spot Bond					0.00000	100.92818			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total EPFC42 SPOT									0.00	0
Total For EPFC42									0.00	0
EPFC4 On 12/03/2020 Spot Bond					0.00000	100.69648			0.00	0
Total EPFC44 SPOT									0.00	0
Total For EPFC44									0.00	0
EQS06 On 09/04/2020 Spot Bond					0.00000	100.09483			0.00	0
Total EQS06 SPOT									0.00	0
Total For EQS06									0.00	0
EQS10 On 28/07/2022 Spot Bond					0.00000	102.13798			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	100.99649			0.00	0
Total EQT002 SPOT									0.00	0
Total For EQT002									0.00	0
EQT00 On 03/06/2024 Spot Bond					0.00000	101.01387			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	101.37608			0.00	0
Total ERS3B6 SPOT									0.00	0
Total For ERS3B6									0.00	0
ERS3B On 17/08/2022 Spot Bond					0.00000	101.33660			0.00	0
Total ERS3B7 SPOT									0.00	0
Total For ERS3B7									0.00	0
ERS3C On 17/05/2022 Spot Bond					0.00000	101.43917			0.00	0
Total ERS3C6 SPOT									0.00	0
Total For ERS3C6									0.00	0
ERS3C On 17/08/2022 Spot Bond					0.00000	101.34448			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	110.77500	10.00000	110.74600			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	101.82425			0.00	0
Total ERSA21 SPOT									0.00	0
Total For ERSA21									0.00	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.33660			0.00	0
Total ERSA24 SPOT									0.00	0
Total For ERSA24									0.00	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.38391			0.00	0
Total ERSA25 SPOT									0.00	0
Total For ERSA25									0.00	0
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.32402			0.00	0
Total ERSA26 SPOT									0.00	0
Total For ERSA26									0.00	0
ERSA2 On 17/11/2022 Spot Bond					0.00000	101.30500			0.00	0
Total ERSA27 SPOT									0.00	0
Total For ERSA27									0.00	0
ES23 On 25/01/2023 Spot Bond			8.49500	106.47850	8.49500	106.45443		732,068,518,000.00	86,176,400	2,367
Total ES23 SPOT								732,068,518,000.00	86,176,400	2,361
Total For ES23								732,068,518,000.00	86,176,400	2,361
ES23/R On 25/01/2023 Spot Bond			10.00000	102.25237	10.00000	102.22526		0.00	0	
Total ES23/R2023 SPOT								0.00	0	
Total For ES23/R2023								0.00	0	
ES26 On 02/04/2026 Spot Bond			9.45000	92.70933	9.45000	92.68595		2,884,491,540,000.00	305,237,200	5,857
Total ES26 SPOT								2,884,491,540,000.00	305,237,200	5,857
Total For ES26								2,884,491,540,000.00	305,237,200	5,857
ES26/R On 02/04/2026 Spot Bond			7.85000	100.31606	7.85000	100.29497		0.00	0	
Total ES26/R186 SPOT								0.00	0	
Total For ES26/R186								0.00	0	
ES33 On 15/09/2033 Spot Bond			10.73000	77.57496	10.75000	77.43438		1,813,962,296,000.00	169,055,200	2,546
Total ES33 SPOT								1,813,962,296,000.00	169,055,200	2,540
Total For ES33								1,813,962,296,000.00	169,055,200	2,540
ES33/R On 15/09/2033 Spot Bond			7.50000	100.64937	7.50000	100.62902		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			11.10000	78.45188	11.10000	78.42873			963,366,780,000.00	86,789,800 1,541
Total ES42 SPOT									963,366,780,000.00	86,789,800 1,541
Total For ES42									963,366,780,000.00	86,789,800 1,541
ES42/R On 25/04/2042 Spot Bond			8.50000	99.81821	8.50000	99.79551			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	99.97706			0.00	0
Total ESFR03 SPOT									0.00	0
Total For ESFR03									0.00	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.77661			0.00	0 60
Total EXX04 SPOT									0.00	0 60
Total For EXX04									0.00	0 60
EXX05 On 13/06/2024 Spot Bond					0.00000	100.79793			0.00	0
Total EXX05 SPOT									0.00	0
Total For EXX05									0.00	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.62625			0.00	0
Total FBJ20Z SPOT									0.00	0
Total For FBJ20Z									0.00	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.64706			0.00	0
Total FBJ22Z SPOT									0.00	0
Total For FBJ22Z									0.00	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.82012	100.00000	12.78906			0.00	0
Total FFA1U SPOT									0.00	0
Total For FFA1U									0.00	0
FFB1U On 20/11/2026 Spot Bond			100.00000	20.86501	100.00000	20.81447			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	101.72902			0.00	0	60
Total FIFB11 SPOT									0.00	0	60
Total For FIFB11									0.00	0	60
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.52656			0.00	0	
Total FIFB12 SPOT									0.00	0	
Total For FIFB12									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.63195			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.34481			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	101.45444			0.00	0
Total FIFB16 SPOT									0.00	0
Total For FIFB16									0.00	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.49652			0.00	0
Total FIFB17 SPOT									0.00	0
Total For FIFB17									0.00	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.96154			0.00	0
Total FIFC33 SPOT									0.00	0
Total For FIFC33									0.00	0
FIFC34 On 07/02/2020 Spot Bond					0.00000	101.26056			0.00	0
Total FIFC34 SPOT									0.00	0
Total For FIFC34									0.00	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FMLA1U SPOT									0.00	0
Total For FMLA1U									0.00	0
FNT019 On 16/10/2019 Spot Bond					0.00000	101.39397			0.00	0
Total FNT019 SPOT									0.00	0
Total For FNT019									0.00	0
FNT020 On 05/11/2019 Spot Bond					0.00000	101.20959			0.00	0
Total FNT020 SPOT									0.00	0
Total For FNT020									0.00	0
FNTE10 On 22/11/2019 Spot Bond					0.00000	103.02197			0.00	0
Total FNTE10 SPOT									0.00	0
Total For FNTE10									0.00	0
FNTF10 On 28/01/2020 Spot Bond					0.00000	101.41151			0.00	0
Total FNTF10 SPOT									0.00	0
Total For FNTF10									0.00	0
FNTG10 On 10/03/2020 Spot Bond					0.00000	100.66000			0.00	0
Total FNTG10 SPOT									0.00	0
Total For FNTG10									0.00	0
FNTH10 On 08/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FNTH10 SPOT									0.00	0
Total For FNTH10									0.00	0
FNZ001 On 17/01/2020 Spot Bond					0.00000	101.71814			0.00	0
Total FNZ001 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 FNZ001									0.00	0
FNZ002 On 08/01/2020 Spot Bond					0.00000	101.05600			0.00	0
Total FNZ002 SPOT									0.00	0
Total For FNZ002									0.00	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FPA1U SPOT									0.00	0
Total For FPA1U									0.00	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FPB1U SPOT									0.00	0
Total For FPB1U									0.00	0
FRB13 On 02/06/2021 Spot Bond					0.00000	102.17691			0.00	0
Total FRB13 SPOT									0.00	0
Total For FRB13									0.00	0
FRB14 On 02/06/2021 Spot Bond			10.09000	10.09000	10.09000	103.56016			0.00	0
Total FRB14 SPOT									0.00	0
Total For FRB14									0.00	0
FRB15 On 06/03/2020 Spot Bond					0.00000	102.02104			0.00	0
Total FRB15 SPOT									0.00	0
Total For FRB15									0.00	0
FRB16 On 08/07/2020 Spot Bond					0.00000	101.56323			0.00	0
Total FRB16 SPOT									0.00	0
Total For FRB16									0.00	0
FRB17 On 08/01/2022 Spot Bond					0.00000	103.84480			0.00	0
Total FRB17 SPOT									0.00	0
Total For FRB17									0.00	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRB17/JIBAR SPOT									0.00	0
Total For FRB17/JIBAR									0.00	0
FRB18 On 13/04/2021 Spot Bond					0.00000	103.60953			0.00	41,200,000
Total FRB18 SPOT									0.00	41,200,000
Total For FRB18									0.00	41,200,000
FRB19 On 14/04/2021 Spot Bond			10.09000	103.15107	10.09000	103.12333			0.00	0
Total FRB19 SPOT									0.00	0
Total For FRB19									0.00	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.95322			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRB20 SPOT									0.00	0
Total For FRB20									0.00	0
FRB21 On 24/11/2021 Spot Bond					0.00000	103.48854			0.00	0
Total FRB21 SPOT									0.00	0
Total For FRB21									0.00	0
FRB22 On 08/12/2022 Spot Bond					0.00000	106.71014			0.00	0
Total FRB22 SPOT									0.00	0
Total For FRB22									0.00	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.98579			0.00	0
Total FRB23 SPOT									0.00	0
Total For FRB23									0.00	0
FRB24 On 08/11/2023 Spot Bond					0.00000	103.43056			0.00	0
Total FRB24 SPOT									0.00	0
Total For FRB24									0.00	0
FRB25 On 19/09/2024 Spot Bond					0.00000	103.31642			0.00	0
Total FRB25 SPOT									0.00	0
Total For FRB25									0.00	0
FRB26 On 03/06/2024 Spot Bond					0.00000	101.15199			0.00	0
Total FRB26 SPOT									0.00	0
Total For FRB26									0.00	0
FRB27 On 03/06/2026 Spot Bond			10.01000	104.61965	10.01000	104.59173			0.00	0
Total FRB27 SPOT									0.00	0
Total For FRB27									0.00	0
FRBI22 On 31/01/2022 Spot Bond			3.49000	159.08303	3.49000	159.04986		332,946,000,000.00	95,400,000	47
Total FRBI22 SPOT								332,946,000,000.00	95,400,000	47
Total For FRBI22								332,946,000,000.00	95,400,000	47
FRBI23 On 07/12/2023 Spot Bond			3.66000	3.66000	3.66000	298.01478		872,544,000,000.00	238,400,000	119
Total FRBI23 SPOT								872,544,000,000.00	238,400,000	119
Total For FRBI23								872,544,000,000.00	238,400,000	119
FRBI25 On 31/01/2025 Spot Bond			3.87500	3.87500	3.87500	132.74878		0.00	0	
Total FRBI25 SPOT								0.00	0	
Total For FRBI25								0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.17500	177.35979	4.17500	177.31944		445,890,000,000.00	106,800,000	53
Total FRBI28 SPOT								445,890,000,000.00	106,800,000	53
Total For FRBI28								445,890,000,000.00	106,800,000	53

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRBI29 On 31/03/2029 Spot Bond			4.31000	4.31000	4.31000	94.34581			0.00	0
Total FRBI29 SPOT									0.00	0
Total For FRBI29									0.00	0
FRBI33 On 07/12/2033 Spot Bond			4.49000	4.49000	4.49000	209.40122		187,682,000,000.00		41,800,000 20
Total FRBI33 SPOT								187,682,000,000.00		41,800,000 20
Total For FRBI33								187,682,000,000.00		41,800,000 20
FRBI46 On 31/03/2046 Spot Bond			5.01500	86.80729	5.01500	86.78560			0.00	0
Total FRBI46 SPOT									0.00	0
Total For FRBI46									0.00	0
FRBI50 On 31/12/2050 Spot Bond			4.89500	90.77161	4.89500	90.74923			0.00	0
Total FRBI50 SPOT									0.00	0
Total For FRBI50									0.00	0
FRBZ01 On 30/11/2020 Spot Bond			7.69000	7.69000	7.69000	91.90490			0.00	0
Total FRBZ01 SPOT									0.00	0
Total For FRBZ01									0.00	0
FRBZ02 On 28/10/2024 Spot Bond			8.41000	8.41000	8.41000	66.49947			0.00	0
Total FRBZ02 SPOT									0.00	0
Total For FRBZ02									0.00	0
FRBZ03 On 10/12/2024 Spot Bond			8.45000	8.45000	8.45000	65.73230			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
FRC12U On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRC12U SPOT									0.00	0
Total For FRC12U									0.00	0
FRC169 On 31/01/2025 Spot Bond			4.82000	4.82000	4.82000	126.74300			0.00	0
Total FRC169 SPOT									0.00	0
Total For FRC169									0.00	0
FRC178 On 06/08/2023 Spot Bond					0.00000	101.58556			0.00	0
Total FRC178 SPOT									0.00	0
Total For FRC178									0.00	0
FRC181 On 06/08/2023 Spot Bond					0.00000	93.76267			0.00	0
Total FRC181 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 FRC181									0.00	0
FRC19: On 25/11/2020 Spot Bond			10.00000	110.77500	10.00000	110.74600			0.00	0
Total FRC193/JIBAR SPOT									0.00	0
Total For FRC193/JIBAR									0.00	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRC207 SPOT									0.00	0
Total For FRC207									0.00	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRC208 SPOT									0.00	0
Total For FRC208									0.00	0
FRC20: On 07/10/2020 Spot Bond					0.00000	101.67635			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	101.69696			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	101.71193			0.00	0
Total FRC215 SPOT									0.00	0
Total For FRC215									0.00	0
FRC21: On 04/11/2019 Spot Bond					0.00000	101.75677			0.00	20,400,000
Total FRC219 SPOT									0.00	20,400,000
Total For FRC219									0.00	20,400,000
FRC22: On 31/01/2022 Spot Bond			4.14000	156.84619	4.14000	156.81075			0.00	0
Total FRC221 SPOT									0.00	0
Total For FRC221									0.00	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.39149			0.00	0
Total FRC225 SPOT									0.00	0
Total For FRC225									0.00	0
FRC23: On 31/01/2022 Spot Bond			5.00000	153.94650	5.00000	153.90822			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRC233 SPOT									0.00	0
Total For FRC233									0.00	0
FRC23 On 20/12/2020 Spot Bond					0.00000	100.98286			0.00	0
Total FRC234 SPOT									0.00	0
Total For FRC234									0.00	0
FRC23 On 08/02/2020 Spot Bond					0.00000	105.14082			0.00	0
Total FRC236 SPOT									0.00	0
Total For FRC236									0.00	0
FRC23 On 19/10/2020 Spot Bond					0.00000	102.00498			0.00	0
Total FRC237 SPOT									0.00	0
Total For FRC237									0.00	0
FRC23 On 08/02/2020 Spot Bond					0.00000	105.26888			0.00	0
Total FRC238 SPOT									0.00	0
Total For FRC238									0.00	0
FRC23 On 19/10/2020 Spot Bond					0.00000	102.57635			0.00	0
Total FRC239 SPOT									0.00	0
Total For FRC239									0.00	0
FRC24 On 19/10/2020 Spot Bond					0.00000	103.09156			0.00	0
Total FRC240 SPOT									0.00	0
Total For FRC240									0.00	0
FRC24 On 08/02/2020 Spot Bond					0.00000	105.24893			0.00	0
Total FRC241 SPOT									0.00	0
Total For FRC241									0.00	0
FRC24 On 08/02/2020 Spot Bond					0.00000	105.15595			0.00	0
Total FRC242 SPOT									0.00	0
Total For FRC242									0.00	0
FRC24 On 19/10/2020 Spot Bond					0.00000	99.74654			0.00	0
Total FRC243 SPOT									0.00	0
Total For FRC243									0.00	0
FRC24 On 08/02/2020 Spot Bond					0.00000	104.88674			0.00	0
Total FRC244 SPOT									0.00	0
Total For FRC244									0.00	0
FRC24 On 19/10/2020 Spot Bond					0.00000	99.74913			0.00	0
Total FRC245 SPOT									0.00	0
Total For FRC245									0.00	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	99.79989			0.00	0
Total FRC246 SPOT									0.00	0
Total For FRC246									0.00	0
FRC24 On 08/02/2020 Spot Bond					0.00000	105.02125			0.00	0
Total FRC247 SPOT									0.00	0
Total For FRC247									0.00	0
FRC24 On 08/02/2020 Spot Bond					0.00000	102.35721			0.00	0
Total FRC248 SPOT									0.00	0
Total For FRC248									0.00	0
FRC24 On 19/10/2020 Spot Bond					0.00000	102.10367			0.00	0
Total FRC249 SPOT									0.00	0
Total For FRC249									0.00	0
FRC25 On 19/10/2020 Spot Bond					0.00000	99.80055			0.00	0
Total FRC250 SPOT									0.00	0
Total For FRC250									0.00	0
FRC25 On 13/02/2022 Spot Bond					0.00000	101.80459			0.00	0
Total FRC251 SPOT									0.00	0
Total For FRC251									0.00	0
FRC25 On 14/03/2022 Spot Bond					0.00000	100.73534			0.00	0
Total FRC252 SPOT									0.00	0
Total For FRC252									0.00	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.59196			0.00	0
Total FRC254 SPOT									0.00	0
Total For FRC254									0.00	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0
Total FRC255 SPOT									0.00	0
Total For FRC255									0.00	0
FRC25 On 17/07/2027 Spot Bond					0.00000	101.92854			0.00	0
Total FRC256 SPOT									0.00	0
Total For FRC256									0.00	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.43458			0.00	0
Total FRC257 SPOT									0.00	0
Total For FRC257									0.00	0
FRC25 On 08/05/2020 Spot Bond					0.00000	101.98147			0.00	0
Total FRC258 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 FRC258									0.00	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.13804			0.00	0
Total FRC261 SPOT									0.00	0
Total For FRC261									0.00	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.04441			0.00	0
Total FRC262 SPOT									0.00	0
Total For FRC262									0.00	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.27972			0.00	0
Total FRC264 SPOT									0.00	0
Total For FRC264									0.00	0
FRC26 On 20/06/2021 Spot Bond					0.00000	100.77638			0.00	0
Total FRC265 SPOT									0.00	0
Total For FRC265									0.00	0
FRC26 On 06/08/2023 Spot Bond					0.00000	104.72492			0.00	0
Total FRC267 SPOT									0.00	0
Total For FRC267									0.00	0
FRC26 On 21/10/2019 Spot Bond					0.00000	101.86050			0.00	0
Total FRC269 SPOT									0.00	0
Total For FRC269									0.00	0
FRC27 On 16/11/2019 Spot Bond					0.00000	101.32991			0.00	0
Total FRC270 SPOT									0.00	0
Total For FRC270									0.00	0
FRC27 On 30/01/2023 Spot Bond					0.00000	101.91762			0.00	0
Total FRC271 SPOT									0.00	0
Total For FRC271									0.00	0
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.00404			0.00	0
Total FRC272 SPOT									0.00	0
Total For FRC272									0.00	0
FRC27 On 02/05/2028 Spot Bond			9.80000	104.46454	9.80000	104.43740			0.00	0
Total FRC274 SPOT									0.00	0
Total For FRC274									0.00	0
FRC27 On 12/12/2020 Spot Bond					0.00000	100.80261			0.00	0
Total FRC275 SPOT									0.00	0
Total For FRC275									0.00	0
FRC27 On 12/12/2020 Spot Bond					0.00000	100.80445			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRC276 SPOT									0.00	0
Total For FRC276									0.00	0
FRC27: On 04/03/2021 Spot Bond					0.00000	100.96801			0.00	0
Total FRC277 SPOT									0.00	0
Total For FRC277									0.00	0
FRC27: On 27/03/2020 Spot Bond					0.00000	100.41562			0.00	0
Total FRC278 SPOT									0.00	0
Total For FRC278									0.00	0
FRC27: On 21/11/2022 Spot Bond					0.00000	101.32933			0.00	0
Total FRC279 SPOT									0.00	0
Total For FRC279									0.00	0
FRC28: On 20/12/2023 Spot Bond					0.00000	100.68563			0.00	0
Total FRC280 SPOT									0.00	0
Total For FRC280									0.00	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	105.29011			0.00	0
Total FRC282 SPOT									0.00	0
Total For FRC282									0.00	0
FRC28: On 26/01/2021 Spot Bond					0.00000	103.13571			0.00	0
Total FRC283 SPOT									0.00	0
Total For FRC283									0.00	0
FRC28: On 11/11/2024 Spot Bond					0.00000	101.91194			0.00	0
Total FRC284 SPOT									0.00	0
Total For FRC284									0.00	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.71458			0.00	0
Total FRC285 SPOT									0.00	0
Total For FRC285									0.00	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	103.49848			0.00	0
Total FRC286 SPOT									0.00	0
Total For FRC286									0.00	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.84840			0.00	0
Total FRC287 SPOT									0.00	0
Total For FRC287									0.00	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.84840			0.00	0
Total FRC288 SPOT									0.00	0
Total For FRC288									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC28: On 20/12/2022 Spot Bond					0.00000	100.62752			0.00	0
Total FRC289 SPOT									0.00	0
Total For FRC289									0.00	0
FRC29: On 20/06/2022 Spot Bond					0.00000	100.70668			0.00	0
Total FRC290 SPOT									0.00	0
Total For FRC290									0.00	0
FRC29: On 26/01/2021 Spot Bond					0.00000	102.21873			0.00	0
Total FRC291 SPOT									0.00	0
Total For FRC291									0.00	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.63014			0.00	0
Total FRC292 SPOT									0.00	0
Total For FRC292									0.00	0
FRC29: On 18/04/2021 Spot Bond					0.00000	99.95792			0.00	0
Total FRC293 SPOT									0.00	0
Total For FRC293									0.00	0
FRC29: On 18/04/2021 Spot Bond					0.00000	99.95847			0.00	0
Total FRC294 SPOT									0.00	0
Total For FRC294									0.00	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.59049			0.00	0
Total FRC295 SPOT									0.00	0
Total For FRC295									0.00	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.53739			0.00	0
Total FRC296 SPOT									0.00	0
Total For FRC296									0.00	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.55452			0.00	0
Total FRC297 SPOT									0.00	0
Total For FRC297									0.00	0
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.36021			0.00	0
Total FRC298 SPOT									0.00	0
Total For FRC298									0.00	0
FRC29: On 20/06/2024 Spot Bond					0.00000	100.75546			0.00	0
Total FRC299 SPOT									0.00	0
Total For FRC299									0.00	0
FRC30: On 25/04/2023 Spot Bond					0.00000	102.26242			0.00	0
Total FRC300 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 FRC300									0.00	0
FRC30: On 30/11/2020 Spot Bond					0.00000	100.84624			0.00	0
Total FRC301 SPOT									0.00	0
Total For FRC301									0.00	0
FRC30: On 11/11/2024 Spot Bond					0.00000	101.76708			0.00	0
Total FRC302 SPOT									0.00	0
Total For FRC302									0.00	0
FRC30: On 31/05/2024 Spot Bond					0.00000	99.25169			0.00	0
Total FRC303 SPOT									0.00	0
Total For FRC303									0.00	0
FRC30: On 28/12/2020 Spot Bond					0.00000	100.35379			0.00	0
Total FRC304 SPOT									0.00	0
Total For FRC304									0.00	0
FRC30: On 06/11/2023 Spot Bond					0.00000	101.92725			0.00	0
Total FRC305 SPOT									0.00	0
Total For FRC305									0.00	0
FRC30: On 27/02/2023 Spot Bond					0.00000	101.14359			0.00	0
Total FRC306 SPOT									0.00	0
Total For FRC306									0.00	0
FRC30: On 12/08/2020 Spot Bond					0.00000	101.40836			0.00	0
Total FRC307 SPOT									0.00	0
Total For FRC307									0.00	0
FRC30: On 31/05/2024 Spot Bond					0.00000	101.27688			0.00	0
Total FRC308 SPOT									0.00	0
Total For FRC308									0.00	0
FRC30: On 20/06/2024 Spot Bond					0.00000	100.61907			0.00	0
Total FRC309 SPOT									0.00	0
Total For FRC309									0.00	0
FRC31: On 20/12/2024 Spot Bond					0.00000	100.67714			0.00	0
Total FRC310 SPOT									0.00	0
Total For FRC310									0.00	0
FRC31: On 23/02/2021 Spot Bond					0.00000	100.21000			0.00	0
Total FRC311 SPOT									0.00	0
Total For FRC311									0.00	0
FRC31: On 23/02/2021 Spot Bond					0.00000	99.76000			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 FRC312 SPOT									0.00	0
Total For FRC312									0.00	0
FRC31 On 20/06/2024 Spot Bond					0.00000	100.72053			0.00	0
Total FRC313 SPOT									0.00	0
Total For FRC313									0.00	0
FRC31 On 23/02/2021 Spot Bond					0.00000	100.58000			0.00	0
Total FRC314 SPOT									0.00	0
Total For FRC314									0.00	0
FRC31 On 13/10/2026 Spot Bond					0.00000	100.18313			0.00	0
Total FRC315 SPOT									0.00	0
Total For FRC315									0.00	0
FRC31 On 15/09/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000
Total FRC316 SPOT								10,000,000,000,000.00	5,000,000,000	5,000
Total For FRC316								10,000,000,000,000.00	5,000,000,000	5,000
FRC66 On 31/01/2022 Spot Bond			4.78000	4.78000	4.78000	154.64431		0.00	0	0
Total FRC66 SPOT								0.00	0	0
Total For FRC66								0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.72000	4.72000	4.72000	154.84583		0.00	0	0
Total FRC69 SPOT								0.00	0	0
Total For FRC69								0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.70000	4.70000	4.70000	154.91306		291,400,000,000.00	62,000,000	31
Total FRC71 SPOT								291,400,000,000.00	62,000,000	31
Total For FRC71								291,400,000,000.00	62,000,000	31
FRD16 On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total FRD16U SPOT								0.00	0	0
Total For FRD16U								0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total FRD17U SPOT								0.00	0	0
Total For FRD17U								0.00	0	0
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total FRD19U SPOT								0.00	0	0
Total For FRD19U								0.00	0	0
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total FRD20U SPOT								0.00	0	0
Total For FRD20U								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
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD23U SPOT									0.00	0
Total For FRD23U									0.00	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD24U SPOT									0.00	0
Total For FRD24U									0.00	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD25U SPOT									0.00	0
Total For FRD25U									0.00	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD26U SPOT									0.00	0
Total For FRD26U									0.00	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD27U SPOT									0.00	0
Total For FRD27U									0.00	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD28U SPOT									0.00	0
Total For FRD28U									0.00	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD29U SPOT									0.00	0
Total For FRD29U									0.00	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD30U SPOT									0.00	0
Total For FRD30U									0.00	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FRD33U SPOT									0.00	0
Total For FRD33U									0.00	0
FRI33 On 28/02/2033 Spot Bond			5.05000	86.12379	5.05000	86.10206			0.00	0
Total FRI33 SPOT									0.00	0
Total For FRI33									0.00	0
FRI38 On 31/01/2038 Spot Bond			4.95500	98.90954	4.95500	98.88507			0.00	0
Total FRI38 SPOT									0.00	0
Total For FRI38									0.00	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.68274			0.00	540,000,000
Total FRJ20 SPOT									0.00	540,000,000
										540

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For FRJ20									0.00	540,000,000	540
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.29062			0.00	0	
Total FRJ21 SPOT									0.00	0	
Total For FRJ21									0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.07441			0.00	81,600,000	40
Total FRJ22 SPOT									0.00	81,600,000	40
Total For FRJ22									0.00	81,600,000	40
FRJ23 On 31/07/2023 Spot Bond					0.00000	103.09481			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.42593			0.00	100,000,000	50
Total FRJ24 SPOT									0.00	100,000,000	50
Total For FRJ24									0.00	100,000,000	50
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.12361			0.00	0	120
Total FRJ25 SPOT									0.00	0	120
Total For FRJ25									0.00	0	120
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.95486			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.95610			0.00	0	
Total FRJ27 SPOT									0.00	0	
Total For FRJ27									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.48414			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			3.84300	3.84300	3.84300	105.15621			0.00	0	
Total FRS100 SPOT									0.00	0	
Total For FRS100									0.00	0	
FRS100 On 31/01/2038 Spot Bond			4.20000	4.20000	4.20000	109.86503			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRS101 SPOT									0.00	0
Total For FRS101									0.00	0
FRS101 On 23/01/2024 Spot Bond					0.00000	101.88069			0.00	1,820,000,000 910
Total FRS103 SPOT									0.00	1,820,000,000 910
Total For FRS103									0.00	1,820,000,000 910
FRS103 On 23/01/2024 Spot Bond					0.00000	101.88069			0.00	0
Total FRS104 SPOT									0.00	0
Total For FRS104									0.00	0
FRS104 On 31/01/2038 Spot Bond			4.34000	107.74663	4.34000	107.72171			0.00	0
Total FRS108 SPOT									0.00	0
Total For FRS108									0.00	0
FRS108 On 07/12/2033 Spot Bond			4.34000	212.85000	4.34000	212.80064			0.00	0
Total FRS109 SPOT									0.00	0
Total For FRS109									0.00	0
FRS109 On 31/01/2038 Spot Bond			5.13000	96.55780	5.13000	96.53347			0.00	0
Total FRS110 SPOT									0.00	0
Total For FRS110									0.00	0
FRS110 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	212.11538			0.00	0
Total FRS112 SPOT									0.00	0
Total For FRS112									0.00	0
FRS112 On 31/01/2025 Spot Bond			4.37000	129.59354	4.37000	129.56347			0.00	0
Total FRS114 SPOT									0.00	0
Total For FRS114									0.00	0
FRS114 On 31/01/2038 Spot Bond			3.70500	117.89086	3.70500	117.86561			0.00	0
Total FRS115 SPOT									0.00	0
Total For FRS115									0.00	0
FRS115 On 31/01/2038 Spot Bond			4.73000	102.03674	4.73000	102.01209			0.00	0
Total FRS119 SPOT									0.00	0
Total For FRS119									0.00	0
FRS119 On 07/12/2033 Spot Bond			4.49000	209.45065	4.49000	209.40122			0.00	0
Total FRS120 SPOT									0.00	0
Total For FRS120									0.00	0
FRS120 On 07/12/2033 Spot Bond			4.54000	208.33230	4.54000	208.28289			0.00	0
Total FRS121 SPOT									0.00	0
Total For FRS121									0.00	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 31/01/2025 Spot Bond			3.90000	165.37078	3.90000	116.07563			0.00	0
Total FRS122 SPOT									0.00	0
Total For FRS122									0.00	0
FRS12: On 07/12/2033 Spot Bond			4.57000	207.66482	4.57000	207.61541			0.00	0
Total FRS123 SPOT									0.00	0
Total For FRS123									0.00	0
FRS12: On 31/01/2038 Spot Bond			5.70000	89.35886	5.70000	89.33499			0.00	0
Total FRS124 SPOT									0.00	0
Total For FRS124									0.00	0
FRS12: On 31/03/2028 Spot Bond			5.24500	163.90084	5.24500	163.85887			0.00	0
Total FRS126 SPOT									0.00	0
Total For FRS126									0.00	0
FRS12: On 31/01/2038 Spot Bond			5.23000	95.24466	5.23000	95.22038			0.00	0
Total FRS127 SPOT									0.00	0
Total For FRS127									0.00	0
FRS12: On 31/03/2028 Spot Bond			4.76500	169.78878	4.76500	169.74747			0.00	0
Total FRS129 SPOT									0.00	0
Total For FRS129									0.00	0
FRS13: On 31/03/2028 Spot Bond			4.82500	169.03973	4.82500	168.99832			0.00	0
Total FRS131 SPOT									0.00	0
Total For FRS131									0.00	0
FRS13: On 07/12/2033 Spot Bond			5.08000	196.71011	5.08000	196.66062			0.00	0
Total FRS132 SPOT									0.00	0
Total For FRS132									0.00	0
FRS13: On 24/03/2020 Spot Bond					0.00000	102.40638			0.00	0
Total FRS133 SPOT									0.00	0
Total For FRS133									0.00	0
FRS13: On 31/01/2038 Spot Bond			5.16000	96.16154	5.16000	96.13723			0.00	0
Total FRS134 SPOT									0.00	0
Total For FRS134									0.00	0
FRS13: On 31/01/2038 Spot Bond			5.41500	5.41500	5.41500	92.84845			0.00	0
Total FRS135 SPOT									0.00	0
Total For FRS135									0.00	0
FRS13: On 31/01/2038 Spot Bond			4.96000	98.84139	4.96000	98.81691			0.00	0
Total FRS136 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRS136									0.00	0
FRS137 On 31/03/2028 Spot Bond			4.63500	171.42476	4.63500	171.38366			0.00	0
Total FRS137 SPOT									0.00	0
Total For FRS137									0.00	0
FRS138 On 07/12/2033 Spot Bond			4.85000	201.56007	4.85000	201.51057			0.00	0
Total FRS138 SPOT									0.00	0
Total For FRS138									0.00	0
FRS142 On 31/03/2028 Spot Bond			4.76500	169.78878	4.76500	169.74747			0.00	0
Total FRS142 SPOT									0.00	0
Total For FRS142									0.00	0
FRS143 On 31/03/2028 Spot Bond			4.76500	169.78878	4.76500	169.74747			0.00	0
Total FRS143 SPOT									0.00	0
Total For FRS143									0.00	0
FRS144 On 31/03/2028 Spot Bond			5.05500	166.20311	5.05500	166.16139			0.00	0
Total FRS145 SPOT									0.00	0
Total For FRS145									0.00	0
FRS146 On 31/01/2025 Spot Bond			4.67000	127.70597	4.67000	127.67531			0.00	0
Total FRS146 SPOT									0.00	0
Total For FRS146									0.00	0
FRS147 On 31/01/2022 Spot Bond			3.84000	157.87367	3.84000	157.83928			0.00	0
Total FRS147 SPOT									0.00	0
Total For FRS147									0.00	0
FRS149 On 31/03/2028 Spot Bond			5.11500	165.47211	5.11500	165.43031			0.00	0
Total FRS149 SPOT									0.00	0
Total For FRS149									0.00	0
FRS150 On 31/03/2028 Spot Bond			5.15500	164.98681	5.15500	164.94495			0.00	0
Total FRS150 SPOT									0.00	0
Total For FRS150									0.00	0
FRS151 On 31/01/2025 Spot Bond			4.64000	127.89332	4.64000	127.86272			0.00	0
Total FRS151 SPOT									0.00	0
Total For FRS151									0.00	0
FRS152 On 31/03/2028 Spot Bond			4.57500	172.18589	4.57500	172.14488			0.00	0
Total FRS152 SPOT									0.00	0
Total For FRS152									0.00	0
FRS153 On 31/03/2028 Spot Bond			5.16500	5.16500	5.16500	164.82388			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRS153 SPOT									0.00	0
Total For FRS153									0.00	0
FRS153 On 20/06/2022 Spot Bond					0.00000	12.25383			0.00	0
Total FRS158 SPOT									0.00	0
Total For FRS158									0.00	0
FRS158 On 06/06/2023 Spot Bond					0.00000	13.55686			0.00	0
Total FRS159 SPOT									0.00	0
Total For FRS159									0.00	0
FRS159 On 06/06/2024 Spot Bond					0.00000	16.39103			0.00	0
Total FRS160 SPOT									0.00	0
Total For FRS160									0.00	0
FRS160 On 06/06/2025 Spot Bond					0.00000	18.84747			0.00	0
Total FRS161 SPOT									0.00	0
Total For FRS161									0.00	0
FRS161 On 20/06/2022 Spot Bond					0.00000	11.47231			0.00	0
Total FRS162 SPOT									0.00	0
Total For FRS162									0.00	0
FRS162 On 06/06/2023 Spot Bond					0.00000	12.45212			0.00	0
Total FRS163 SPOT									0.00	0
Total For FRS163									0.00	0
FRS163 On 06/06/2024 Spot Bond					0.00000	14.85760			0.00	0
Total FRS164 SPOT									0.00	0
Total For FRS164									0.00	0
FRS164 On 06/06/2025 Spot Bond					0.00000	16.93957			0.00	0
Total FRS165 SPOT									0.00	0
Total For FRS165									0.00	0
FRS165 On 01/08/2022 Spot Bond					0.00000	10.47087			0.00	0
Total FRS167 SPOT									0.00	0
Total For FRS167									0.00	0
FRS167 On 01/08/2022 Spot Bond					0.00000	10.48407			0.00	0
Total FRS168 SPOT									0.00	0
Total For FRS168									0.00	0
FRS168 On 01/08/2021 Spot Bond					0.00000	10.25139			0.00	0
Total FRS169 SPOT									0.00	0
Total For FRS169									0.00	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 01/08/2022 Spot Bond					0.00000	15.27996			0.00	0
Total FRS170 SPOT									0.00	0
Total For FRS170									0.00	0
FRS17(On 16/10/2022 Spot Bond					0.00000	99.99984			0.00	0
Total FRS171 SPOT									0.00	0
Total For FRS171									0.00	0
FRS17(On 16/10/2024 Spot Bond					0.00000	99.99978			0.00	0
Total FRS172 SPOT									0.00	0
Total For FRS172									0.00	0
FRS17(On 13/11/2020 Spot Bond					0.00000	107.55479			0.00	0
Total FRS173 SPOT									0.00	0
Total For FRS173									0.00	0
FRS17(On 13/05/2021 Spot Bond					0.00000	94.08889			0.00	0
Total FRS174 SPOT									0.00	0
Total For FRS174									0.00	0
FRS17(On 26/01/2024 Spot Bond					0.00000	13.31815			0.00	0
Total FRS175 SPOT									0.00	0
Total For FRS175									0.00	0
FRS17(On 26/01/2024 Spot Bond					0.00000	13.31814			0.00	0
Total FRS176 SPOT									0.00	0
Total For FRS176									0.00	0
FRS17(On 19/07/2024 Spot Bond					0.00000	15.76897			0.00	0
Total FRS177 SPOT									0.00	0
Total For FRS177									0.00	0
FRS18(On 18/09/2023 Spot Bond					0.00000	100.68317			0.00	0
Total FRS180 SPOT									0.00	0
Total For FRS180									0.00	0
FRS18(On 27/09/2025 Spot Bond					0.00000	100.48531			0.00	0
Total FRS182 SPOT									0.00	0
Total For FRS182									0.00	0
FRS18(On 04/10/2021 Spot Bond					0.00000	97.54804			0.00	0
Total FRS183 SPOT									0.00	0
Total For FRS183									0.00	0
FRS18(On 16/11/2023 Spot Bond					0.00000	97.97272			0.00	0
Total FRS184 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 FRS184									0.00	0
FRS184 On 20/11/2019 Spot Bond					0.00000	112.59970			0.00	0
Total FRS185 SPOT									0.00	0
Total For FRS185									0.00	0
FRS185 On 23/01/2024 Spot Bond					0.00000	109.64782			0.00	0
Total FRS186 SPOT									0.00	0
Total For FRS186									0.00	0
FRS186 On 23/01/2024 Spot Bond					0.00000	119.54367			0.00	0
Total FRS187 SPOT									0.00	0
Total For FRS187									0.00	0
FRS187 On 23/01/2024 Spot Bond					0.00000	113.64697			0.00	0
Total FRS188 SPOT									0.00	0
Total For FRS188									0.00	0
FRS188 On 16/03/2020 Spot Bond					0.00000	113.20680			0.00	0
Total FRS190 SPOT									0.00	0
Total For FRS190									0.00	0
FRS190 On 16/03/2020 Spot Bond					0.00000	110.92183			0.00	0
Total FRS191 SPOT									0.00	0
Total For FRS191									0.00	0
FRS191 On 19/03/2020 Spot Bond					0.00000	100.11015			0.00	0
Total FRS192 SPOT									0.00	0
Total For FRS192									0.00	0
FRS192 On 23/03/2020 Spot Bond					0.00000	109.00124			0.00	0
Total FRS193 SPOT									0.00	0
Total For FRS193									0.00	0
FRS193 On 19/06/2026 Spot Bond					0.00000	45.95138			0.00	0
Total FRS194 SPOT									0.00	0
Total For FRS194									0.00	0
FRS194 On 19/06/2026 Spot Bond					0.00000	40.44917			0.00	0
Total FRS195 SPOT									0.00	0
Total For FRS195									0.00	0
FRS195 On 05/08/2024 Spot Bond					0.00000	101.60945			0.00	0
Total FRS197 SPOT									0.00	0
Total For FRS197									0.00	0
FRS197 On 03/08/2020 Spot Bond					0.00000	103.57383			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRS198 SPOT									0.00	0
Total For FRS198									0.00	0
FRS198 On 05/08/2025 Spot Bond					0.00000	101.75664			0.00	0
Total FRS199 SPOT									0.00	0
Total For FRS199									0.00	0
FRS200 On 12/08/2025 Spot Bond					0.00000	101.58518			0.00	0
Total FRS200 SPOT									0.00	0
Total For FRS200									0.00	0
FRS200 On 06/08/2025 Spot Bond					0.00000	101.23219			0.00	0
Total FRS201 SPOT									0.00	0
Total For FRS201									0.00	0
FRS201 On 23/08/2025 Spot Bond					0.00000	100.00000			0.00	0
Total FRS202 SPOT									0.00	0
Total For FRS202									0.00	0
FRS202 On 04/03/2020 Spot Bond					0.00000	100.65875			0.00	0
Total FRS203 SPOT									0.00	0
Total For FRS203									0.00	0
FRS203 On 11/09/2020 Spot Bond					0.00000	98.80900			0.00	0
Total FRS204 SPOT									0.00	0
Total For FRS204									0.00	0
FRS204 On 15/03/2021 Spot Bond					0.00000	98.18066			0.00	0
Total FRS205 SPOT									0.00	0
Total For FRS205									0.00	0
FRS205 On 14/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			976,000,000,000.00	19,760,000,000 10,000
Total FRS206 SPOT									16,000,000,000,000.00	19,760,000,000 10,000
Total For FRS206									16,000,000,000,000.00	19,760,000,000 10,000
FRS36 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	300.19511			0.00	0
Total FRS36 SPOT									0.00	0
Total For FRS36									0.00	0
FRS37 On 07/12/2023 Spot Bond			3.35000	3.35000	3.35000	301.40253			0.00	0
Total FRS37 SPOT									0.00	0
Total For FRS37									0.00	0
FRS43 On 07/12/2023 Spot Bond			4.07000	4.07000	4.07000	293.60475			0.00	0
Total FRS43 SPOT									0.00	0
Total For FRS43									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS46 On 31/01/2022 Spot Bond			3.63000	158.59791	3.63000	158.56424			0.00	0
Total FRS46 SPOT									0.00	0
Total For FRS46									0.00	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.85752			0.00	0
Total FRS49 SPOT									0.00	0
Total For FRS49									0.00	0
FRS51 On 31/01/2022 Spot Bond			3.33000	159.63973	3.33000	159.60711			0.00	0
Total FRS51 SPOT									0.00	0
Total For FRS51									0.00	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.71731			0.00	0
Total FRS62 SPOT									0.00	0
Total For FRS62									0.00	0
FRS64 On 26/01/2042 Spot Bond			4.18000	102.98655	4.18000	102.96319			0.00	0
Total FRS64 SPOT									0.00	0
Total For FRS64									0.00	0
FRS81 On 30/10/2042 Spot Bond			3.86000	76.62297	3.86000	110.02448			0.00	0
Total FRS81 SPOT									0.00	0
Total For FRS81									0.00	0
FRS85 On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	133.04274			0.00	0
Total FRS85 SPOT									0.00	0
Total For FRS85									0.00	0
FRS87 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	132.84668			0.00	0
Total FRS87 SPOT									0.00	0
Total For FRS87									0.00	0
FRS90 On 07/12/2023 Spot Bond			4.26000	4.26000	4.26000	291.58795			0.00	0
Total FRS90 SPOT									0.00	0
Total For FRS90									0.00	0
FRX19 On 15/11/2019 Spot Bond			7.37300	103.89141	7.37300	103.87054			0.00	0
Total FRX19 SPOT									0.00	0
Total For FRX19									0.00	0
FRX20 On 01/10/2020 Spot Bond			7.48000	101.52755	7.48000	101.50719			0.00	0 1,000
Total FRX20 SPOT									0.00	0 1,000
Total For FRX20									0.00	0 1,000
FRX23 On 28/02/2023 Spot Bond			7.86500	7.86500	7.86500	100.63570			0.00	0
Total FRX23 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 FRX23									0.00	0
FRX24 On 10/12/2024 Spot Bond			8.25700	114.05120	8.25700	114.02599			0.00	0 22'
Total FRX24 SPOT									0.00	0 221
Total For FRX24									0.00	0 221
FRX25 On 26/07/2025 Spot Bond			9.23000	104.45974	9.23000	104.43413			0.00	0
Total FRX25 SPOT									0.00	0
Total For FRX25									0.00	0
FRX26 On 01/10/2026 Spot Bond			8.67000	104.67598	8.67000	104.65171			0.00	0 500
Total FRX26 SPOT									0.00	0 500
Total For FRX26									0.00	0 500
FRX27 On 07/03/2027 Spot Bond			8.74000	108.87490	8.74000	108.84932			0.00	0
Total FRX27 SPOT									0.00	0
Total For FRX27									0.00	0
FRX28 On 26/07/2028 Spot Bond			9.06000	108.57780	9.06000	108.55165		45,300,000,000,000.00	5,000,000,000	5,000
Total FRX28 SPOT								15,300,000,000,000.00	5,000,000,000	5,000
Total For FRX28								15,300,000,000,000.00	5,000,000,000	5,000
FRX30 On 31/01/2030 Spot Bond			9.35500	104.61339	9.35500	104.58740			0.00	0
Total FRX30 SPOT									0.00	0
Total For FRX30									0.00	0
FRX31 On 21/02/2031 Spot Bond			9.52000	101.31098	9.52000	101.28537			0.00	0
Total FRX31 SPOT									0.00	0
Total For FRX31									0.00	0
FRX32 On 31/03/2032 Spot Bond			9.56000	107.38158	9.56000	107.35419			0.00	0
Total FRX32 SPOT									0.00	0
Total For FRX32									0.00	0
FRX45 On 14/04/2045 Spot Bond			10.53500	77.75799	10.53500	77.73618			0.00	0
Total FRX45 SPOT									0.00	0
Total For FRX45									0.00	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.33781			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	101.42543			0.00	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS5B1U SPOT									0.00	0
Total For FS5B1U									0.00	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS5C1U SPOT									0.00	0
Total For FS5C1U									0.00	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS5D1U SPOT									0.00	0
Total For FS5D1U									0.00	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total FS5E1U SPOT									0.00	0
Total For FS5E1U									0.00	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.18848			0.00	0
Total FS6A1 SPOT									0.00	0
Total For FS6A1									0.00	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.61854			0.00	0
Total FS6A2 SPOT									0.00	0
Total For FS6A2									0.00	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.57053			0.00	0
Total FS6A3 SPOT									0.00	0
Total For FS6A3									0.00	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.29532			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	103.35684			0.00	0
Total GBL03 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 GBL03									0.00	0
GBL04 On 05/06/2021 Spot Bond					0.00000	102.01900			0.00	0
Total GBL04 SPOT									0.00	0
Total For GBL04									0.00	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GH2A1U SPOT									0.00	0
Total For GH2A1U									0.00	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.16732			0.00	0
Total GH31A2 SPOT									0.00	0
Total For GH31A2									0.00	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.18116			0.00	0
Total GH31A3 SPOT									0.00	0
Total For GH31A3									0.00	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.27110			0.00	0
Total GH31B SPOT									0.00	0
Total For GH31B									0.00	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.38170			0.00	0
Total GH31C SPOT									0.00	0
Total For GH31C									0.00	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.45077			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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB31U SPOT									0.00	0
Total For GRB31U									0.00	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB32U SPOT									0.00	0
Total For GRB32U									0.00	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total GRB33U SPOT									0.00	0
Total For GRB33U									0.00	0
GRL35 On 12/06/2029 Spot Bond			4.15000	103.43467	4.15000	103.41121			0.00	0
Total GRL35 SPOT									0.00	0
Total For GRL35									0.00	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.35647			0.00	6,000,000,000
Total GRT07 SPOT									0.00	6,000,000,000
Total For GRT07									0.00	6,000,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	102.44916			0.00	0
Total GRT11 SPOT									0.00	0
Total For GRT11									0.00	0
GRT12 On 24/06/2020 Spot Bond					0.00000	100.95045			0.00	0
Total GRT12 SPOT									0.00	0
Total For GRT12									0.00	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.35104			0.00	0
Total GRT13 SPOT									0.00	0
Total For GRT13									0.00	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.00508			0.00	0
Total GRT14 SPOT									0.00	0
Total For GRT14									0.00	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.27577			0.00	0
Total GRT15 SPOT									0.00	0
Total For GRT15									0.00	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.28827			0.00	0
Total GRT16 SPOT									0.00	0
Total For GRT16									0.00	0
GRT17 On 17/10/2023 Spot Bond			8.83500	104.35145	8.83500	104.32680			0.00	0
Total GRT17 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 GRT17									0.00	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.99129			0.00	0
Total GRT18 SPOT									0.00	0
Total For GRT18									0.00	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.69115			0.00	6,000,000,000
Total GRT19 SPOT									0.00	6,000,000,000
Total For GRT19									0.00	6,000,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.42176			0.00	0
Total GRT20 SPOT									0.00	0
Total For GRT20									0.00	0
GRT21 On 03/04/2024 Spot Bond			9.78000	100.36590	9.78000	100.33973			0.00	0
Total GRT21 SPOT									0.00	0
Total For GRT21									0.00	0
GRT22 On 16/10/2022 Spot Bond					0.00000	99.99986			0.00	0
Total GRT22 SPOT									0.00	0
Total For GRT22									0.00	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.20256			0.00	0
Total GRT23 SPOT									0.00	0
Total For GRT23									0.00	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.84334			0.00	0
Total GRT24G SPOT									0.00	0
Total For GRT24G									0.00	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.95933			0.00	0
Total GRT25G SPOT									0.00	0
Total For GRT25G									0.00	0
GRT26 On 09/03/2028 Spot Bond					0.00000	102.20084			0.00	0
Total GRT26G SPOT									0.00	0
Total For GRT26G									0.00	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.53080			0.00	0
Total GRT27 SPOT									0.00	0
Total For GRT27									0.00	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.79160			0.00	0
Total GRT28 SPOT									0.00	0
Total For GRT28									0.00	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.81101			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total GRT29 SPOT									0.00	0
Total For GRT29									0.00	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.26615			0.00	0
Total GRT30 SPOT									0.00	0
Total For GRT30									0.00	0
GRT31 On 28/02/2024 Spot Bond					0.00000	101.11550			0.00	0
Total GRT31 SPOT									0.00	0
Total For GRT31									0.00	0
GRT32 On 18/04/2024 Spot Bond					0.00000	99.95763			0.00	0
Total GRT32 SPOT									0.00	0
Total For GRT32									0.00	0
GRT33 On 18/04/2026 Spot Bond					0.00000	99.95636			0.00	0
Total GRT33 SPOT									0.00	0
Total For GRT33									0.00	0
GRT34 On 18/04/2029 Spot Bond					0.00000	99.95472			0.00	0
Total GRT34 SPOT									0.00	0
Total For GRT34									0.00	0
GRT36 On 27/06/2024 Spot Bond					0.00000	100.43701			0.00	0
Total GRT36 SPOT									0.00	0
Total For GRT36									0.00	0
GRT38 On 31/03/2026 Spot Bond					0.00000	100.37378			0.00	0
Total GRT38 SPOT									0.00	0
Total For GRT38									0.00	0
GRT39 On 30/04/2026 Spot Bond					0.00000	100.36594			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total H7T2U SPOT									0.00	0
Total For H7T2U									0.00	0
H7T4U On 03/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total H7T4U SPOT									0.00	0
Total For H7T4U									0.00	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total H8T1U SPOT									0.00	0
Total For H8T1U									0.00	0
HC2T4 On 26/02/2020 Spot Bond					0.00000	100.18062			0.00	0
Total HC2T4 SPOT									0.00	0
Total For HC2T4									0.00	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.06329			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	101.75896			0.00	0
Total HILB04 SPOT									0.00	0
Total For HILB04									0.00	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.02426			0.00	0
Total HILB06 SPOT									0.00	0
Total For HILB06									0.00	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.02583			0.00	0
Total HILB07 SPOT									0.00	0
Total For HILB07									0.00	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.52448			0.00	0
Total HILB08 SPOT									0.00	0
Total For HILB08									0.00	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.38809			0.00	0
Total HILB09 SPOT									0.00	0
Total For HILB09									0.00	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.86380			0.00	0
Total HILB10 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 HILB10									0.00	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.71490			0.00	0
Total HILB11 SPOT									0.00	0
Total For HILB11									0.00	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.71085			0.00	0
Total HILB12 SPOT									0.00	0
Total For HILB12									0.00	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total HM1C4U SPOT									0.00	0
Total For HM1C4U									0.00	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total HM1C5U SPOT									0.00	0
Total For HM1C5U									0.00	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.77500	10.00000	110.74600			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	101.51515			0.00	0
Total HPF06 SPOT									0.00	0
Total For HPF06									0.00	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.38976			0.00	0
Total HPF11 SPOT									0.00	0
Total For HPF11									0.00	0
HPF12 On 31/03/2024 Spot Bond					0.00000	100.37458			0.00	0
Total HPF12 SPOT									0.00	0
Total For HPF12									0.00	0
HWAY2 On 31/07/2020 Spot Bond			7.40500	103.80852	7.40500	103.78801		740,500,000,000,000.00	100,000,000,000	50,000
Total HWAY20 SPOT								10,500,000,000,000.00	100,000,000,000	50,000
Total For HWAY20								10,500,000,000,000.00	100,000,000,000	50,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	59.21194	100.00000	59.08161		0.00	0	0
Total HWAY20/R207 SPOT								0.00	0	0
Total For HWAY20/R207								0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.85000	296.02597	3.85000	295.96120		0.00	0	0
Total HWAY23 SPOT								0.00	0	0
Total For HWAY23								0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.16000	4.16000	4.16000	295.64343		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 HWAY24 SPOT									0.00	0
Total For HWAY24									0.00	0
HWAY3 On 28/02/2033 Spot Bond			4.38000	78.90685	4.38000	96.05415			0.00	0
Total HWAY33 SPOT									0.00	0
Total For HWAY33									0.00	0
HWAY3 On 31/07/2034 Spot Bond			10.62000	91.82398	10.62000	91.79817			0.00	0 5,435
Total HWAY34 SPOT									0.00	0 5,435
Total For HWAY34									0.00	0 5,435
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.98528	100.00000	10.96110			0.00	0
Total HWAY34/R208 SPOT									0.00	0
Total For HWAY34/R208									0.00	0
HWAY3 On 31/07/2035 Spot Bond			10.62500	91.51456	10.62500	91.48882			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	10.98497	100.00000	10.96079			0.00	0
Total HWAY35/R209 SPOT									0.00	0
Total For HWAY35/R209									0.00	0
HWF11 On 15/07/2022 Spot Bond					0.00000	100.07014			0.00	0 15,000
Total HWF11 SPOT									0.00	0 15,000
Total For HWF11									0.00	0 15,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.90723			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	110.77500	10.00000	110.74600			0.00	0
Total HWY023/R197 SPOT									0.00	0
Total For HWY023/R197									0.00	0
I2025 On 31/01/2025 Spot Bond			3.22000	137.12899	3.22000	137.10137		044,866,816,000,000.00	324,492,800,000	312,798
Total I2025 SPOT								14,866,816,000,000.00	324,492,800,000	312,798
Total For I2025								14,866,816,000,000.00	324,492,800,000	312,798
I2029 On 31/03/2029 Spot Bond			3.44000	101.56606	3.44000	101.54495		117,693,717,600,000.00	34,213,290,000	64,753
Total I2029 SPOT								17,693,717,600,000.00	34,213,290,000	64,753
Total For I2029								17,693,717,600,000.00	34,213,290,000	64,753
I2033 On 28/02/2033 Spot Bond			3.55000	102.06350	3.55000	102.04189		232,952,420,000,000.00	65,620,400,000	126,422
Total I2033 SPOT								12,952,420,000,000.00	65,620,400,000	126,422
Total For I2033								12,952,420,000,000.00	65,620,400,000	126,422

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
I2038	On	31/01/2038	Spot Bond			3.58000	120.02032	3.58000	119.99499			87,450,808,000,000.00	24,427,600,000	176,084
Total I2038 SPOT												17,450,808,000,000.00	24,427,600,000	176,084
Total For I2038												17,450,808,000,000.00	24,427,600,000	176,084
I2046	On	31/03/2046	Spot Bond			3.64000	110.54812	3.64000	110.52455			393,726,788,000,000.00	108,166,700,000	227,217
Total I2046 SPOT												13,726,788,000,000.00	108,166,700,000	227,217
Total For I2046												13,726,788,000,000.00	108,166,700,000	227,217
I2050	On	31/12/2050	Spot Bond			3.66500	114.75986	3.65500	114.96402			128,589,823,500,000.00	35,085,900,000	221,635
Total I2050 SPOT												18,589,823,500,000.00	35,085,900,000	221,635
Total For I2050												18,589,823,500,000.00	35,085,900,000	221,635
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	101.16049			0.00	0	
Total IBL100 SPOT												0.00	0	
Total For IBL100												0.00	0	
IBL101	On	24/05/2022	Spot Bond			8.31000	8.31000	8.31000	105.32022			0.00	0	
Total IBL101 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 IBL101									0.00	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.53779			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	99.97660			0.00	0
Total IBL104 SPOT									0.00	0
Total For IBL104									0.00	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.93484			0.00	0
Total IBL106 SPOT									0.00	0
Total For IBL106									0.00	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.22943			0.00	0
Total IBL108 SPOT									0.00	0
Total For IBL108									0.00	0
IBL109 On 07/12/2023 Spot Bond			3.92000	295.27409	3.92000	295.20894			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	100.88580			0.00	0
Total IBL110 SPOT									0.00	0
Total For IBL110									0.00	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.47752			0.00	0
Total IBL112 SPOT									0.00	0
Total For IBL112									0.00	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.24576			0.00	0
Total IBL113 SPOT									0.00	0
Total For IBL113									0.00	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.61791			0.00	0
Total IBL114 SPOT									0.00	0
Total For IBL114									0.00	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.28070			0.00	0
Total IBL115 SPOT									0.00	0
Total For IBL115									0.00	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.57696			0.00	0
Total IBL116 SPOT									0.00	0
Total For IBL116									0.00	0
IBL118 On 24/07/2020 Spot Bond					0.00000	99.83483			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IBL118 SPOT									0.00	0
Total For IBL118									0.00	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.38807			0.00	0
Total IBL119 SPOT									0.00	0
Total For IBL119									0.00	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.04118			0.00	0
Total IBL120 SPOT									0.00	0
Total For IBL120									0.00	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.56332			0.00	0
Total IBL123 SPOT									0.00	0
Total For IBL123									0.00	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.43450			0.00	0
Total IBL124 SPOT									0.00	0
Total For IBL124									0.00	0
IBL127 On 02/04/2020 Spot Bond					0.00000	100.30152			0.00	0
Total IBL127 SPOT									0.00	0
Total For IBL127									0.00	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.01909			0.00	0
Total IBL128 SPOT									0.00	0
Total For IBL128									0.00	0
IBL129 On 30/05/2022 Spot Bond					0.00000	101.29311			0.00	0
Total IBL129 SPOT									0.00	0
Total For IBL129									0.00	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.12070			0.00	0
Total IBL130 SPOT									0.00	0
Total For IBL130									0.00	0
IBL131 On 07/08/2020 Spot Bond					0.00000	101.47543			0.00	0
Total IBL131 SPOT									0.00	0
Total For IBL131									0.00	0
IBL132 On 12/08/2024 Spot Bond					0.00000	101.49418			0.00	0
Total IBL132 SPOT									0.00	0
Total For IBL132									0.00	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.75609			0.00	220,000,000 34,750
Total IBL133 SPOT									0.00	220,000,000 34,750
Total For IBL133									0.00	220,000,000 34,750

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IBL36 On 31/01/2022 Spot Bond			3.38000	3.38000	3.38000	159.43271			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	110.77500	10.00000	110.74600			0.00	0
Total IBL43/JIBAR SPOT									0.00	0
Total For IBL43/JIBAR									0.00	0
IBL46 On 15/01/2020 Spot Bond			8.15000	101.58358	8.15000	101.56136			0.00	0
Total IBL46 SPOT									0.00	0
Total For IBL46									0.00	0
IBL50 On 02/08/2020 Spot Bond			7.91000	102.75609	7.91000	102.73444			0.00	0
Total IBL50 SPOT									0.00	0
Total For IBL50									0.00	0
IBL60 On 17/02/2024 Spot Bond			8.95500	106.26140	8.95500	106.23610			0.00	0
Total IBL60 SPOT									0.00	0
Total For IBL60									0.00	0
IBL65 On 29/07/2021 Spot Bond					0.00000	102.15446			0.00	0
Total IBL65 SPOT									0.00	0
Total For IBL65									0.00	0
IBL67 On 31/01/2022 Spot Bond			3.48000	159.11776	3.48000	159.08461			0.00	0
Total IBL67 SPOT									0.00	0
Total For IBL67									0.00	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.76500			0.00	0
Total IBL75 SPOT									0.00	0
Total For IBL75									0.00	0
IBL77 On 25/11/2020 Spot Bond					0.00000	102.04163			0.00	0
Total IBL77 SPOT									0.00	0
Total For IBL77									0.00	0
IBL78 On 25/11/2022 Spot Bond			9.04500	106.56502	9.04500	106.53940			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	102.40901			0.00	0
Total IBL86 SPOT									0.00	0
										149

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For IBL86									0.00	0	149
IBL88 On 20/05/2021 Spot Bond			7.89000	107.76205	7.89000	107.73939			0.00	0	
Total IBL88 SPOT									0.00	0	
Total For IBL88									0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	39.01634	100.00000	38.93046			0.00	0	
Total IBL88/R208 SPOT									0.00	0	
Total For IBL88/R208									0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.27931			0.00	0	
Total IBL89 SPOT									0.00	0	
Total For IBL89									0.00	0	
IBL92 On 12/01/2020 Spot Bond					0.00000	100.04356			0.00	0	
Total IBL92 SPOT									0.00	0	
Total For IBL92									0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	102.04371			0.00	0	
Total IBL95 SPOT									0.00	0	
Total For IBL95									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.99516			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IBL99 On 21/10/2019 Spot Bond			8.73500	99.90437	8.73500	99.88048			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	10.43027	100.00000	10.40731			0.00	0	
Total IDC02U SPOT									0.00	0	
Total For IDC02U									0.00	0	
IDCG03 On 22/10/2020 Spot Bond			7.94000	100.27066	7.94000	100.24933			0.00	0	
Total IDCG03 SPOT									0.00	0	
Total For IDCG03									0.00	0	
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.25863			0.00	0	
Total IDCG05 SPOT									0.00	0	
Total For IDCG05									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.08000	105.65756	9.08000	105.63207		90,800,000,000,000.00	10,000,000,000	10,882	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total IDCG06 SPOT									10,800,000,000,000.00	10,000,000,000	10,882
Total For IDCG06									10,800,000,000,000.00	10,000,000,000	10,882
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.66741			0.00	0	
Total IDCG07 SPOT									0.00	0	
Total For IDCG07									0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.43000	103.85310	11.43000	103.79911			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.08347			0.00	0	
Total IDCG09 SPOT									0.00	0	
Total For IDCG09									0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.97285			0.00	0	
Total IDCG10 SPOT									0.00	0	
Total For IDCG10									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.58000	110.13166	9.58000	110.10350			57,480,000,000,000.00	6,000,000,000	6,000
Total IDCG11 SPOT									57,480,000,000,000.00	6,000,000,000	6,000
Total For IDCG11									57,480,000,000,000.00	6,000,000,000	6,000
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.25637			0.00	0	
Total IDCG12 SPOT									0.00	0	
Total For IDCG12									0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.46401			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.46142			0.00	0	
Total IDCG14 SPOT									0.00	0	
Total For IDCG14									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.94436			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.73829			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.62564			0.00	10,000,000,000	10,000
Total IDCG17 SPOT									0.00	10,000,000,000	10,000
Total For IDCG17									0.00	10,000,000,000	10,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.76755			0.00	0
Total IDCG18 SPOT									0.00	0
Total For IDCG18									0.00	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.05625			0.00	0
Total IDCG19 SPOT									0.00	0
Total For IDCG19									0.00	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	99.98904			0.00	0
Total IDCP06 SPOT									0.00	0
Total For IDCP06									0.00	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.70800			0.00	0
Total IDCP07 SPOT									0.00	0
Total For IDCP07									0.00	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IDCP1U SPOT									0.00	0
Total For IDCP1U									0.00	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	5.75508	100.00000	5.74234			0.00	0
Total IDCP2U SPOT									0.00	0
Total For IDCP2U									0.00	0
IDCP3U 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			8.48000	104.03909	8.48000	104.01549			0.00	0
Total IFC01 SPOT									0.00	0
Total For IFC01									0.00	0
IFC02 On 14/04/2021 Spot Bond			8.05000	101.05698	8.05000	101.03519			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IN281U									0.00	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN289U SPOT									0.00	0
Total For IN289U									0.00	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN304U SPOT									0.00	0
Total For IN304U									0.00	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN306U SPOT									0.00	0
Total For IN306U									0.00	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN327U SPOT									0.00	0
Total For IN327U									0.00	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN329U SPOT									0.00	0
Total For IN329U									0.00	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN334U SPOT									0.00	0
Total For IN334U									0.00	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN342U SPOT									0.00	0
Total For IN342U									0.00	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IN367U SPOT									0.00	0
Total For IN367U									0.00	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN385U SPOT									0.00	0
Total For IN385U									0.00	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN395U SPOT									0.00	0
Total For IN395U									0.00	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN396U SPOT									0.00	0
Total For IN396U									0.00	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN399U SPOT									0.00	0
Total For IN399U									0.00	0
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN402U SPOT									0.00	0
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
Total IN409U SPOT									0.00	0
Total For IN409U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN410U SPOT									0.00	0
Total For IN410U									0.00	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN415U SPOT									0.00	0
Total For IN415U									0.00	0
IN417U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN417U SPOT									0.00	0
Total For IN417U									0.00	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IN418U SPOT									0.00	0
Total For IN418U									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	110.77500	10.00000	110.74600			0.00	0
Total ING211/JIBAR SPOT									0.00	0
Total For ING211/JIBAR									0.00	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.06599			0.00	0
Total ING362 SPOT									0.00	0
Total For ING362									0.00	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.74539			0.00	0
Total ING371 SPOT									0.00	0
Total For ING371									0.00	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.87246			0.00	0
Total ING375 SPOT									0.00	0
Total For ING375									0.00	0
ING383 On 30/06/2020 Spot Bond					0.00000	101.07373			0.00	30,000,000
Total ING383 SPOT									0.00	30,000,000
Total For ING383									0.00	30,000,000
ING384 On 30/09/2020 Spot Bond					0.00000	89.56375			0.00	40,000,000
Total ING384 SPOT									0.00	40,000,000
Total For ING384									0.00	40,000,000
ING394 On 31/01/2020 Spot Bond					0.00000	101.66235			0.00	0
Total ING394 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 ING394									0.00	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.16844			0.00	0 76
Total INLV01 SPOT									0.00	0 76
Total For INLV01									0.00	0 76
INLV02 On 20/10/2020 Spot Bond					0.00000	100.72301			0.00	0
Total INLV02 SPOT									0.00	0
Total For INLV02									0.00	0
INLV03 On 11/02/2021 Spot Bond					0.00000	103.66306			0.00	0
Total INLV03 SPOT									0.00	0
Total For INLV03									0.00	0
INLV04 On 11/02/2021 Spot Bond			10.19000	105.39678	10.19000	105.36832			0.00	0
Total INLV04 SPOT									0.00	0
Total For INLV04									0.00	0
INLV05 On 22/03/2023 Spot Bond					0.00000	104.03040			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	110.77500	10.00000	110.74600			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	100.99067			0.00	0
Total IPF13 SPOT									0.00	0
Total For IPF13									0.00	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.85771			0.00	0
Total IPF15 SPOT									0.00	0
Total For IPF15									0.00	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.70334			0.00	0
Total IPF16 SPOT									0.00	0
Total For IPF16									0.00	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.53737			0.00	0
Total IPF17 SPOT									0.00	0
Total For IPF17									0.00	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.54358			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IPF18 SPOT									0.00	0
Total For IPF18									0.00	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.54978			0.00	0
Total IPF19 SPOT									0.00	0
Total For IPF19									0.00	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.67056			0.00	0
Total IPF20 SPOT									0.00	0
Total For IPF20									0.00	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.34900			0.00	0
Total IPF21 SPOT									0.00	0
Total For IPF21									0.00	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.71906			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	101.69768			0.00	0
Total IPF24 SPOT									0.00	0
Total For IPF24									0.00	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.02168			0.00	0
Total IPF25 SPOT									0.00	0
Total For IPF25									0.00	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.53216			0.00	0
Total IPF26 SPOT									0.00	0
Total For IPF26									0.00	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.54965			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.49009			0.00	0	60
Total IPF30 SPOT									0.00	0	60
Total For IPF30									0.00	0	60
IPF31 On 25/03/2026 Spot Bond					0.00000	100.89574			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.35975			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPFC25 On 25/10/2019 Spot Bond					0.00000	101.66682			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	100.58059	2.75000	100.57313			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			6.72500	147.16737	6.72500	147.12390			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV030 On 31/01/2025 Spot Bond			5.22000	5.22000	5.22000	124.29444			0.00	0	36
Total IV030 SPOT									0.00	0	36
Total For IV030									0.00	0	36
IV030A On 31/01/2025 Spot Bond			5.22000	5.22000	5.22000	124.29444			0.00	0	
Total IV030A SPOT									0.00	0	
Total For IV030A									0.00	0	
IV031 On 11/03/2020 Spot Bond					0.00000	100.94600			0.00	0	
Total IV031 SPOT									0.00	0	
Total For IV031									0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	103.52223			0.00	0	
Total IV033 SPOT									0.00	0	
Total For IV033									0.00	0	
IV034 On 11/02/2021 Spot Bond			10.09000	105.10484	10.09000	105.07673			0.00	0	
Total IV034 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 IV034									0.00	0
IV035 On 07/04/2022 Spot Bond					0.00000	106.29851			0.00	148,400,000 204
Total IV035 SPOT									0.00	148,400,000 204
Total For IV035									0.00	148,400,000 204
IV036 On 22/07/2021 Spot Bond					0.00000	103.69390			0.00	0
Total IV036 SPOT									0.00	0
Total For IV036									0.00	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.70109			0.00	0
Total IV038 SPOT									0.00	0
Total For IV038									0.00	0
IV039 On 31/01/2022 Spot Bond			5.58000	5.58000	5.58000	151.98840			0.00	0
Total IV039 SPOT									0.00	0
Total For IV039									0.00	0
IV040 On 29/09/2021 Spot Bond					0.00000	104.50194			0.00	0
Total IV040 SPOT									0.00	0
Total For IV040									0.00	0
IV041 On 29/09/2021 Spot Bond			10.44000	103.21697	10.44000	103.18812			0.00	0
Total IV041 SPOT									0.00	0
Total For IV041									0.00	0
IV042 On 18/11/2021 Spot Bond					0.00000	106.43004			0.00	0
Total IV042 SPOT									0.00	0
Total For IV042									0.00	0
IV043 On 21/11/2021 Spot Bond			10.33000	10.33000	10.33000	109.00332			0.00	0
Total IV043 SPOT									0.00	0
Total For IV043									0.00	0
IV044 On 31/01/2022 Spot Bond					0.00000	102.32389			0.00	0
Total IV044 SPOT									0.00	0
Total For IV044									0.00	0
IV045 On 31/01/2022 Spot Bond			4.53000	155.52286	4.53000	155.48612		1,061,832,000,000.00	234,400,000	117
Total IV045 SPOT								1,061,832,000,000.00	234,400,000	117
Total For IV045								1,061,832,000,000.00	234,400,000	117
IV046 On 21/06/2022 Spot Bond					0.00000	102.78698			0.00	0
Total IV046 SPOT									0.00	0
Total For IV046									0.00	0
IV050 On 26/06/2024 Spot Bond					0.00000	100.80640			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IV050 SPOT									0.00	0
Total For IV050									0.00	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IV100U SPOT									0.00	0
Total For IV100U									0.00	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IV115U SPOT									0.00	0
Total For IV115U									0.00	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IV118U SPOT									0.00	0
Total For IV118U									0.00	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IV125U SPOT									0.00	0
Total For IV125U									0.00	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IV142U SPOT									0.00	0
Total For IV142U									0.00	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IV164U SPOT									0.00	0
Total For IV164U									0.00	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IV166U SPOT									0.00	0
Total For IV166U									0.00	0
IV19A On 31/03/2028 Spot Bond			5.42500	161.75334	5.42500	161.71120			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
IVA962 On 17/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.88260			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	99.74599			0.00	0
Total IVA963 SPOT									0.00	0
Total For IVA963									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IVA964 On 31/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.60975			0.00	0
Total IVA964 SPOT									0.00	0
Total For IVA964									0.00	0
IVA965 On 07/11/2019 Spot Bond			7.15000	7.15000	7.15000	99.47388			0.00	0
Total IVA965 SPOT									0.00	0
Total For IVA965									0.00	0
IVA966 On 14/11/2019 Spot Bond			7.25000	7.25000	7.25000	99.32919			0.00	0
Total IVA966 SPOT									0.00	0
Total For IVA966									0.00	0
IVA969 On 05/12/2019 Spot Bond			7.25000	7.25000	7.25000	98.91934			0.00	0
Total IVA969 SPOT									0.00	0
Total For IVA969									0.00	0
IVA970 On 12/12/2019 Spot Bond			7.25000	7.25000	7.25000	98.78347			0.00	0
Total IVA970 SPOT									0.00	0
Total For IVA970									0.00	0
IVA975 On 07/01/2020 Spot Bond			7.35000	7.35000	7.35000	98.25880			0.00	0
Total IVA975 SPOT									0.00	0
Total For IVA975									0.00	0
IVA977 On 14/01/2020 Spot Bond			7.35000	7.35000	7.35000	98.12290			0.00	0
Total IVA977 SPOT									0.00	0
Total For IVA977									0.00	0
IVA978 On 16/01/2020 Spot Bond			7.35000	7.35000	7.35000	98.08413		1,470,000,000,000.00	200,000,000	100
Total IVA978 SPOT								1,470,000,000,000.00	200,000,000	100
Total For IVA978								1,470,000,000,000.00	200,000,000	100
IVA979 On 23/01/2020 Spot Bond			7.35000	7.35000	7.35000	97.94871			0.00	0
Total IVA979 SPOT									0.00	0
Total For IVA979									0.00	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.77500	10.00000	110.74600			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	100.38387			0.00	0
Total IVC034 SPOT									0.00	0
Total For IVC034									0.00	0
IVC040 On 24/07/2021 Spot Bond			7.96000	104.38918	7.96000	104.36704			0.00	0
Total IVC040 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 IVC040									0.00	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.35225			0.00	0
Total IVC049 SPOT									0.00	0
Total For IVC049									0.00	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.72668			0.00	0
Total IVC055 SPOT									0.00	0
Total For IVC055									0.00	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.77318			0.00	0
Total IVC063 SPOT									0.00	0
Total For IVC063									0.00	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.27118			0.00	0
Total IVC092 SPOT									0.00	0
Total For IVC092									0.00	0
IVC094 On 06/12/2021 Spot Bond			8.81000	107.70153	8.81000	107.67616			0.00	0
Total IVC094 SPOT									0.00	0
Total For IVC094									0.00	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.40549			0.00	0
Total IVC097 SPOT									0.00	0
Total For IVC097									0.00	0
IVC102 On 31/01/2020 Spot Bond					0.00000	102.05114			0.00	0
Total IVC102 SPOT									0.00	0
Total For IVC102									0.00	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.41194			0.00	0
Total IVC103 SPOT									0.00	0
Total For IVC103									0.00	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.91142			0.00	0
Total IVC105 SPOT									0.00	0
Total For IVC105									0.00	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.80790			0.00	0
Total IVC106 SPOT									0.00	0
Total For IVC106									0.00	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.40764			0.00	0
Total IVC107 SPOT									0.00	0
Total For IVC107									0.00	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.23090			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IVC109 SPOT									0.00	0
Total For IVC109									0.00	0
IVC110 On 19/05/2021 Spot Bond			8.46000	105.90494	8.46000	105.88110			0.00	0
Total IVC110 SPOT									0.00	0
Total For IVC110									0.00	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.33665			0.00	0
Total IVC111 SPOT									0.00	0
Total For IVC111									0.00	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.75546			0.00	0
Total IVC114 SPOT									0.00	0
Total For IVC114									0.00	0
IVC116 On 16/08/2020 Spot Bond					0.00000	102.08321			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	102.85737			0.00	0
Total IVC133 SPOT									0.00	0
Total For IVC133									0.00	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.84678			0.00	0
Total IVC134 SPOT									0.00	0
Total For IVC134									0.00	0
IVC135 On 31/07/2020 Spot Bond					0.00000	102.04795			0.00	0
Total IVC135 SPOT									0.00	0
Total For IVC135									0.00	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.96646			0.00	0
Total IVC136 SPOT									0.00	0
Total For IVC136									0.00	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.21667			0.00	0
Total IVC137 SPOT									0.00	0
Total For IVC137									0.00	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.23248			0.00	0
Total IVC140 SPOT									0.00	0
Total For IVC140									0.00	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.01975			0.00	0
Total IVC144 SPOT									0.00	0
Total For IVC144									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IVC145 On 06/12/2020 Spot Bond					0.00000	100.91375			0.00	0
Total IVC145 SPOT									0.00	0
Total For IVC145									0.00	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.98131			0.00	280,000,000
Total IVC146 SPOT									0.00	280,000,000
Total For IVC146									0.00	280,000,000
IVC147 On 21/12/2021 Spot Bond					0.00000	100.53124			0.00	0
Total IVC147 SPOT									0.00	0
Total For IVC147									0.00	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.83003			0.00	0
Total IVC148 SPOT									0.00	0
Total For IVC148									0.00	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.82558			0.00	0
Total IVC149 SPOT									0.00	0
Total For IVC149									0.00	0
IVC152 On 15/12/2024 Spot Bond					0.00000	100.87620			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	101.58982			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	99.87153			0.00	0
Total IVC156 SPOT									0.00	0
Total For IVC156									0.00	0
IVC157 On 27/02/2020 Spot Bond					0.00000	101.06500			0.00	0
Total IVC157 SPOT									0.00	0
Total For IVC157									0.00	0
IVC158 On 02/04/2020 Spot Bond					0.00000	100.30340			0.00	0
Total IVC158 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 IVC158									0.00	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.45402			0.00	0
Total IVC159 SPOT									0.00	0
Total For IVC159									0.00	0
IVC160 On 05/04/2020 Spot Bond					0.00000	100.19902			0.00	160,000,000
Total IVC160 SPOT									0.00	160,000,000
Total For IVC160									0.00	160,000,000
IVC161 On 09/05/2020 Spot Bond					0.00000	101.57845			0.00	0
Total IVC161 SPOT									0.00	0
Total For IVC161									0.00	0
IVC162 On 21/05/2020 Spot Bond					0.00000	101.34447			0.00	0
Total IVC162 SPOT									0.00	0
Total For IVC162									0.00	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.71127			0.00	0
Total IVC163 SPOT									0.00	0
Total For IVC163									0.00	0
IVC165 On 20/09/2020 Spot Bond					0.00000	100.57522			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	100.18004			0.00	0
Total IVF407 SPOT									0.00	0
Total For IVF407									0.00	0
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVF68U SPOT									0.00	0
Total For IVF68U									0.00	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVF69U SPOT									0.00	0
Total For IVF69U									0.00	0
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVF70U SPOT									0.00	0
Total For IVF70U									0.00	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total IVF71U SPOT									0.00	0
Total For IVF71U									0.00	0
JAS02 On 31/01/2020 Spot Bond					0.00000	102.13516			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	100.72416			0.00	0
Total JPM002 SPOT									0.00	0
Total For JPM002									0.00	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.40333			0.00	0
Total KAP006 SPOT									0.00	0
Total For KAP006									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
KAP007 On 26/10/2021 Spot Bond			8.16500	103.53302	8.16500	103.51039			0.00	0
Total KAP007 SPOT									0.00	0
Total For KAP007									0.00	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.24790			0.00	0
Total KAP008 SPOT									0.00	0
Total For KAP008									0.00	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.23664			0.00	0
Total KAP009 SPOT									0.00	0
Total For KAP009									0.00	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.98177			0.00	0
Total KAP010 SPOT									0.00	0
Total For KAP010									0.00	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.07302			0.00	0
Total KAP012 SPOT									0.00	0
Total For KAP012									0.00	0
KAP013 On 24/05/2022 Spot Bond					0.00000	101.17439			0.00	0
Total KAP013 SPOT									0.00	0
Total For KAP013									0.00	0
KAP014 On 19/07/2024 Spot Bond					0.00000	99.89113			0.00	0
Total KAP014 SPOT									0.00	0
Total For KAP014									0.00	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.08073			0.00	0
Total KAP11 SPOT									0.00	0
Total For KAP11									0.00	0
KSB009 On 05/08/2020 Spot Bond					0.00000	102.77124			0.00	0
Total KSB009 SPOT									0.00	0
Total For KSB009									0.00	0
KW01 On 31/10/2027 Spot Bond			9.57000	121.19412	9.57000	121.16335			0.00	0
Total KW01 SPOT									0.00	0
Total For KW01									0.00	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.87713			0.00	0
Total LBK08 SPOT									0.00	0
Total For LBK08									0.00	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total LBK08/JIBAR SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For LBK08/JIBAR									0.00	0
LBK11 On 28/11/2019 Spot Bond			7.96000	103.85872	7.96000	103.83627			0.00	0
Total LBK11 SPOT									0.00	0
Total For LBK11									0.00	0
LBK11/On 28/11/2019 Spot Bond			9.62000	103.66250	9.62000	103.63548			0.00	0
Total LBK11/R207 SPOT									0.00	0
Total For LBK11/R207									0.00	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.32391	9.71000	101.29786			0.00	0
Total LBK12U SPOT									0.00	0
Total For LBK12U									0.00	0
LBK15 On 12/10/2021 Spot Bond					0.00000	103.29556			0.00	0
Total LBK15 SPOT									0.00	0
Total For LBK15									0.00	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.27462			0.00	0
Total LBK16 SPOT									0.00	0
Total For LBK16									0.00	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.93836			0.00	0 250
Total LBK17 SPOT									0.00	0 250
Total For LBK17									0.00	0 250
LBK18 On 22/03/2022 Spot Bond					0.00000	103.79320			0.00	0 2,500
Total LBK18 SPOT									0.00	0 2,500
Total For LBK18									0.00	0 2,500
LBK20 On 08/06/2022 Spot Bond			8.49500	107.58967	8.49500	107.56522			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	101.50988			0.00	0
Total LBK22 SPOT									0.00	0
Total For LBK22									0.00	0
LBK23 On 05/09/2022 Spot Bond					0.00000	103.20333			0.00	0
Total LBK23 SPOT									0.00	0
Total For LBK23									0.00	0
LBK24 On 10/10/2024 Spot Bond			8.81500	106.03706	8.81500	106.01207			0.00	0 5,808
Total LBK24 SPOT									0.00	0 5,808
Total For LBK24									0.00	0 5,808
LBK26 On 23/03/2021 Spot Bond					0.00000	100.92088			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total LBK26 SPOT									0.00	0
Total For LBK26									0.00	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.90451			0.00	0
Total LBK27 SPOT									0.00	0
Total For LBK27									0.00	0
LBK28 On 15/05/2028 Spot Bond			10.08500	107.14572	10.08500	107.11708			0.00	0 1,324
Total LBK28 SPOT									0.00	0 1,324
Total For LBK28									0.00	0 1,324
LBK29 On 07/06/2023 Spot Bond			8.62000	106.84244	8.62000	106.81780			0.00	0
Total LBK29 SPOT									0.00	0
Total For LBK29									0.00	0
LBK30 On 20/09/2021 Spot Bond					0.00000	100.59105			0.00	0
Total LBK30 SPOT									0.00	0
Total For LBK30									0.00	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.23040			0.00	0
Total LBK31 SPOT									0.00	0
Total For LBK31									0.00	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.67079			0.00	0
Total LBK32 SPOT									0.00	0
Total For LBK32									0.00	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.53524			0.00	0
Total LBK33 SPOT									0.00	0
Total For LBK33									0.00	0
LBK35 On 26/03/2024 Spot Bond					0.00000	100.48087			0.00	0
Total LBK35 SPOT									0.00	0
Total For LBK35									0.00	0
LBK36 On 25/06/2020 Spot Bond					0.00000	100.46469			0.00	0
Total LBK36 SPOT									0.00	0
Total For LBK36									0.00	0
LBK37 On 25/06/2024 Spot Bond					0.00000	100.50417			0.00	0
Total LBK37 SPOT									0.00	0
Total For LBK37									0.00	0
LGL04 On 14/08/2020 Spot Bond			7.54000	102.85294	7.54000	102.83226			0.00	0 580
Total LGL04 SPOT									0.00	0 580
Total For LGL04									0.00	0 580

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.65858			0.00	20,200,000	10
Total LGL05 SPOT									0.00	20,200,000	10
Total For LGL05									0.00	20,200,000	10
LGL06 On 04/10/2022 Spot Bond			8.89500	103.69126	8.89500	103.66660			0.00	0	2,500
Total LGL06 SPOT									0.00	0	2,500
Total For LGL06									0.00	0	2,500
LGL07 On 04/10/2022 Spot Bond					0.00000	102.23347			0.00	0	241
Total LGL07 SPOT									0.00	0	241
Total For LGL07									0.00	0	241
LGL08 On 28/02/2023 Spot Bond					0.00000	103.85925			0.00	0	
Total LGL08 SPOT									0.00	0	
Total For LGL08									0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	104.22746			0.00	205,004,200	122
Total LGL09 SPOT									0.00	205,004,200	122
Total For LGL09									0.00	205,004,200	122
LGL10 On 08/10/2025 Spot Bond					0.00000	100.19084			0.00	0	180
Total LGL10 SPOT									0.00	0	180
Total For LGL10									0.00	0	180
LHC11 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	
LHC12 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	
LHC13 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	
LHC14 On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LHC14U SPOT									0.00	0	
Total For LHC14U									0.00	0	
LHL19 On 14/11/2019 Spot Bond			12.49000	106.13310	12.49000	106.09714			0.00	0	
Total LHL19 SPOT									0.00	0	
Total For LHL19									0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	102.25658			0.00	0	
Total LHL26 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 LHL26									0.00	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.99547			0.00	0
Total LHL27 SPOT									0.00	0
Total For LHL27									0.00	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.23861			0.00	0
Total LHL28 SPOT									0.00	0
Total For LHL28									0.00	0
LOM01 On 25/11/2019 Spot Bond					0.00000	101.81358			0.00	0
Total LOM01 SPOT									0.00	0
Total For LOM01									0.00	0
LOM02 On 30/01/2024 Spot Bond					0.00000	102.31123			0.00	0
Total LOM02 SPOT									0.00	0
Total For LOM02									0.00	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.34277			0.00	0
Total LRFA2 SPOT									0.00	0
Total For LRFA2									0.00	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.50277			0.00	0
Total LRFB2 SPOT									0.00	0
Total For LRFB2									0.00	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.51924			0.00	0
Total LRFC2 SPOT									0.00	0
Total For LRFC2									0.00	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	101.53089			0.00	0
Total MAQ129 SPOT									0.00	0
Total For MAQ129									0.00	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.79424			0.00	0
Total MAQ131 SPOT									0.00	0
Total For MAQ131									0.00	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.67404			0.00	0
Total MAQ132 SPOT									0.00	0
Total For MAQ132									0.00	0
MAQ14 On 14/10/2019 Spot Bond					0.00000	0.00000			0.00	0
Total MAQ148 SPOT									0.00	0
Total For MAQ148									0.00	0
MAQ15 On 28/11/2019 Spot Bond					0.00000	99.16383			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total MAQ153 SPOT									0.00	0
Total For MAQ153									0.00	0
MAQ15 On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total MAQ157 SPOT									0.00	0
Total For MAQ157									0.00	0
MAQ15 On 18/10/2019 Spot Bond					0.00000	99.96371			0.00	0
Total MAQ159 SPOT									0.00	0
Total For MAQ159									0.00	0
MAQ16 On 21/10/2019 Spot Bond					0.00000	99.93857			0.00	0
Total MAQ160 SPOT									0.00	0
Total For MAQ160									0.00	0
MAQ16 On 25/10/2019 Spot Bond					0.00000	99.83448			0.00	0
Total MAQ161 SPOT									0.00	0
Total For MAQ161									0.00	0
MAQ16 On 31/10/2019 Spot Bond					0.00000	99.71728			0.00	0
Total MAQ162 SPOT									0.00	0
Total For MAQ162									0.00	0
MAQ16 On 12/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total MAQ163 SPOT									0.00	0
Total For MAQ163									0.00	0
MAQ16 On 14/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0 20,500
Total MAQ164 SPOT									0.00	0 20,500
Total For MAQ164									0.00	0 20,500
MBF05 On 27/03/2020 Spot Bond					0.00000	100.67474			0.00	0
Total MBF055 SPOT									0.00	0
Total For MBF055									0.00	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.27801			0.00	0
Total MBF057 SPOT									0.00	0
Total For MBF057									0.00	0
MBF05 On 21/05/2021 Spot Bond					0.00000	101.49615			0.00	0
Total MBF059 SPOT									0.00	0
Total For MBF059									0.00	0
MBF06 On 17/08/2021 Spot Bond					0.00000	101.26718			0.00	0
Total MBF061 SPOT									0.00	0
Total For MBF061									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
MBF06: On 07/06/2020 Spot Bond					0.00000	100.78424			0.00	0
Total MBF062 SPOT									0.00	0
Total For MBF062									0.00	0
MBF06: On 07/06/2022 Spot Bond					0.00000	100.81235			0.00	0
Total MBF063 SPOT									0.00	0
Total For MBF063									0.00	0
MBF06: On 30/09/2020 Spot Bond					0.00000	100.33860			0.00	400,000,000
Total MBF064 SPOT									0.00	400,000,000
Total For MBF064									0.00	400,000,000
MBF06: On 30/09/2022 Spot Bond					0.00000	100.35282			0.00	0
Total MBF065 SPOT									0.00	0
Total For MBF065									0.00	0
MBP03: On 11/04/2020 Spot Bond					0.00000	100.01627			0.00	0
Total MBP036 SPOT									0.00	0
Total For MBP036									0.00	0
MBP03: On 26/05/2020 Spot Bond					0.00000	101.13273			0.00	0
Total MBP037 SPOT									0.00	0
Total For MBP037									0.00	0
MBP03: On 02/11/2022 Spot Bond					0.00000	101.68811			0.00	0
Total MBP038 SPOT									0.00	0
Total For MBP038									0.00	0
MBP03: On 23/02/2021 Spot Bond					0.00000	101.19077			0.00	0
Total MBP039 SPOT									0.00	0
Total For MBP039									0.00	0
MBP04: On 23/02/2023 Spot Bond					0.00000	101.21276			0.00	0
Total MBP040 SPOT									0.00	0
Total For MBP040									0.00	0
MBP04: On 13/04/2021 Spot Bond					0.00000	100.04077			0.00	0
Total MBP041 SPOT									0.00	0
Total For MBP041									0.00	0
MBP04: On 26/04/2021 Spot Bond					0.00000	99.75226			0.00	0
Total MBP042 SPOT									0.00	0
Total For MBP042									0.00	0
MBP04: On 27/07/2023 Spot Bond					0.00000	101.74530			0.00	0
Total MBP043 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 MBP043									0.00	0
MBP04 On 27/09/2021 Spot Bond					0.00000	100.41656			0.00	0
Total MBP044 SPOT									0.00	0
Total For MBP044									0.00	0
MBP04 On 27/09/2023 Spot Bond					0.00000	100.42168			0.00	0
Total MBP045 SPOT									0.00	0
Total For MBP045									0.00	0
MBP04 On 26/02/2022 Spot Bond					0.00000	101.17635			0.00	0
Total MBP046 SPOT									0.00	0
Total For MBP046									0.00	0
MBP04 On 26/02/2024 Spot Bond					0.00000	101.12567			0.00	0
Total MBP047 SPOT									0.00	0
Total For MBP047									0.00	0
MBP04 On 27/03/2022 Spot Bond					0.00000	100.41658			0.00	0
Total MBP048 SPOT									0.00	0
Total For MBP048									0.00	0
MBP04 On 27/03/2024 Spot Bond					0.00000	100.42170			0.00	0
Total MBP049 SPOT									0.00	0
Total For MBP049									0.00	0
MBP05 On 23/08/2022 Spot Bond					0.00000	101.18320			0.00	0
Total MBP050 SPOT									0.00	0
Total For MBP050									0.00	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	113.10055			0.00	0
Total MIIL03 SPOT									0.00	0
Total For MIIL03									0.00	0
MMIG0 On 17/03/2021 Spot Bond			7.94500	103.60629	7.94500	103.58412			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	101.32057			0.00	0
Total MMIG03 SPOT									0.00	0
Total For MMIG03									0.00	0
MMIG0 On 12/08/2025 Spot Bond			11.03000	11.03000	11.03000	103.09929		227,218,000,000.00	20,600,000	10
Total MMIG04 SPOT								227,218,000,000.00	20,600,000	10
Total For MMIG04								227,218,000,000.00	20,600,000	10
MMIG0 On 12/08/2022 Spot Bond			9.29500	105.72570	9.29500	105.69959		195,195,000,000.00	21,000,000	1,060

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total MMIG05 SPOT									195,195,000,000.00	21,000,000 1,060
Total For MMIG05									195,195,000,000.00	21,000,000 1,060
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.91416			0.00	0 60
Total MMIG06 SPOT									0.00	0 60
Total For MMIG06									0.00	0 60
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.66800			0.00	0
Total MMIG07 SPOT									0.00	0
Total For MMIG07									0.00	0
MQB00 On 28/08/2023 Spot Bond					0.00000	113.18562			0.00	0
Total MQB003 SPOT									0.00	0
Total For MQB003									0.00	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.66662			0.00	30,000,000 718
Total MTN06 SPOT									0.00	30,000,000 718
Total For MTN06									0.00	30,000,000 718
MTN07 On 13/07/2022 Spot Bond					0.00000	101.63326			0.00	41,600,000 20
Total MTN07 SPOT									0.00	41,600,000 20
Total For MTN07									0.00	41,600,000 20
MTN08 On 11/10/2020 Spot Bond					0.00000	100.75240			0.00	0
Total MTN08 SPOT									0.00	0
Total For MTN08									0.00	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.07822			0.00	0
Total MTN09 SPOT									0.00	0
Total For MTN09									0.00	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.35746			0.00	40,800,000 20
Total MTN10 SPOT									0.00	40,800,000 20
Total For MTN10									0.00	40,800,000 20
MTN11 On 04/06/2021 Spot Bond					0.00000	101.34721			0.00	0
Total MTN11 SPOT									0.00	0
Total For MTN11									0.00	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.68478			0.00	8,000,000,000 8,000
Total MTN12 SPOT									0.00	8,000,000,000 8,000
Total For MTN12									0.00	8,000,000,000 8,000
MTN13 On 04/06/2025 Spot Bond					0.00000	101.02699			0.00	20,200,000 10
Total MTN13 SPOT									0.00	20,200,000 10
Total For MTN13									0.00	20,200,000 10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
MTN14 On 10/05/2022 Spot Bond					0.00000	101.49678			0.00	0
Total MTN14 SPOT									0.00	0
Total For MTN14									0.00	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.53211			0.00	0
Total MTN15 SPOT									0.00	0
Total For MTN15									0.00	0
MTN16 On 30/05/2022 Spot Bond					0.00000	101.07451			0.00	0
Total MTN16 SPOT									0.00	0
Total For MTN16									0.00	0
MTN17 On 30/05/2024 Spot Bond					0.00000	101.10503			0.00	0
Total MTN17 SPOT									0.00	0
Total For MTN17									0.00	0
MTN18 On 30/05/2026 Spot Bond					0.00000	101.14052			0.00	0
Total MTN18 SPOT									0.00	0
Total For MTN18									0.00	0
MTN19 On 07/03/2025 Spot Bond					0.00000	101.01497			0.00	0
Total MTN19 SPOT									0.00	0
Total For MTN19									0.00	0
MTN20 On 07/09/2026 Spot Bond					0.00000	101.04389			0.00	40,400,000
Total MTN20 SPOT									0.00	40,400,000
Total For MTN20									0.00	40,400,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.51106			0.00	0
Total MTNC20 SPOT									0.00	0
Total For MTNC20									0.00	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.93358			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For MWA3U									0.00	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.38373			0.00	0
Total MWAR01 SPOT									0.00	0
Total For MWAR01									0.00	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.34126			0.00	0
Total MWAR02 SPOT									0.00	0
Total For MWAR02									0.00	0
MWAR(On 22/11/2021 Spot Bond					0.00000	101.32640			0.00	0
Total MWAR03 SPOT									0.00	0
Total For MWAR03									0.00	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0
Total N4A211 SPOT									0.00	0
Total For N4A211									0.00	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.73571			0.00	0
Total N6B26 SPOT									0.00	0
Total For N6B26									0.00	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.77034			0.00	0
Total N6C26 SPOT									0.00	0
Total For N6C26									0.00	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.76440			0.00	0
Total N6D26 SPOT									0.00	0
Total For N6D26									0.00	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.64347			0.00	0
Total N6E26 SPOT									0.00	0
Total For N6E26									0.00	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.76220			0.00	0
Total N6F26 SPOT									0.00	0
Total For N6F26									0.00	0
N6G26 On 22/03/2021 Spot Bond					0.00000	102.08946			0.00	0
Total N6G26 SPOT									0.00	0
Total For N6G26									0.00	0
N7A20 On 20/03/2020 Spot Bond					0.00000	100.56025			0.00	0
Total N7A20 SPOT									0.00	0
Total For N7A20									0.00	0
N7B25 On 20/12/2021 Spot Bond					0.00000	100.58966			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total N7B25 SPOT									0.00	0
Total For N7B25									0.00	0
N7C25 On 20/03/2022 Spot Bond					0.00000	100.69253			0.00	0
Total N7C25 SPOT									0.00	0
Total For N7C25									0.00	0
N7D25 On 20/03/2022 Spot Bond					0.00000	100.77982			0.00	0
Total N7D25 SPOT									0.00	0
Total For N7D25									0.00	0
N7E25 On 20/03/2022 Spot Bond					0.00000	100.85995			0.00	0
Total N7E25 SPOT									0.00	0
Total For N7E25									0.00	0
NAM01 On 19/11/2022 Spot Bond			8.41500	102.96258	8.41500	102.93952			0.00	0
Total NAM01 SPOT									0.00	0
Total For NAM01									0.00	0
NAM02 On 29/06/2020 Spot Bond			7.43000	104.31230	7.43000	104.29152			0.00	0
Total NAM02 SPOT									0.00	0
Total For NAM02									0.00	0
NAM03 On 01/08/2023 Spot Bond			8.89500	105.75878	8.89500	105.73376			0.00	0
Total NAM03 SPOT									0.00	0
Total For NAM03									0.00	0
NAM04 On 01/08/2026 Spot Bond			10.03000	104.49135	10.03000	104.46356			0.00	0
Total NAM04 SPOT									0.00	0
Total For NAM04									0.00	0
NBG01 On 29/04/2022 Spot Bond					0.00000	102.03372			0.00	0
Total NBG01G SPOT									0.00	0
Total For NBG01G									0.00	0
NBG02 On 30/04/2024 Spot Bond					0.00000	101.74731			0.00	0
Total NBG02G SPOT									0.00	0
Total For NBG02G									0.00	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.77073			0.00	0
Total NBG03G SPOT									0.00	0
Total For NBG03G									0.00	0
NBK11/ On 28/11/2020 Spot Bond			7.61500	104.79638	7.61500	104.77510			0.00	0
Total NBK11A SPOT									0.00	0
Total For NBK11A									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NBK12, On 19/03/2021 Spot Bond			7.58000	103.09590	7.58000	103.07483			0.00	0
Total NBK12A SPOT									0.00	0
Total For NBK12A									0.00	0
NBK12, On 19/03/2021 Spot Bond			9.38000	100.70762	9.38000	100.68226			0.00	0
Total NBK12A/R208 SPOT									0.00	0
Total For NBK12A/R208									0.00	0
NBK13, On 19/03/2024 Spot Bond			8.69500	104.46932	8.69500	104.44489			0.00	0
Total NBK13A SPOT									0.00	0
Total For NBK13A									0.00	0
NBK14, On 25/06/2021 Spot Bond			7.51000	105.64772	7.51000	105.62645			0.00	0
Total NBK14A SPOT									0.00	0
Total For NBK14A									0.00	0
NBK15, On 11/02/2022 Spot Bond			7.76000	103.72831	7.76000	103.70684			0.00	0
Total NBK15A SPOT									0.00	0
Total For NBK15A									0.00	0
NBK16, On 12/02/2025 Spot Bond			8.68000	104.85453	8.68000	104.83033		20,502,160,000,000.00	2,362,000,000	1,034
Total NBK16A SPOT								20,502,160,000,000.00	2,362,000,000	1,034
Total For NBK16A								20,502,160,000,000.00	2,362,000,000	1,034
NBK17, On 22/04/2026 Spot Bond			8.77000	105.62932	8.77000	110.57256		0.00	0	1,220
Total NBK17A SPOT								0.00	0	1,220
Total For NBK17A								0.00	0	1,220
NBK18, On 01/06/2020 Spot Bond			8.38000	103.99732	8.38000	103.97399		0.00	0	0
Total NBK18A SPOT								0.00	0	0
Total For NBK18A								0.00	0	0
NBK19, On 01/06/2022 Spot Bond			8.29000	106.74140	8.29000	106.71772		0.00	0	0
Total NBK19A SPOT								0.00	0	0
Total For NBK19A								0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.03000	110.40773	9.03000	110.38110		15,369,060,000,000.00	1,702,000,000	1,067
Total NBK20A SPOT								15,369,060,000,000.00	1,702,000,000	1,067
Total For NBK20A								15,369,060,000,000.00	1,702,000,000	1,067
NBK20B, On 25/06/2021 Spot Bond					0.00000	100.63037		0.00	60,000,000	30
Total NBK20B SPOT								0.00	60,000,000	30
Total For NBK20B								0.00	60,000,000	30
NBK21, On 21/07/2027 Spot Bond			9.79000	107.00401	9.79000	106.97623		1,047,530,000,000.00	107,000,000	53
Total NBK21A SPOT								1,047,530,000,000.00	107,000,000	53

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For NBK21A									1,047,530,000,000.00	107,000,000	53
NBK22/ On 19/11/2022 Spot Bond			8.27500	108.92395	8.27500	108.89995			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			9.30000	110.69723	9.30000	110.66990			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK23I On 12/02/2020 Spot Bond					0.00000	101.55182			0.00	300,000,000	300
Total NBK23B SPOT									0.00	300,000,000	300
Total For NBK23B									0.00	300,000,000	300
NBK24/ On 19/11/2027 Spot Bond			9.28000	113.74105	9.28000	113.71303			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	101.50542			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/ On 17/02/2023 Spot Bond			8.59500	8.59500	8.59500	107.59578			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.24606			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	20.15316	100.00000	20.10880			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	105.21472			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.59000	112.30508	9.59000	112.27650			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.23500	107.72695	8.23500	107.70333			0.00	0	1
Total NBK28A SPOT									0.00	0	11
Total For NBK28A									0.00	0	11
NBK28I On 19/11/2020 Spot Bond					0.00000	101.81313			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NBK28B SPOT									0.00	0
Total For NBK28B									0.00	0
NBK29 On 31/07/2026 Spot Bond			9.03000	109.53796	9.03000	109.51167			0.00	0
Total NBK29A SPOT									0.00	0
Total For NBK29A									0.00	0
NBK30 On 20/02/2024 Spot Bond			8.23000	106.41069	8.23000	106.38737			0.00	0
Total NBK30A SPOT									0.00	0
Total For NBK30A									0.00	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.24488			0.00	0
Total NBK30B SPOT									0.00	0
Total For NBK30B									0.00	0
NBK31 On 09/11/2023 Spot Bond			8.26500	107.99049	8.26500	107.96672			0.00	0
Total NBK31A SPOT									0.00	0
Total For NBK31A									0.00	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.41533			0.00	0
Total NBK31B SPOT									0.00	0
Total For NBK31B									0.00	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.54476			0.00	0
Total NBK34B SPOT									0.00	0
Total For NBK34B									0.00	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.24449			0.00	0
Total NBK35B SPOT									0.00	0
Total For NBK35B									0.00	0
NBK36I On 10/05/2026 Spot Bond					0.00000	105.90774			0.00	0
Total NBK36B SPOT									0.00	0
Total For NBK36B									0.00	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.98333			0.00	0
Total NBK38B SPOT									0.00	0
Total For NBK38B									0.00	0
NBK4 On 28/10/2024 Spot Bond			10.80500	10.80500	10.80500	59.66756			0.00	0
Total NBK4 SPOT									0.00	0
Total For NBK4									0.00	0
NBK40I On 31/07/2026 Spot Bond					0.00000	106.19895			0.00	0
Total NBK40B SPOT									0.00	0
Total For NBK40B									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NBK41I On 20/02/2020 Spot Bond					0.00000	101.55099			0.00	0
Total NBK41B SPOT									0.00	0
Total For NBK41B									0.00	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.23810			0.00	0
Total NBK42B SPOT									0.00	0
Total For NBK42B									0.00	0
NBK43I On 20/02/2024 Spot Bond					0.00000	103.40485			0.00	0
Total NBK43B SPOT									0.00	0
Total For NBK43B									0.00	0
NBK44I On 15/02/2021 Spot Bond					0.00000	101.55257			0.00	180,000,000
Total NBK44B SPOT									0.00	180,000,000
Total For NBK44B									0.00	180,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	102.29308			0.00	180,000,000
Total NBK45B SPOT									0.00	180,000,000
Total For NBK45B									0.00	180,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	102.60269			0.00	0
Total NBK46B SPOT									0.00	0
Total For NBK46B									0.00	0
NBK47I On 15/02/2028 Spot Bond					0.00000	103.26535			0.00	0
Total NBK47B SPOT									0.00	0
Total For NBK47B									0.00	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.42592			0.00	0
Total NBK48B SPOT									0.00	0
Total For NBK48B									0.00	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.98829			0.00	400,000,000
Total NBK49B SPOT									0.00	400,000,000
Total For NBK49B									0.00	400,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.87601			0.00	0
Total NBK50B SPOT									0.00	0
Total For NBK50B									0.00	0
NBK51I On 21/02/2022 Spot Bond					0.00000	101.23956			0.00	0
Total NBK51B SPOT									0.00	0
Total For NBK51B									0.00	0
NBK52I On 21/02/2024 Spot Bond					0.00000	101.30491			0.00	0
Total NBK52B 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 NBK52B									0.00	0
NBK53I On 21/02/2026 Spot Bond					0.00000	101.67412			0.00	0
Total NBK53B SPOT									0.00	0
Total For NBK53B									0.00	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.31700			0.00	0
Total NBK54B SPOT									0.00	0
Total For NBK54B									0.00	0
NBK7B On 19/04/2020 Spot Bond					0.00000	100.50576			0.00	0
Total NBK7B SPOT									0.00	0
Total For NBK7B									0.00	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.66836			0.00	0
Total NBKB55 SPOT									0.00	0
Total For NBKB55									0.00	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.69735			0.00	0
Total NBKB56 SPOT									0.00	0
Total For NBKB56									0.00	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.72006			0.00	0
Total NBKB57 SPOT									0.00	0
Total For NBKB57									0.00	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.75329			0.00	0
Total NBKB58 SPOT									0.00	0
Total For NBKB58									0.00	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.63664			0.00	0
Total NCLN82 SPOT									0.00	0
Total For NCLN82									0.00	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NCLN82/JIBAR SPOT									0.00	0
Total For NCLN82/JIBAR									0.00	0
NCLN8 On 20/03/2024 Spot Bond			9.97500	103.17809	9.97500	103.15050			0.00	0
Total NCLN83 SPOT									0.00	0
Total For NCLN83									0.00	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.63314			0.00	0
Total NCLN84 SPOT									0.00	0
Total For NCLN84									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NCLN8 On 20/03/2024 Spot Bond			10.01000	102.44504	10.01000	102.41756			0.00	0
Total NCLN85 SPOT									0.00	0
Total For NCLN85									0.00	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.63664			0.00	0
Total NCLN87 SPOT									0.00	0
Total For NCLN87									0.00	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.64213			0.00	0
Total NCLN90 SPOT									0.00	0
Total For NCLN90									0.00	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.64913			0.00	0
Total NCLN91 SPOT									0.00	0
Total For NCLN91									0.00	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.60776			0.00	0
Total NCLN94 SPOT									0.00	0
Total For NCLN94									0.00	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.09911			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For NED06U									0.00	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED07U SPOT									0.00	0
Total For NED07U									0.00	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED08U SPOT									0.00	0
Total For NED08U									0.00	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED09U SPOT									0.00	0
Total For NED09U									0.00	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED10U SPOT									0.00	0
Total For NED10U									0.00	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NED11U SPOT									0.00	0
Total For NED11U									0.00	0
NED17 On 14/10/2019 Spot Bond					0.00000	0.00000			0.00	0
Total NED17 SPOT									0.00	0
Total For NED17									0.00	0
NED18 On 16/01/2020 Spot Bond					0.00000	99.99989			0.00	0
Total NED18 SPOT									0.00	0
Total For NED18									0.00	0
NED19 On 01/07/2020 Spot Bond					0.00000	102.06973			0.00	0
Total NED19 SPOT									0.00	0
Total For NED19									0.00	0
NED20 On 01/07/2020 Spot Bond			8.59000	105.09792	8.59000	105.07391			0.00	0 3,030
Total NED20 SPOT									0.00	0 3,030
Total For NED20									0.00	0 3,030
NEDT1 On 21/05/2021 Spot Bond					0.00000	108.32202			0.00	216,000,000 108
Total NEDT1A SPOT									0.00	216,000,000 108
Total For NEDT1A									0.00	216,000,000 108
NEDT1 On 26/11/2021 Spot Bond					0.00000	108.87652			0.00	0
Total NEDT1B SPOT									0.00	0
Total For NEDT1B									0.00	0
NET52 On 23/01/2020 Spot Bond					0.00000	99.85971			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NET52 SPOT									0.00	0
Total For NET52									0.00	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.67320			0.00	124,800,000 356
Total NGL01 SPOT									0.00	124,800,000 356
Total For NGL01									0.00	124,800,000 356
NGL02 On 15/03/2022 Spot Bond					0.00000	105.65678			0.00	84,000,000 42
Total NGL02 SPOT									0.00	84,000,000 42
Total For NGL02									0.00	84,000,000 42
NGL03 On 26/05/2022 Spot Bond					0.00000	101.48525			0.00	0
Total NGL03 SPOT									0.00	0
Total For NGL03									0.00	0
NGL04 On 20/03/2023 Spot Bond					0.00000	104.85264			0.00	0
Total NGL04 SPOT									0.00	0
Total For NGL04									0.00	0
NGL05 On 26/07/2023 Spot Bond					0.00000	103.49472			0.00	0
Total NGL05 SPOT									0.00	0
Total For NGL05									0.00	0
NGL06 On 01/12/2023 Spot Bond					0.00000	101.39987			0.00	0
Total NGL06 SPOT									0.00	0
Total For NGL06									0.00	0
NGL07 On 09/04/2024 Spot Bond					0.00000	100.17637			0.00	0
Total NGL07 SPOT									0.00	0
Total For NGL07									0.00	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	105.79857			0.00	0
Total NGLT1A SPOT									0.00	0
Total For NGLT1A									0.00	0
NGLT1/ On 20/10/2023 Spot Bond					0.00000	99.85046			0.00	0
Total NGLT1B SPOT									0.00	0
Total For NGLT1B									0.00	0
NGT10: On 25/03/2024 Spot Bond					0.00000	100.99592			0.00	0
Total NGT103 SPOT									0.00	0
Total For NGT103									0.00	0
NGT10: On 15/01/2025 Spot Bond					0.00000	100.22542			0.00	400,000,000 200
Total NGT104 SPOT									0.00	400,000,000 200
Total For NGT104									0.00	400,000,000 200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NHM00 On 25/11/2020 Spot Bond			10.00000	110.77500	10.00000	110.74600			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	105.76924	13.50000	105.73170			0.00	0
Total NHM002 SPOT									0.00	0
Total For NHM002									0.00	0
NHM00 On 16/04/2021 Spot Bond					0.00000	99.99986			0.00	0
Total NHM006 SPOT									0.00	0
Total For NHM006									0.00	0
NHM00 On 16/04/2022 Spot Bond					0.00000	99.99949			0.00	0
Total NHM007 SPOT									0.00	0
Total For NHM007									0.00	0
NHM00 On 26/04/2020 Spot Bond					0.00000	99.71101			0.00	0
Total NHM008 SPOT									0.00	0
Total For NHM008									0.00	0
NHM00 On 26/04/2022 Spot Bond					0.00000	99.66813			0.00	0
Total NHM009 SPOT									0.00	0
Total For NHM009									0.00	0
NHM01 On 24/05/2020 Spot Bond					0.00000	101.29891			0.00	0
Total NHM010 SPOT									0.00	0
Total For NHM010									0.00	0
NHM01 On 24/05/2022 Spot Bond					0.00000	101.48571			0.00	0
Total NHM011 SPOT									0.00	0
Total For NHM011									0.00	0
NHM01 On 13/06/2022 Spot Bond					0.00000	100.96352			0.00	0
Total NHM012 SPOT									0.00	0
Total For NHM012									0.00	0
NHM01 On 09/09/2020 Spot Bond					0.00000	100.94426			0.00	20,200,000
Total NHM013 SPOT									0.00	20,200,000
Total For NHM013									0.00	20,200,000
NI202 On 07/12/2033 Spot Bond			4.54000	4.54000	4.54000	208.28289			0.00	0
Total NI202 SPOT									0.00	0
Total For NI202									0.00	0
NI210 On 31/03/2028 Spot Bond			4.13500	4.13500	4.13500	177.84657			0.00	0
Total NI210 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 NI210									0.00	0
NI25 On 31/01/2025 Spot Bond			3.97500	3.97500	3.97500	132.09816			0.00	0
Total NI25 SPOT									0.00	0
Total For NI25									0.00	0
NI29 On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	94.50474		244,530,000,000.00	57,000,000	28
Total NI29 SPOT								244,530,000,000.00	57,000,000	28
Total For NI29								244,530,000,000.00	57,000,000	28
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total NI33 SPOT									0.00	0
Total For NI33									0.00	0
NI38 On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	102.01209			0.00	0
Total NI38 SPOT									0.00	0
Total For NI38									0.00	0
NILB11 On 31/01/2025 Spot Bond			4.08000	4.08000	4.08000	131.41893			0.00	0
Total NILB11 SPOT									0.00	0
Total For NILB11									0.00	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0
Total NILB12 SPOT									0.00	0
Total For NILB12									0.00	0
NILB13 On 31/01/2025 Spot Bond			4.47000	4.47000	4.47000	128.93058			0.00	0
Total NILB13 SPOT									0.00	0
Total For NILB13									0.00	0
NILB14 On 31/03/2028 Spot Bond			4.60500	4.60500	4.60500	171.76379			0.00	0
Total NILB14 SPOT									0.00	0
Total For NILB14									0.00	0
NILB15 On 31/03/2028 Spot Bond			4.98500	167.06064	4.98500	167.01900			0.00	0
Total NILB15 SPOT									0.00	0
Total For NILB15									0.00	0
NILB17 On 31/01/2038 Spot Bond			4.44500	106.17212	4.44500	106.14728			0.00	0
Total NILB17 SPOT									0.00	0
Total For NILB17									0.00	0
NMP20 On 24/07/2020 Spot Bond			7.34000	103.61545	7.34000	103.59516			0.00	0
Total NMP20N SPOT									0.00	0
Total For NMP20N									0.00	0
NN010 On 01/10/2020 Spot Bond					0.00000	100.32393			0.00	0 2,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	100.50445			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	100.68720			0.00	0
Total NN013 SPOT									0.00	0
Total For NN013									0.00	0
NN014 On 10/09/2024 Spot Bond					0.00000	100.47940			0.00	0
Total NN014 SPOT									0.00	0
Total For NN014									0.00	0
NN015 On 20/09/2020 Spot Bond					0.00000	100.03590			0.00	0
Total NN015 SPOT									0.00	0
Total For NN015									0.00	0
NN016 On 20/03/2024 Spot Bond					0.00000	99.79167			0.00	0
Total NN016 SPOT									0.00	0
Total For NN016									0.00	0
NN019 On 11/10/2022 Spot Bond					0.00000	100.00000			0.00	0
Total NN019 SPOT									0.00	0
Total For NN019									0.00	0
NN02 On 24/07/2023 Spot Bond					0.00000	109.38150			0.00	0
Total NN02 SPOT									0.00	0
Total For NN02									0.00	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.30221			0.00	0
Total NN03 SPOT									0.00	0
Total For NN03									0.00	0
NN04 On 22/02/2024 Spot Bond					0.00000	101.34126			0.00	0
Total NN04 SPOT									0.00	0
Total For NN04									0.00	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.81997			0.00	0
Total NN05 SPOT									0.00	0
Total For NN05									0.00	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.84751			0.00	0
Total NN06 SPOT									0.00	0
Total For NN06									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NN08 On 28/05/2020 Spot Bond					0.00000	102.62430			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	97.71482			0.00	0
Total NNF02 SPOT									0.00	0
Total For NNF02									0.00	0
NNF03 On 01/08/2022 Spot Bond					0.00000	97.71482			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	98.73854			0.00	0
Total NNF04 SPOT									0.00	0
Total For NNF04									0.00	0
NNF05 On 21/02/2020 Spot Bond					0.00000	98.81410			0.00	0
Total NNF05 SPOT									0.00	0
Total For NNF05									0.00	0
NNF06 On 12/09/2024 Spot Bond					0.00000	101.93310			0.00	0
Total NNF06 SPOT									0.00	0
Total For NNF06									0.00	0
NNF07 On 20/09/2020 Spot Bond					0.00000	99.10049			0.00	0
Total NNF07 SPOT									0.00	0
Total For NNF07									0.00	0
NNF08 On 22/09/2020 Spot Bond					0.00000	98.97595			0.00	0
Total NNF08 SPOT									0.00	0
Total For NNF08									0.00	0
NQ1A1 On 22/05/2020 Spot Bond			8.97500	8.97500	8.97500	102.39702			0.00	0
Total NQ1A10 SPOT									0.00	0
Total For NQ1A10									0.00	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.37461			0.00	0
Total NQ1A24 SPOT									0.00	0
Total For NQ1A24									0.00	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.31748			0.00	0
Total NQ1A25 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 NQ1A25									0.00	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.31905			0.00	0
Total NQ1A27 SPOT									0.00	0
Total For NQ1A27									0.00	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.26665			0.00	0
Total NQ1A28 SPOT									0.00	0
Total For NQ1A28									0.00	0
NQ1B1 On 22/05/2020 Spot Bond			8.17000	8.17000	8.17000	103.01340			0.00	0
Total NQ1B10 SPOT									0.00	0
Total For NQ1B10									0.00	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.31460			0.00	0
Total NQ1B17 SPOT									0.00	0
Total For NQ1B17									0.00	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.37876			0.00	0
Total NQ1B20 SPOT									0.00	0
Total For NQ1B20									0.00	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.34137			0.00	0
Total NQ1B21 SPOT									0.00	0
Total For NQ1B21									0.00	0
NQ1C1 On 22/05/2020 Spot Bond			8.37000	8.37000	8.37000	103.04183			0.00	0
Total NQ1C10 SPOT									0.00	0
Total For NQ1C10									0.00	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.37881			0.00	0
Total NQ1C17 SPOT									0.00	0
Total For NQ1C17									0.00	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.52803			0.00	0
Total NQF1D5 SPOT									0.00	0
Total For NQF1D5									0.00	0
NRA02 On 31/10/2022 Spot Bond			8.09000	116.66018	8.09000	116.63505			0.00	0 126
Total NRA022 SPOT									0.00	0 126
Total For NRA022									0.00	0 126
NRA02 On 31/05/2023 Spot Bond			4.05000	187.15515	4.05000	187.11321		498,150,000,000.00	123,000,000	6
Total NRA023 SPOT								498,150,000,000.00	123,000,000	61
Total For NRA023								498,150,000,000.00	123,000,000	61
NRA02 On 30/11/2028 Spot Bond			10.28000	116.10663	10.28000	116.07483		0.00	0	6,140

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NRA028 SPOT									0.00	0 6,140
Total For NRA028									0.00	0 6,140
NRA028 On 30/11/2028 Spot Bond			100.00000	16.72205	100.00000	16.68504			0.00	0
Total NRA028/R186 SPOT									0.00	0
Total For NRA028/R186									0.00	0
NSN97U 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	102.28363			0.00	0
Total NTC19 SPOT									0.00	0
Total For NTC19									0.00	0
NTC20 On 27/07/2020 Spot Bond					0.00000	102.41481			0.00	0
Total NTC20 SPOT									0.00	0
Total For NTC20									0.00	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.60247			0.00	0
Total NTC21 SPOT									0.00	0
Total For NTC21									0.00	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.93874			0.00	0
Total NTC22 SPOT									0.00	0
Total For NTC22									0.00	0
NTC23 On 15/02/2023 Spot Bond					0.00000	102.22269			0.00	0
Total NTC23 SPOT									0.00	0
Total For NTC23									0.00	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.37323			0.00	0
Total NTC24 SPOT									0.00	0
Total For NTC24									0.00	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.83737			0.00	0
Total NTC25 SPOT									0.00	0
Total For NTC25									0.00	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.92913			0.00	0
Total NTC26 SPOT									0.00	0
Total For NTC26									0.00	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.35476			0.00	0
Total OMI01 SPOT									0.00	0
Total For OMI01									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
OML02 On 27/11/2019 Spot Bond					0.00000	101.38357			0.00	0
Total OML02 SPOT									0.00	0
Total For OML02									0.00	0
OML03 On 27/11/2019 Spot Bond			7.56500	103.74590	7.56500	103.72459		2,470,213,067,000.00	326,531,800	192
Total OML03 SPOT								2,470,213,067,000.00	326,531,800	192
Total For OML03								2,470,213,067,000.00	326,531,800	192
OML04 On 19/03/2020 Spot Bond					0.00000	101.01991			0.00	0
Total OML04 SPOT									0.00	0
Total For OML04									0.00	0
OML05 On 19/03/2020 Spot Bond			8.03500	8.03500	8.03500	101.41944			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			8.89500	103.82518	8.89500	103.80036			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			10.13000	104.20382	10.13000	104.17553		210,704,000,000.00	20,800,000	1,010
Total OML07 SPOT								210,704,000,000.00	20,800,000	1,010
Total For OML07								210,704,000,000.00	20,800,000	1,010
OML08 On 14/09/2020 Spot Bond					0.00000	101.53803			0.00	0
Total OML08 SPOT									0.00	0
Total For OML08									0.00	0
OML09 On 14/09/2022 Spot Bond			8.89500	106.01268	8.89500	105.98734			0.00	0 1,025
Total OML09 SPOT									0.00	0 1,025
Total For OML09									0.00	0 1,025
OML10 On 14/09/2025 Spot Bond			10.23000	105.88480	10.23000	105.85578			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	100.92859			0.00	0 25
Total OML11 SPOT									0.00	0 25
Total For OML11									0.00	0 25
PBAJ1U 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
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBAV1U 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 PBAV1U									0.00	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBBJ1U SPOT									0.00	0
Total For PBBJ1U									0.00	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBDJ1U SPOT									0.00	0
Total For PBDJ1U									0.00	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBGJ1U SPOT									0.00	0
Total For PBGJ1U									0.00	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBJC1U SPOT									0.00	0
Total For PBJC1U									0.00	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBJJ1U SPOT									0.00	0
Total For PBJJ1U									0.00	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBKJ1U SPOT									0.00	0
Total For PBKJ1U									0.00	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBKS1U SPOT									0.00	0
Total For PBKS1U									0.00	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBKX1U SPOT									0.00	0
Total For PBKX1U									0.00	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PBLS1U SPOT									0.00	0
Total For PBLS1U									0.00	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
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
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total PBUJ1U SPOT									0.00	0
Total For PBUJ1U									0.00	0
PBVJ1L 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	110.77500	10.00000	110.74600			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	100.81819			0.00	0
Total PMM38 SPOT									0.00	0
Total For PMM38									0.00	0
PMM44 On 07/11/2019 Spot Bond					0.00000	101.62061			0.00	0
Total PMM44 SPOT									0.00	0
Total For PMM44									0.00	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total PMM46U SPOT									0.00	0
Total For PMM46U									0.00	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.13550			0.00	0
Total PMM48 SPOT									0.00	0
Total For PMM48									0.00	0
PMM50 On 28/02/2020 Spot Bond					0.00000	101.10892			0.00	0
Total PMM50 SPOT									0.00	0
Total For PMM50									0.00	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.17525			0.00	0
Total PMM51 SPOT									0.00	0
Total For PMM51									0.00	0
PMM52 On 28/11/2019 Spot Bond					0.00000	101.05788			0.00	0
Total PMM52 SPOT									0.00	0
Total For PMM52									0.00	0
PMM53 On 08/10/2021 Spot Bond					0.00000	100.18892			0.00	0
Total PMM53 SPOT									0.00	0
Total For PMM53									0.00	0
PPC00: On 31/10/2019 Spot Bond					0.00000	101.70113			0.00	0
Total PPC003 SPOT									0.00	0
Total For PPC003									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
PRE2A On 20/02/2022 Spot Bond					0.00000	101.30608			0.00	0
Total PRE2A2 SPOT									0.00	0
Total For PRE2A2									0.00	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.36023			0.00	0
Total PRE2A3 SPOT									0.00	0
Total For PRE2A3									0.00	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.46849			0.00	0
Total PRE2B1 SPOT									0.00	0
Total For PRE2B1									0.00	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.48395			0.00	0
Total PRE2C1 SPOT									0.00	0
Total For PRE2C1									0.00	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.49941			0.00	0
Total PRE2D1 SPOT									0.00	0
Total For PRE2D1									0.00	0
R186 On 21/12/2026 Spot Bond			8.21000	115.59770	8.23000	115.45718		032,290,780,728,000.00	2,439,986,696,800	1,925,598
Total R186 SPOT								12,290,780,728,000.00	439,986,696,800	1,925,598
Total For R186								12,290,780,728,000.00	439,986,696,800	1,925,598
R197 On 07/12/2023 Spot Bond			2.85000	307.02439	2.85000	306.96547		18,852,465,000,000.00	6,614,900,000	79,174
Total R197 SPOT								18,852,465,000,000.00	6,614,900,000	79,174
Total For R197								18,852,465,000,000.00	6,614,900,000	79,174
R202 On 07/12/2033 Spot Bond			3.54000	232.16033	3.54000	232.11147		204,473,940,000,000.00	57,761,000,000	286,860
Total R202 SPOT								14,473,940,000,000.00	57,761,000,000	286,860
Total For R202								14,473,940,000,000.00	57,761,000,000	286,860
R2023 On 28/02/2023 Spot Bond			7.27500	102.39034	7.29500	102.31073		484,992,908,807,500.00	753,950,915,300	1,281,827
Total R2023 SPOT								14,992,908,807,500.00	753,950,915,300	1,281,827
Total For R2023								14,992,908,807,500.00	753,950,915,300	1,281,827
R2030 On 31/01/2030 Spot Bond			8.93500	95.46740	8.93500	95.44472		225,309,824,301,000.00	1,144,410,724,600	525,497
Total R2030 SPOT								15,309,824,301,000.00	144,410,724,600	525,497
Total For R2030								15,309,824,301,000.00	144,410,724,600	525,497
R2032 On 31/03/2032 Spot Bond			9.27000	92.93192	9.27000	92.90891		643,489,667,040,000.00	716,665,552,000	560,838
Total R2032 SPOT								13,489,667,040,000.00	716,665,552,000	560,838
Total For R2032								13,489,667,040,000.00	716,665,552,000	560,838
R2035 On 28/02/2035 Spot Bond			9.52500	95.94109	9.52500	95.91643		124,714,947,380,000.00	1,062,962,199,200	1,110,157
Total R2035 SPOT								14,714,947,380,000.00	1,062,962,199,200	1,110,157

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For R2035									24,714,947,380,000.00	062,962,199,200	110,157
R2037 On 31/01/2037 Spot Bond			9.65000	92.19666	9.65000	92.17305			559,849,615,030,000.00	1,094,284,934,200	1,027,157
Total R2037 SPOT									59,849,615,030,000.00	094,284,934,200	027,151
Total For R2037									59,849,615,030,000.00	094,284,934,200	027,151
R2040 On 31/01/2040 Spot Bond			9.80000	94.88995	9.80000	94.86528			261,882,778,960,000.00	230,804,365,200	777,233
Total R2040 SPOT									1,882,778,960,000.00	230,804,365,200	777,233
Total For R2040									1,882,778,960,000.00	230,804,365,200	777,233
R2044 On 31/01/2044 Spot Bond			9.85500	91.70026	9.85500	91.67629			978,379,292,763,000.00	1,925,761,470,600	1,096,268
Total R2044 SPOT									8,379,292,763,000.00	925,761,470,600	096,268
Total For R2044									8,379,292,763,000.00	925,761,470,600	096,268
R2048 On 28/02/2048 Spot Bond			9.83500	90.80791	9.83500	90.78383			207,962,935,917,000.00	1,241,277,370,200	1,406,053
Total R2048 SPOT									17,962,935,917,000.00	241,277,370,200	406,053
Total For R2048									17,962,935,917,000.00	241,277,370,200	406,053
R207 On 15/01/2020 Spot Bond			6.90000	101.89145	6.90000	101.87251			303,851,629,200,000.00	44,036,468,000	29,343
Total R207 SPOT									13,851,629,200,000.00	44,036,468,000	29,343
Total For R207									13,851,629,200,000.00	44,036,468,000	29,343
R208 On 31/03/2021 Spot Bond			6.63500	100.46579	6.63500	100.44787			992,495,506,406,000.00	601,732,555,600	560,313
Total R208 SPOT									12,495,506,406,000.00	601,732,555,600	560,313
Total For R208									12,495,506,406,000.00	601,732,555,600	560,313
R209 On 31/03/2036 Spot Bond			9.49000	73.56896	9.51000	73.41853			284,089,385,094,000.00	1,926,669,060,600	1,375,935
Total R209 SPOT									14,089,385,094,000.00	926,669,060,600	375,935
Total For R209									14,089,385,094,000.00	926,669,060,600	375,935
R210 On 31/03/2028 Spot Bond			3.42500	187.54547	3.42500	187.50656			171,418,167,500,000.00	50,049,100,000	50,888
Total R210 SPOT									1,418,167,500,000.00	50,049,100,000	50,888
Total For R210									1,418,167,500,000.00	50,049,100,000	50,888
R212 On 31/01/2022 Spot Bond			2.83000	161.39508	2.83000	161.36427			317,863,646,000,000.00	465,676,200,000	317,926
Total R212 SPOT									17,863,646,000,000.00	465,676,200,000	317,926
Total For R212									17,863,646,000,000.00	465,676,200,000	317,926
R213 On 28/02/2031 Spot Bond			9.11000	86.14372	9.13000	85.99688			782,200,483,280,000.00	744,478,648,000	501,963
Total R213 SPOT									12,200,483,280,000.00	744,478,648,000	501,963
Total For R213									12,200,483,280,000.00	744,478,648,000	501,963
R214 On 28/02/2041 Spot Bond			9.77000	71.71797	9.77000	71.69908			180,201,525,604,000.00	632,569,245,200	860,122
Total R214 SPOT									10,201,525,604,000.00	632,569,245,200	360,122
Total For R214									10,201,525,604,000.00	632,569,245,200	360,122
RCG01 On 24/10/2019 Spot Bond					0.00000	99.84129			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 RCG01B SPOT									0.00	0
Total For RCG01B									0.00	0
RDF02I 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
RDF05I 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
RDF06I 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
RDF07I 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
RDF08I 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
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RDF09U SPOT									0.00	0
Total For RDF09U									0.00	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	101.37366			0.00	0 200
Total RDFB05 SPOT									0.00	0 200
Total For RDFB05									0.00	0 200
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.55652			0.00	0
Total RDFB08 SPOT									0.00	0
Total For RDFB08									0.00	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.05505			0.00	0
Total RDFB09 SPOT									0.00	0
Total For RDFB09									0.00	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.72040			0.00	0 1,000
Total RDFB10 SPOT									0.00	0 1,000
Total For RDFB10									0.00	0 1,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.33506			0.00	0
Total RDFB11 SPOT									0.00	0
Total For RDFB11									0.00	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.17174			0.00	0
Total RDFB12 SPOT									0.00	0
Total For RDFB12									0.00	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.20606			0.00	0 1,000
Total RDFB13 SPOT									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
Total For RDFB13									0.00	0 1,000
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.79517			0.00	0
Total RDFB14 SPOT									0.00	0
Total For RDFB14									0.00	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.30466			0.00	0
Total RDFB15 SPOT									0.00	0
Total For RDFB15									0.00	0
RDFB1: On 11/02/2022 Spot Bond					0.00000	101.58768			0.00	0
Total RDFB16 SPOT									0.00	0
Total For RDFB16									0.00	0
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.57760			0.00	0
Total RDFB17 SPOT									0.00	0
Total For RDFB17									0.00	0
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.73471			0.00	0
Total RDFB18 SPOT									0.00	0
Total For RDFB18									0.00	0
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.51945			0.00	0
Total RDFB19 SPOT									0.00	0
Total For RDFB19									0.00	0
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.53429			0.00	0
Total RDFB20 SPOT									0.00	0
Total For RDFB20									0.00	0
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.54972			0.00	0
Total RDFB21 SPOT									0.00	0
Total For RDFB21									0.00	0
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.37833			0.00	0
Total RDFB22 SPOT									0.00	0
Total For RDFB22									0.00	0
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.24632			0.00	0
Total RDFB23 SPOT									0.00	0
Total For RDFB23									0.00	0
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.29106			0.00	0
Total RDFB24 SPOT									0.00	0
Total For RDFB24									0.00	0
RDFC4: On 16/10/2019 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 RDFC45 SPOT									0.00	0
Total For RDFC45									0.00	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	101.33323			0.00	0
Total RDFC46 SPOT									0.00	0
Total For RDFC46									0.00	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.91106			0.00	0
Total RDFC48 SPOT									0.00	0
Total For RDFC48									0.00	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.70681			0.00	0
Total RDFC49 SPOT									0.00	0
Total For RDFC49									0.00	0
REB16I On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total REB16U SPOT									0.00	0
Total For REB16U									0.00	0
REBC1 On 21/11/2019 Spot Bond					0.00000	101.27390			0.00	0
Total REBC15 SPOT									0.00	0
Total For REBC15									0.00	0
RED12 On 12/04/2021 Spot Bond					0.00000	100.06188			0.00	0
Total RED121 SPOT									0.00	0
Total For RED121									0.00	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.29070			0.00	0
Total RED204 SPOT									0.00	0
Total For RED204									0.00	0
RED20 On 05/07/2020 Spot Bond					0.00000	100.32689			0.00	0
Total RED205 SPOT									0.00	0
Total For RED205									0.00	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.93684			0.00	0
Total RED301 SPOT									0.00	0
Total For RED301									0.00	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.72661			0.00	0
Total RED401 SPOT									0.00	0
Total For RED401									0.00	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.33266			0.00	0
Total RED501 SPOT									0.00	0
Total For RED501									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
RED60 On 09/03/2022 Spot Bond					0.00000	100.16232			0.00	0
Total RED601 SPOT									0.00	0
Total For RED601									0.00	0
RED60: On 09/03/2022 Spot Bond					0.00000	100.20356			0.00	0
Total RED602 SPOT									0.00	0
Total For RED602									0.00	0
RED70: On 17/04/2022 Spot Bond					0.00000	99.96077			0.00	0
Total RED702 SPOT									0.00	0
Total For RED702									0.00	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.30277			0.00	0
Total RED801 SPOT									0.00	0
Total For RED801									0.00	0
RED90 On 28/07/2022 Spot Bond					0.00000	102.75808			0.00	0
Total RED901 SPOT									0.00	0
Total For RED901									0.00	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RES03U SPOT									0.00	0
Total For RES03U									0.00	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RES04U SPOT									0.00	0
Total For RES04U									0.00	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.87988			0.00	0
Total RES35 SPOT									0.00	0
Total For RES35									0.00	0
RES36 On 21/10/2019 Spot Bond					0.00000	99.88865			0.00	0
Total RES36 SPOT									0.00	0
Total For RES36									0.00	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.74574			0.00	0
Total RES38 SPOT									0.00	0
Total For RES38									0.00	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.04381			0.00	0
Total RES40 SPOT									0.00	0
Total For RES40									0.00	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.10244			0.00	0
Total RES41 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 RES41									0.00	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RES42U SPOT									0.00	0
Total For RES42U									0.00	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RES44U SPOT									0.00	0
Total For RES44U									0.00	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RES45U SPOT									0.00	0
Total For RES45U									0.00	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RES46U SPOT									0.00	0
Total For RES46U									0.00	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total RES47U SPOT									0.00	0
Total For RES47U									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
Total For RMBI06									0.00	0
RW21 On 21/04/2021 Spot Bond			7.84500	102.86633	7.84500	102.84470			0.00	0
Total RW21 SPOT									0.00	0
Total For RW21									0.00	0
RW23 On 10/12/2023 Spot Bond			8.94500	105.25271	8.94500	105.22755			0.00	0 1,179
Total RW23 SPOT									0.00	0 1,179
Total For RW23									0.00	0 1,179
RW28 On 10/12/2028 Spot Bond			10.75000	100.68787	10.75000	100.65907			0.00	0
Total RW28 SPOT									0.00	0
Total For RW28									0.00	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.77500	10.00000	110.74600			0.00	0
Total SBK12/R157 SPOT									0.00	0
Total For SBK12/R157									0.00	0
SBK18 On 24/10/2020 Spot Bond					0.00000	100.64026			0.00	0
Total SBK18 SPOT									0.00	0
Total For SBK18									0.00	0
SBK19 On 24/10/2019 Spot Bond					0.00000	99.81233			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SBK19 SPOT									0.00	0
Total For SBK19									0.00	0
SBK20 On 02/12/2019 Spot Bond					0.00000	101.47998			0.00	0
Total SBK20 SPOT									0.00	0
Total For SBK20									0.00	0
SBK21 On 28/01/2020 Spot Bond					0.00000	102.60705			0.00	0
Total SBK21 SPOT									0.00	0
Total For SBK21									0.00	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.81514			0.00	0
Total SBK22 SPOT									0.00	0
Total For SBK22									0.00	0
SBK23 On 28/05/2022 Spot Bond			9.49500	109.12014	9.49500	109.09263		1,241,946,000,000.00	130,800,000	2,095
Total SBK23 SPOT								1,241,946,000,000.00	130,800,000	2,095
Total For SBK23								1,241,946,000,000.00	130,800,000	2,095
SBK24 On 19/10/2020 Spot Bond					0.00000	102.07948			0.00	0
Total SBK24 SPOT									0.00	0
Total For SBK24									0.00	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total SBK24/JIBAR SPOT									0.00	0
Total For SBK24/JIBAR									0.00	0
SBK25 On 25/04/2021 Spot Bond					0.00000	103.66886			0.00	63,600,000
Total SBK25 SPOT									0.00	63,600,000
Total For SBK25									0.00	63,600,000
SBK26 On 25/04/2021 Spot Bond			8.84000	104.49630	8.84000	104.47161			0.00	0
Total SBK26 SPOT									0.00	0
Total For SBK26									0.00	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.75474			0.00	0
Total SBN01 SPOT									0.00	0
Total For SBN01									0.00	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.62951			0.00	0
Total SBS18 SPOT									0.00	0
Total For SBS18									0.00	0
SBS19 On 23/06/2021 Spot Bond			7.62500	107.16963	7.62500	107.14773			0.00	0
Total SBS19 SPOT									0.00	0
Total For SBS19									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SBS20 On 15/05/2026 Spot Bond			8.60000	111.39009	8.60000	111.36460			0.00	0
Total SBS20 SPOT									0.00	0
Total For SBS20									0.00	0
SBS21 On 15/05/2026 Spot Bond					0.00000	105.16457			0.00	0
Total SBS21 SPOT									0.00	0
Total For SBS21									0.00	0
SBS27 On 20/02/2024 Spot Bond			8.20000	108.50821	8.20000	108.48452			0.00	0 894
Total SBS27 SPOT									0.00	0 894
Total For SBS27									0.00	0 894
SBS3 On 25/05/2026 Spot Bond			8.94000	99.58345	8.94000	99.55979			0.00	0
Total SBS3 SPOT									0.00	0
Total For SBS3									0.00	0
SBS31 On 12/06/2027 Spot Bond			9.06000	107.31277	9.06000	107.28680			0.00	0 238
Total SBS31 SPOT									0.00	0 238
Total For SBS31									0.00	0 238
SBS34 On 19/09/2024 Spot Bond			9.03000	104.94072	9.03000	104.91526			0.00	0 3,625
Total SBS34 SPOT									0.00	0 3,625
Total For SBS34									0.00	0 3,625
SBS36 On 29/01/2020 Spot Bond					0.00000	101.96248			0.00	0
Total SBS36 SPOT									0.00	0
Total For SBS36									0.00	0
SBS37 On 29/01/2020 Spot Bond			7.63500	101.77347	7.63500	101.75264			0.00	0
Total SBS37 SPOT									0.00	0
Total For SBS37									0.00	0
SBS38 On 29/01/2025 Spot Bond			8.60000	103.99836	8.60000	103.97457			0.00	0 116
Total SBS38 SPOT									0.00	0 116
Total For SBS38									0.00	0 116
SBS39 On 29/01/2030 Spot Bond			9.36500	104.33007	9.36500	104.30413		561,900,000,000.00	60,000,000	30
Total SBS39 SPOT								561,900,000,000.00	60,000,000	30
Total For SBS39								561,900,000,000.00	60,000,000	30
SBS4 On 16/11/2021 Spot Bond			7.89500	104.91675	7.89500	104.89468			0.00	0 580
Total SBS4 SPOT									0.00	0 580
Total For SBS4									0.00	0 580
SBS40 On 12/11/2020 Spot Bond					0.00000	102.08978			0.00	0
Total SBS40 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 SBS40									0.00	0
SBS41 On 12/11/2022 Spot Bond			8.00000	109.57078	8.00000	109.54743			0.00	0
Total SBS41 SPOT									0.00	0
Total For SBS41									0.00	0
SBS42 On 12/11/2025 Spot Bond			8.62000	113.94922	8.62000	113.92309			0.00	0
Total SBS42 SPOT									0.00	0
Total For SBS42									0.00	0
SBS43 On 12/11/2027 Spot Bond			9.08500	114.40516	9.08500	114.37754			0.00	0
Total SBS43 SPOT									0.00	0
Total For SBS43									0.00	0
SBS45 On 15/02/2021 Spot Bond					0.00000	102.20793			0.00	0
Total SBS45 SPOT									0.00	0
Total For SBS45									0.00	0
SBS46 On 15/02/2023 Spot Bond			8.01000	109.38208	8.01000	109.35874			0.00	0
Total SBS46 SPOT									0.00	0
Total For SBS46									0.00	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.36332			0.00	0
Total SBS47 SPOT									0.00	0
Total For SBS47									0.00	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.95716			0.00	0
Total SBS48 SPOT									0.00	0
Total For SBS48									0.00	0
SBS49 On 31/01/2022 Spot Bond					0.00000	102.86594			0.00	100,000,000 50
Total SBS49 SPOT									0.00	100,000,000 50
Total For SBS49									0.00	100,000,000 50
SBS50 On 31/01/2022 Spot Bond			8.47500	103.98026	8.47500	103.95681			0.00	0
Total SBS50 SPOT									0.00	0
Total For SBS50									0.00	0
SBS51 On 31/01/2024 Spot Bond			9.12500	9.12500	9.12500	104.28468			0.00	0
Total SBS51 SPOT									0.00	0
Total For SBS51									0.00	0
SBS52 On 29/01/2030 Spot Bond					0.00000	105.64825			0.00	0 355
Total SBS52 SPOT									0.00	0 359
Total For SBS52									0.00	0 359
SBS53 On 03/05/2027 Spot Bond					0.00000	104.83522			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SBS53 SPOT									0.00	0
Total For SBS53									0.00	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.06987			0.00	0
Total SBS54 SPOT									0.00	0
Total For SBS54									0.00	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.08568			0.00	0
Total SBS55 SPOT									0.00	0
Total For SBS55									0.00	0
SBS56 On 12/06/2022 Spot Bond			7.89000	105.58060	7.89000	105.55828			0.00	0
Total SBS56 SPOT									0.00	0
Total For SBS56									0.00	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.42693			0.00	0
Total SBS57 SPOT									0.00	0
Total For SBS57									0.00	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.06278			0.00	0
Total SBS58 SPOT									0.00	0
Total For SBS58									0.00	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.15301			0.00	0
Total SBS59 SPOT									0.00	0
Total For SBS59									0.00	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.84060			0.00	0
Total SBS60 SPOT									0.00	0
Total For SBS60									0.00	0
SBS62 On 31/01/2024 Spot Bond					0.00000	102.27816			0.00	0
Total SBS62 SPOT									0.00	0
Total For SBS62									0.00	0
SBS63 On 31/01/2026 Spot Bond					0.00000	102.00070			0.00	0
Total SBS63 SPOT									0.00	0
Total For SBS63									0.00	0
SBS64 On 31/01/2029 Spot Bond					0.00000	102.69501			0.00	0
Total SBS64 SPOT									0.00	0
Total For SBS64									0.00	0
SBS65 On 15/05/2024 Spot Bond					0.00000	101.40158			0.00	0
Total SBS65 SPOT									0.00	0
Total For SBS65									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SBS66 On 26/06/2022 Spot Bond					0.00000	100.44314			0.00	0
Total SBS66 SPOT									0.00	0
Total For SBS66									0.00	0
SBS67 On 26/06/2029 Spot Bond					0.00000	100.46675			0.00	0
Total SBS67 SPOT									0.00	0
Total For SBS67									0.00	0
SBSI11 On 07/12/2023 Spot Bond			3.75000	297.10410	3.75000	297.03989		445,500,000,000.00	118,800,000	59
Total SBSI11 SPOT								445,500,000,000.00	118,800,000	59
Total For SBSI11								445,500,000,000.00	118,800,000	59
SBSI14 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	206.06814		0.00	0	
Total SBSI14 SPOT								0.00	0	
Total For SBSI14								0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	106.11211			382,000,000	191
Total SBT101 SPOT									382,000,000	191
Total For SBT101									382,000,000	191
SBT102 On 30/09/2022 Spot Bond					0.00000	107.23792			0	1,000
Total SBT102 SPOT									0.00	0
Total For SBT102									0.00	0
SBT103 On 31/03/2024 Spot Bond					0.00000	102.60928			0	1,000
Total SBT103 SPOT									0.00	0
Total For SBT103									0.00	0
SBT201 On 13/02/2023 Spot Bond					0.00000	106.50646			0	
Total SBT201 SPOT									0.00	0
Total For SBT201									0.00	0
SBT202 On 03/12/2023 Spot Bond					0.00000	102.12719			0	
Total SBT202 SPOT									0.00	0
Total For SBT202									0.00	0
SBT203 On 03/12/2023 Spot Bond			9.34500	107.36938	9.34500	107.34259			0	
Total SBT203 SPOT									0.00	0
Total For SBT203									0.00	0
SBT204 On 16/04/2024 Spot Bond					0.00000	99.99980			0	
Total SBT204 SPOT									0.00	0
Total For SBT204									0.00	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.19997			0	
Total SGI004 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 SGI004									0.00	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.20011			0.00	0
Total SGI005 SPOT									0.00	0
Total For SGI005									0.00	0
SGI006 On 11/07/2022 Spot Bond					0.00000	97.64684			0.00	0
Total SGI006 SPOT									0.00	0
Total For SGI006									0.00	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0
Total SHI02 SPOT									0.00	0
Total For SHI02									0.00	0
SHS11L On 25/11/2020 Spot Bond			10.00000	110.77500	10.00000	110.74600			0.00	0
Total SHS11U/JIBAR SPOT									0.00	0
Total For SHS11U/JIBAR									0.00	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.89853			0.00	0
Total SLI4 SPOT									0.00	0
Total For SLI4									0.00	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.50775			0.00	0
Total SLRA2 SPOT									0.00	0
Total For SLRA2									0.00	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.42679			0.00	0
Total SLRA3 SPOT									0.00	0
Total For SLRA3									0.00	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.46900			0.00	0
Total SLRA4 SPOT									0.00	0
Total For SLRA4									0.00	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.42690			0.00	120,000,000
Total SLRA5 SPOT									0.00	120,000,000
Total For SLRA5									0.00	120,000,000
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.54988			0.00	0
Total SLRB2 SPOT									0.00	0
Total For SLRB2									0.00	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.55317			0.00	0
Total SLRB3 SPOT									0.00	0
Total For SLRB3									0.00	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.56169			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SLRB4 SPOT									0.00	0
Total For SLRB4									0.00	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.47748			0.00	0
Total SLRB5 SPOT									0.00	0
Total For SLRB5									0.00	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.70483			0.00	0
Total SLRC2 SPOT									0.00	0
Total For SLRC2									0.00	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.62559			0.00	0
Total SLRC3 SPOT									0.00	0
Total For SLRC3									0.00	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.66277			0.00	0
Total SLRC4 SPOT									0.00	0
Total For SLRC4									0.00	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.18118			0.00	0
Total SLRC5 SPOT									0.00	0
Total For SLRC5									0.00	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.27086			0.00	0
Total SNT02 SPOT									0.00	0
Total For SNT02									0.00	0
SNT03 On 12/04/2023 Spot Bond			8.99500	108.30697	8.99500	108.28095		5,397,000,000,000.00	600,000,000	2,150
Total SNT03 SPOT								5,397,000,000,000.00	600,000,000	2,150
Total For SNT03								5,397,000,000,000.00	600,000,000	2,150
SNT04 On 27/06/2022 Spot Bond					0.00000	101.60981		0.00	6,912,800	30
Total SNT04 SPOT								0.00	6,912,800	30
Total For SNT04								0.00	6,912,800	30
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.46144		0.00	5,000,000,000	5,000
Total SOLB01 SPOT								0.00	5,000,000,000	5,000
Total For SOLB01								0.00	5,000,000,000	5,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.74476		0.00	0	0
Total SPDA10 SPOT								0.00	0	0
Total For SPDA10								0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.57649		0.00	0	0
Total SPDA11 SPOT								0.00	0	0
Total For SPDA11								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	
SPDA1: On 21/08/2022 Spot Bond					0.00000	102.12687			0.00	100,000,000	50
Total SPDA12 SPOT									0.00	100,000,000	50
Total For SPDA12									0.00	100,000,000	50
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.28065			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.32671			0.00	0	
Total SPDA8 SPOT									0.00	0	
Total For SPDA8									0.00	0	
SPG00: On 31/10/2019 Spot Bond					0.00000	101.95184			0.00	0	
Total SPG003 SPOT									0.00	0	
Total For SPG003									0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.46514			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.71490			0.00	0	
Total SPG005 SPOT									0.00	0	
Total For SPG005									0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.74098			0.00	0	
Total SPG006 SPOT									0.00	0	
Total For SPG006									0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.66050			0.00	0	27
Total SPG007 SPOT									0.00	0	27
Total For SPG007									0.00	0	27
SPG00: On 15/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		540,000,000,000,000.00	45,400,000,000	25,000	
Total SPG008 SPOT								10,000,000,000,000.00	45,400,000,000	25,000	
Total For SPG008								10,000,000,000,000.00	45,400,000,000	25,000	
SPG00: On 15/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		220,000,000,000,000.00	62,200,000,000	35,000	
Total SPG009 SPOT								20,000,000,000,000.00	62,200,000,000	35,000	
Total For SPG009								20,000,000,000,000.00	62,200,000,000	35,000	
SPGC0 On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	15,000	
Total SPGC01 SPOT								10,000,000,000,000.00	30,000,000,000	15,000	
Total For SPGC01								10,000,000,000,000.00	30,000,000,000	15,000	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total SS039U 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 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			7.73500	100.16667	7.73500	100.14623			0.00	0
Total SSA06 SPOT									0.00	0
Total For SSA06									0.00	0
SSN00 On 31/03/2021 Spot Bond			7.96000	98.67755	7.96000	98.65651			0.00	0
Total SSN004 SPOT									0.00	0
Total For SSN004									0.00	0
SSN00 On 31/03/2021 Spot Bond			7.96000	98.67755	7.96000	98.65651			0.00	0
Total SSN005 SPOT									0.00	0
Total For SSN005									0.00	0
SSN01 On 31/01/2025 Spot Bond			4.63500	4.63500	4.63500	127.89398			0.00	0
Total SSN011 SPOT									0.00	0
Total For SSN011									0.00	0
SSN01 On 21/12/2026 Spot Bond			9.73000	107.26880	9.73000	107.24095		624,666,000,000.00	64,200,000	32
Total SSN017 SPOT								624,666,000,000.00	64,200,000	32
Total For SSN017								624,666,000,000.00	64,200,000	32
SSN02 On 28/02/2031 Spot Bond			11.00000	75.28941	11.00000	75.26714		495,000,000,000.00	45,000,000	22

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total SSN021 SPOT									495,000,000,000.00	45,000,000	22
Total For SSN021									495,000,000,000.00	45,000,000	22
SSN021 On 07/12/2023 Spot Bond					0.00000	101.02952			0.00	0	
Total SSN029 SPOT									0.00	0	
Total For SSN029									0.00	0	
SSN029 On 17/03/2020 Spot Bond					0.00000	100.69514			0.00	0	
Total SSN033 SPOT									0.00	0	
Total For SSN033									0.00	0	
SSN033 On 02/06/2020 Spot Bond					0.00000	101.06082			0.00	0	
Total SSN034 SPOT									0.00	0	
Total For SSN034									0.00	0	
SSN034 On 17/11/2020 Spot Bond					0.00000	101.41539			0.00	0	
Total SSN035 SPOT									0.00	0	
Total For SSN035									0.00	0	
SSN035 On 01/06/2021 Spot Bond					0.00000	101.13622			0.00	0	
Total SSN037 SPOT									0.00	0	
Total For SSN037									0.00	0	
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.10050			0.00	0	
Total SSN038 SPOT									0.00	0	
Total For SSN038									0.00	0	
SSN038 On 13/10/2023 Spot Bond					0.00000	100.04435			0.00	0	
Total SSN040 SPOT									0.00	0	
Total For SSN040									0.00	0	
SSN040 On 13/10/2023 Spot Bond			8.69500	103.74690	8.69500	103.72279			0.00	0	
Total SSN041 SPOT									0.00	0	
Total For SSN041									0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.62000	103.60931	4.62000	103.58458			0.00	0	
Total SSN043 SPOT									0.00	0	
Total For SSN043									0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	100.00058			0.00	0	
Total SSN044 SPOT									0.00	0	
Total For SSN044									0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.95130			0.00	0	
Total SSN046 SPOT									0.00	0	
Total For SSN046									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SSN04: On 05/04/2027 Spot Bond					0.00000	100.09396			0.00	0
Total SSN047 SPOT									0.00	0
Total For SSN047									0.00	0
SSN05: On 08/12/2023 Spot Bond			3.88000	3.88000	3.88000	295.63853			0.00	0
Total SSN050 SPOT									0.00	0
Total For SSN050									0.00	0
SSN05: On 26/09/2020 Spot Bond					0.00000	100.43661			0.00	0
Total SSN051 SPOT									0.00	0
Total For SSN051									0.00	0
SSN05: On 26/10/2020 Spot Bond					0.00000	99.89679			0.00	0
Total SSN052 SPOT									0.00	0
Total For SSN052									0.00	0
SSN05: On 26/10/2020 Spot Bond			6.44200	101.69146	6.44200	101.67385			0.00	0
Total SSN053 SPOT									0.00	0
Total For SSN053									0.00	0
SSN05: On 26/10/2022 Spot Bond					0.00000	99.73041			0.00	0
Total SSN054 SPOT									0.00	0
Total For SSN054									0.00	0
SSN05: On 03/11/2022 Spot Bond					0.00000	101.70767			0.00	0
Total SSN055 SPOT									0.00	0
Total For SSN055									0.00	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0
Total SSN057 SPOT									0.00	0
Total For SSN057									0.00	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0
Total SSN058 SPOT									0.00	0
Total For SSN058									0.00	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.19420			0.00	0
Total SSN060 SPOT									0.00	0
Total For SSN060									0.00	0
SSN06: On 31/03/2028 Spot Bond			4.64500	4.64500	4.64500	171.25714			0.00	0
Total SSN061 SPOT									0.00	0
Total For SSN061									0.00	0
SSN06: On 31/01/2025 Spot Bond			4.02000	4.02000	4.02000	131.80660			0.00	0
Total SSN062 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 SSN062									0.00	0
SSN06: On 31/01/2038 Spot Bond			4.96000	4.96000	4.96000	98.81691			0.00	0
Total SSN063 SPOT									0.00	0
Total For SSN063									0.00	0
SSN06: On 31/03/2029 Spot Bond			4.28000	4.28000	4.28000	94.58432			0.00	0
Total SSN064 SPOT									0.00	0
Total For SSN064									0.00	0
SSN06: On 31/03/2028 Spot Bond			4.60500	4.60500	4.60500	171.76379			0.00	0
Total SSN065 SPOT									0.00	0
Total For SSN065									0.00	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0
Total SSN066 SPOT									0.00	0
Total For SSN066									0.00	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.18597			0.00	0
Total SSN068 SPOT									0.00	0
Total For SSN068									0.00	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.17136			0.00	0
Total SSN069 SPOT									0.00	0
Total For SSN069									0.00	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.13542			0.00	0
Total SSN070 SPOT									0.00	0
Total For SSN070									0.00	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.73032			0.00	0
Total SSN073 SPOT									0.00	0
Total For SSN073									0.00	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.71897			0.00	0
Total SSN074 SPOT									0.00	0
Total For SSN074									0.00	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0
Total SSN075 SPOT									0.00	0
Total For SSN075									0.00	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0
Total SSN076 SPOT									0.00	0
Total For SSN076									0.00	0
SSN07: On 19/06/2023 Spot Bond					0.00000	100.65698			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SSN077 SPOT									0.00	0
Total For SSN077									0.00	0
SSN077 On 13/07/2023 Spot Bond					0.00000	100.04511			0.00	0
Total SSN078 SPOT									0.00	0
Total For SSN078									0.00	0
SSN078 On 31/07/2021 Spot Bond					0.00000	102.62400			0.00	0
Total SSN079 SPOT									0.00	0
Total For SSN079									0.00	0
SSN079 On 16/08/2020 Spot Bond					0.00000	105.61183			0.00	0
Total SSN080 SPOT									0.00	0
Total For SSN080									0.00	0
SSN080 On 27/08/2024 Spot Bond					0.00000	101.22871			0.00	0
Total SSN081 SPOT									0.00	0
Total For SSN081									0.00	0
SSN081 On 12/09/2025 Spot Bond					0.00000	100.86115			0.00	0
Total SSN082 SPOT									0.00	0
Total For SSN082									0.00	0
SSN082 On 05/11/2023 Spot Bond					0.00000	101.73696			0.00	0
Total SSN083 SPOT									0.00	0
Total For SSN083									0.00	0
SSN083 On 07/12/2033 Spot Bond			4.41500	4.41500	4.41500	211.09255			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
Total SSN086 SPOT									0.00	0
Total For SSN086									0.00	0
SSN086 On 10/04/2020 Spot Bond					0.00000	104.19839			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SSN08: 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
SSN09: 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
SSN09: On 11/10/2020 Spot Bond					0.00000	100.00000			0.00	0
Total SSN091 SPOT									0.00	0
Total For SSN091									0.00	0
SZ25 On 30/09/2025 Spot Bond			9.25000	99.28441	9.25000	99.25988			0.00	0
Total SZ25 SPOT									0.00	0
Total For SZ25									0.00	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.36287			0.00	0
Total T13A11 SPOT									0.00	0
Total For T13A11									0.00	0
T13A12 On 21/08/2020 Spot Bond			7.84000	103.67287	7.84000	103.65121			0.00	0
Total T13A12 SPOT									0.00	0
Total For T13A12									0.00	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.34179			0.00	0
Total T13A15 SPOT									0.00	0
Total For T13A15									0.00	0
T13A16 On 21/08/2020 Spot Bond			7.94000	103.47646	7.94000	103.45458			0.00	0
Total T13A16 SPOT									0.00	0
Total For T13A16									0.00	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.25135			0.00	0
Total T13A19 SPOT									0.00	0
Total For T13A19									0.00	0
T13A20 On 21/08/2020 Spot Bond			7.89000	102.97288	7.89000	102.95123			0.00	0
Total T13A20 SPOT									0.00	0
Total For T13A20									0.00	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.39911			0.00	0
Total T13A21 SPOT									0.00	0
Total For T13A21									0.00	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.29901			0.00	0
Total T14A10 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 T14A10									0.00	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.32926			0.00	0
Total T14A11 SPOT									0.00	0
Total For T14A11									0.00	0
T14A12 On 21/11/2021 Spot Bond			8.55000	104.81897	8.55000	104.79512			0.00	0
Total T14A12 SPOT									0.00	0
Total For T14A12									0.00	0
T15OM On 21/11/2019 Spot Bond					0.00000	101.20009			0.00	0
Total T15OM3 SPOT									0.00	0
Total For T15OM3									0.00	0
T16OM On 21/08/2020 Spot Bond					0.00000	101.19779			0.00	0
Total T16OM1 SPOT									0.00	0
Total For T16OM1									0.00	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.65979			0.00	0
Total TFS136 SPOT									0.00	0
Total For TFS136									0.00	0
TFS141 On 28/10/2019 Spot Bond					0.00000	101.80990			0.00	0
Total TFS141 SPOT									0.00	0
Total For TFS141									0.00	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.84664			0.00	0
Total TFS142 SPOT									0.00	0
Total For TFS142									0.00	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.77120			0.00	0
Total TFS144 SPOT									0.00	0
Total For TFS144									0.00	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.60153			0.00	0
Total TFS145 SPOT									0.00	0
Total For TFS145									0.00	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.27741			0.00	0
Total TFS147 SPOT									0.00	0
Total For TFS147									0.00	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.70454			0.00	0
Total TFS148 SPOT									0.00	0
Total For TFS148									0.00	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.70432			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TFS149 SPOT									0.00	0
Total For TFS149									0.00	0
TFS151On 30/11/2020 Spot Bond					0.00000	101.03238			0.00	0
Total TFS151 SPOT									0.00	0
Total For TFS151									0.00	0
TFS153On 06/07/2021 Spot Bond					0.00000	100.38697			0.00	0
Total TFS153 SPOT									0.00	0
Total For TFS153									0.00	0
TFS154On 06/07/2023 Spot Bond					0.00000	100.48775			0.00	0
Total TFS154 SPOT									0.00	0
Total For TFS154									0.00	0
TFS155On 03/09/2021 Spot Bond					0.00000	100.96720			0.00	0
Total TFS155 SPOT									0.00	0
Total For TFS155									0.00	0
TFS156On 03/09/2023 Spot Bond					0.00000	100.95212			0.00	0
Total TFS156 SPOT									0.00	0
Total For TFS156									0.00	0
TFS157On 16/11/2023 Spot Bond					0.00000	101.34655			0.00	0
Total TFS157 SPOT									0.00	0
Total For TFS157									0.00	0
TFS158On 20/03/2022 Spot Bond					0.00000	100.58851			0.00	0
Total TFS158 SPOT									0.00	0
Total For TFS158									0.00	0
TFS159On 20/03/2024 Spot Bond					0.00000	100.57704			0.00	0
Total TFS159 SPOT									0.00	0
Total For TFS159									0.00	0
TFS160On 25/04/2020 Spot Bond					0.00000	99.82160			0.00	0
Total TFS160 SPOT									0.00	0
Total For TFS160									0.00	0
TFS161On 27/05/2022 Spot Bond					0.00000	101.08373			0.00	0
Total TFS161 SPOT									0.00	0
Total For TFS161									0.00	0
TFS162On 27/05/2024 Spot Bond					0.00000	101.10403			0.00	0
Total TFS162 SPOT									0.00	0
Total For TFS162									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TH10A: 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
TH13A: On 21/08/2020 Spot Bond					0.00000	101.45131			0.00	0
Total TH13A3 SPOT									0.00	0
Total For TH13A3									0.00	0
TH13A: On 21/08/2020 Spot Bond			8.04000	102.45001	8.04000	102.42807			0.00	0
Total TH13A4 SPOT									0.00	0
Total For TH13A4									0.00	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.83383			0.00	0
Total TH13A7 SPOT									0.00	0
Total For TH13A7									0.00	0
TH13A: On 21/08/2020 Spot Bond			7.93000	102.83527	7.93000	102.81354			0.00	0
Total TH13A8 SPOT									0.00	0
Total For TH13A8									0.00	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.39784			0.00	0
Total TH13B1 SPOT									0.00	0
Total For TH13B1									0.00	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.39936			0.00	0
Total TH13B2 SPOT									0.00	0
Total For TH13B2									0.00	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.44344			0.00	0
Total TH13B3 SPOT									0.00	0
Total For TH13B3									0.00	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.39455			0.00	0
Total TH13B4 SPOT									0.00	0
Total For TH13B4									0.00	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.39328			0.00	0
Total TH13B5 SPOT									0.00	0
Total For TH13B5									0.00	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.50422			0.00	0
Total TH13C1 SPOT									0.00	0
Total For TH13C1									0.00	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.51638			0.00	0
Total TH13C2 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 TH13C2									0.00	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.51942			0.00	0
Total TH13C3 SPOT									0.00	0
Total For TH13C3									0.00	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.53006			0.00	0
Total TH13C4 SPOT									0.00	0
Total For TH13C4									0.00	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.58776			0.00	0
Total TH13C5 SPOT									0.00	0
Total For TH13C5									0.00	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.00476			0.00	0
Total TH13D1 SPOT									0.00	0
Total For TH13D1									0.00	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.00476			0.00	0
Total TH13D2 SPOT									0.00	0
Total For TH13D2									0.00	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.05018			0.00	0
Total TH13D3 SPOT									0.00	0
Total For TH13D3									0.00	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.00248			0.00	0
Total TH13D4 SPOT									0.00	0
Total For TH13D4									0.00	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.03504			0.00	0
Total TH13D5 SPOT									0.00	0
Total For TH13D5									0.00	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.38996			0.00	0
Total TH14A2 SPOT									0.00	0
Total For TH14A2									0.00	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.35053			0.00	0
Total TH14A3 SPOT									0.00	0
Total For TH14A3									0.00	0
TH14A: On 21/11/2021 Spot Bond			7.69000	108.65283	7.69000	108.63055			0.00	0
Total TH14A4 SPOT									0.00	0
Total For TH14A4									0.00	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.33820			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TH14A6 SPOT									0.00	0
Total For TH14A6									0.00	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	102.31863			0.00	140,000,000
Total TH14A7 SPOT									0.00	140,000,000
Total For TH14A7									0.00	140,000,000
TH14A8 On 21/11/2021 Spot Bond			7.85000	106.61858	7.85000	106.59627			0.00	0
Total TH14A8 SPOT									0.00	0
Total For TH14A8									0.00	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.44321			0.00	0
Total TH14B1 SPOT									0.00	0
Total For TH14B1									0.00	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.77904			0.00	0
Total TH14B2 SPOT									0.00	0
Total For TH14B2									0.00	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.37941			0.00	0
Total TH14B3 SPOT									0.00	0
Total For TH14B3									0.00	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	102.46734			0.00	0
Total TH14C1 SPOT									0.00	0
Total For TH14C1									0.00	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	102.63044			0.00	0
Total TH14C2 SPOT									0.00	0
Total For TH14C2									0.00	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.47054			0.00	0
Total TH14C3 SPOT									0.00	0
Total For TH14C3									0.00	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	101.97380			0.00	0
Total TH14D1 SPOT									0.00	0
Total For TH14D1									0.00	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	104.33487			0.00	0
Total TH14D2 SPOT									0.00	0
Total For TH14D2									0.00	0
TH14D3 On 21/11/2021 Spot Bond					0.00000	103.75302			0.00	0
Total TH14D3 SPOT									0.00	0
Total For TH14D3									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TH15A On 21/11/2020 Spot Bond					0.00000	101.28359			0.00	0
Total TH15A1 SPOT									0.00	0
Total For TH15A1									0.00	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.31412			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	103.93074			0.00	0
Total TH15A3 SPOT									0.00	0
Total For TH15A3									0.00	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.52677			0.00	100,000,000
Total TH15A4 SPOT									0.00	100,000,000
Total For TH15A4									0.00	100,000,000
TH15A On 21/11/2022 Spot Bond					0.00000	101.14225			0.00	0
Total TH15A5 SPOT									0.00	0
Total For TH15A5									0.00	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.26231			0.00	0
Total TH15A7 SPOT									0.00	0
Total For TH15A7									0.00	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.27763			0.00	0
Total TH15A8 SPOT									0.00	0
Total For TH15A8									0.00	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.34757			0.00	0
Total TH15B1 SPOT									0.00	0
Total For TH15B1									0.00	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.33541			0.00	0
Total TH15B2 SPOT									0.00	0
Total For TH15B2									0.00	0
TH15B On 21/11/2022 Spot Bond					0.00000	102.00199			0.00	0
Total TH15B3 SPOT									0.00	0
Total For TH15B3									0.00	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.41901			0.00	0
Total TH15C1 SPOT									0.00	0
Total For TH15C1									0.00	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.93725			0.00	0
Total TH15C2 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 TH15C2									0.00	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.38253			0.00	0
Total TH15C3 SPOT									0.00	0
Total For TH15C3									0.00	0
TH15D: On 21/11/2022 Spot Bond					0.00000	103.80653			0.00	0
Total TH15D1 SPOT									0.00	0
Total For TH15D1									0.00	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.43341			0.00	0
Total TH15D2 SPOT									0.00	0
Total For TH15D2									0.00	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.70591			0.00	0
Total TH15D3 SPOT									0.00	0
Total For TH15D3									0.00	0
TH16A: On 21/08/2022 Spot Bond					0.00000	101.25480			0.00	0
Total TH16A1 SPOT									0.00	0
Total For TH16A1									0.00	0
TH16A: On 21/08/2024 Spot Bond					0.00000	101.28370			0.00	0
Total TH16A2 SPOT									0.00	0
Total For TH16A2									0.00	0
TH16A: On 21/08/2024 Spot Bond			8.49000	106.82133	8.49000	101.27333			0.00	0
Total TH16A3 SPOT									0.00	0
Total For TH16A3									0.00	0
TH16B: On 21/08/2024 Spot Bond					0.00000	101.32019			0.00	0
Total TH16B1 SPOT									0.00	0
Total For TH16B1									0.00	0
TH16C: On 21/08/2024 Spot Bond					0.00000	101.36732			0.00	0
Total TH16C1 SPOT									0.00	0
Total For TH16C1									0.00	0
TH16D: On 21/08/2024 Spot Bond					0.00000	101.69373			0.00	0
Total TH16D1 SPOT									0.00	0
Total For TH16D1									0.00	0
TL20 On 22/02/2020 Spot Bond			7.68000	7.68000	7.68000	103.22442			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	78.47870	100.00000	78.31984			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TL20/R On 25/11/2020 Spot Bond			10.00000	110.77500	10.00000	110.74600			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	100.96004			0.00	0
Total TL22 SPOT									0.00	0
Total For TL22									0.00	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.96625			0.00	0
Total TL23 SPOT									0.00	0
Total For TL23									0.00	0
TL24 On 05/09/2022 Spot Bond			8.48500	102.42064	8.48500	102.39725			0.00	0
Total TL24 SPOT									0.00	0
Total For TL24									0.00	0
TL25 On 04/09/2024 Spot Bond			8.99500	103.34377	8.99500	103.31880			0.00	0
Total TL25 SPOT									0.00	0
Total For TL25									0.00	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.27220			0.00	0
Total TL26 SPOT									0.00	0
Total For TL26									0.00	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.68007			0.00	0
Total TL27 SPOT									0.00	0
Total For TL27									0.00	0
TL28 On 24/04/2025 Spot Bond			9.31000	99.69945	9.31000	99.67466		93,100,000,000,000.00	10,000,000,000	10,000
Total TL28 SPOT								13,100,000,000,000.00	10,000,000,000	10,000
Total For TL28								13,100,000,000,000.00	10,000,000,000	10,000
TL29 On 24/04/2025 Spot Bond					0.00000	99.81991			0.00	0
Total TL29 SPOT									0.00	0
Total For TL29									0.00	0
TL30 On 10/06/2024 Spot Bond					0.00000	100.82758			0.00	0
Total TL30 SPOT									0.00	0
Total For TL30									0.00	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.84802			0.00	0
Total TL31 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 TL31									0.00	0
TLC08 On 27/03/2020 Spot Bond					0.00000	100.40895			0.00	0
Total TLC08 SPOT									0.00	0
Total For TLC08									0.00	0
TLC09 On 17/09/2020 Spot Bond					0.00000	100.62111			0.00	0
Total TLC09 SPOT									0.00	0
Total For TLC09									0.00	0
TN20 On 17/09/2020 Spot Bond			7.83500	103.16760	7.83500	103.14583		753,727,000,000.00	96,200,000	14,061
Total TN20 SPOT								753,727,000,000.00	96,200,000	14,061
Total For TN20								753,727,000,000.00	96,200,000	14,061
TN20/R On 17/09/2020 Spot Bond			100.00000	53.75292	100.00000	53.63331		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	38.69282	100.00000	38.60765		0.00	0	
Total TN21U SPOT								0.00	0	
Total For TN21U								0.00	0	
TN23 On 06/11/2023 Spot Bond			8.63500	112.07747	8.63500	112.05172		573,830,290,000.00	66,454,000	15,738
Total TN23 SPOT								573,830,290,000.00	66,454,000	15,738
Total For TN23								573,830,290,000.00	66,454,000	15,738
TN23/R On 06/11/2023 Spot Bond			100.00000	18.83192	100.00000	18.79046		0.00	0	
Total TN23/R2023 SPOT								0.00	0	
Total For TN23/R2023								0.00	0	
TN25 On 19/08/2025 Spot Bond			9.72000	100.53556	9.72000	100.50963		1,917,308,880,000.00	197,254,000	25,935
Total TN25 SPOT								1,917,308,880,000.00	197,254,000	25,935
Total For TN25								1,917,308,880,000.00	197,254,000	25,935
TN25/R On 19/08/2025 Spot Bond			100.00000	11.61338	100.00000	11.58781		0.00	0	
Total TN25/R186 SPOT								0.00	0	
Total For TN25/R186								0.00	0	
TN27 On 14/11/2027 Spot Bond			9.88000	98.39213	9.88000	98.36634		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	12.68159	100.00000	12.65366		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TN27/R186 SPOT									0.00	0
Total For TN27/R186									0.00	0
TN30 On 09/10/2030 Spot Bond			10.63500	99.36145	10.63500	99.33332			0.00	0 11,880
Total TN30 SPOT									0.00	0 11,880
Total For TN30									0.00	0 11,880
TN30/R On 09/10/2030 Spot Bond			8.00000	118.26650	8.00000	118.24115			0.00	0
Total TN30/R2030 SPOT									0.00	0
Total For TN30/R2030									0.00	0
TN40 On 09/10/2040 Spot Bond			11.67000	93.07526	11.67000	93.04642		1,167,000,000,000.00		100,000,000 8,550
Total TN40 SPOT								1,167,000,000,000.00		100,000,000 8,550
Total For TN40								1,167,000,000,000.00		100,000,000 8,550
TN40/R On 09/10/2040 Spot Bond			10.75000	100.22914	10.75000	100.20046			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	110.77500	10.00000	110.74600			0.00	0
Total TPDA01/JIBAR SPOT									0.00	0
Total For TPDA01/JIBAR									0.00	0
TPDA0i On 30/11/2020 Spot Bond			8.00000	105.18067	8.00000	105.15825			0.00	0
Total TPDA08 SPOT									0.00	0
Total For TPDA08									0.00	0
TRA2A: On 14/12/2020 Spot Bond			8.19000	104.88614	8.19000	104.86314			0.00	0
Total TRA2A3 SPOT									0.00	0
Total For TRA2A3									0.00	0
TRA2Ai On 14/12/2020 Spot Bond			7.99000	7.99000	7.99000	105.11237			0.00	0
Total TRA2A6 SPOT									0.00	0
Total For TRA2A6									0.00	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.77573			0.00	0
Total TRA2B1 SPOT									0.00	0
Total For TRA2B1									0.00	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.79597			0.00	0
Total TRA2B2 SPOT									0.00	0
Total For TRA2B2									0.00	0
TRA2C On 14/12/2020 Spot Bond					0.00000	102.52314			0.00	0
Total TRA2C1 SPOT									0.00	0
Total For TRA2C1									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.91321			0.00	0
Total TRA2C2 SPOT									0.00	0
Total For TRA2C2									0.00	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.12276			0.00	0
Total TRA2D1 SPOT									0.00	0
Total For TRA2D1									0.00	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.12276			0.00	0
Total TRA2D2 SPOT									0.00	0
Total For TRA2D2									0.00	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.45841			0.00	0
Total TRA3A2 SPOT									0.00	0
Total For TRA3A2									0.00	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.49623			0.00	0
Total TRA3A3 SPOT									0.00	0
Total For TRA3A3									0.00	0
TRA3A: On 14/11/2022 Spot Bond			8.40500	105.47959	8.40500	105.45599			0.00	0
Total TRA3A4 SPOT									0.00	0
Total For TRA3A4									0.00	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.44985			0.00	100,000,000
Total TRA3A6 SPOT									0.00	100,000,000
Total For TRA3A6									0.00	100,000,000
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.48252			0.00	0
Total TRA3A7 SPOT									0.00	0
Total For TRA3A7									0.00	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.74282			0.00	0
Total TRA3B1 SPOT									0.00	0
Total For TRA3B1									0.00	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.70688			0.00	0
Total TRA3B2 SPOT									0.00	0
Total For TRA3B2									0.00	0
TRA4A On 13/04/2020 Spot Bond					0.00000	100.03953			0.00	0
Total TRA4A1 SPOT									0.00	0
Total For TRA4A1									0.00	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.04271			0.00	100,000,000
Total TRA4A2 SPOT									0.00	100,000,000
Total For TRA4A2									0.00	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For TRA4A2									0.00	100,000,000	50
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.04401			0.00	0	
Total TRA4A3 SPOT									0.00	0	
Total For TRA4A3									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.69500	101.95477	8.69500	102.00036			0.00	0	
Total TRA4A4 SPOT									0.00	0	
Total For TRA4A4									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.04954			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TRQ11U SPOT									0.00	0	
Total For TRQ11U									0.00	0	
TRQ12: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TRQ12U SPOT									0.00	0	
Total For TRQ12U									0.00	0	
TRQ13: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TRQ13U SPOT									0.00	0	
Total For TRQ13U									0.00	0	
TRQ14: On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TRQ14U SPOT									0.00	0	
Total For TRQ14U									0.00	0	
TSE03: On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TSE03U SPOT									0.00	0	
Total For TSE03U									0.00	0	
TSP22: On 19/03/2020 Spot Bond					0.00000	96.35109			0.00	0	
Total TSP228 SPOT									0.00	0	
Total For TSP228									0.00	0	
TSP23: On 09/04/2020 Spot Bond					0.00000	96.28062			0.00	0	
Total TSP230 SPOT									0.00	0	
Total For TSP230									0.00	0	
TSP231: On 07/11/2019 Spot Bond					0.00000	99.54186			0.00	0	
Total TSP231 SPOT									0.00	0	
Total For TSP231									0.00	0	
TSP232: On 07/05/2020 Spot Bond					0.00000	95.68410			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TSP232 SPOT									0.00	0
Total For TSP232									0.00	0
TSP232 On 09/07/2020 Spot Bond					0.00000	94.56760			0.00	0
Total TSP233 SPOT									0.00	0
Total For TSP233									0.00	0
TSP233 On 13/02/2020 Spot Bond					0.00000	97.59107			0.00	0
Total TSP234 SPOT									0.00	0
Total For TSP234									0.00	0
TSP234 On 13/08/2020 Spot Bond					0.00000	95.13326			0.00	0
Total TSP235 SPOT									0.00	0
Total For TSP235									0.00	0
TSP235 On 12/03/2020 Spot Bond					0.00000	97.06364			0.00	0
Total TSP236 SPOT									0.00	0
Total For TSP236									0.00	0
TSP236 On 09/04/2020 Spot Bond					0.00000	96.49691			0.00	0
Total TSP237 SPOT									0.00	0
Total For TSP237									0.00	0
TSP237 On 08/10/2020 Spot Bond					0.00000	92.81738			0.00	0
Total TSP238 SPOT									0.00	0
Total For TSP238									0.00	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.91857			0.00	0
Total TU1A11 SPOT									0.00	0
Total For TU1A11									0.00	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.29226			0.00	0
Total TU1B11 SPOT									0.00	0
Total For TU1B11									0.00	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.43764			0.00	0
Total TU1D11 SPOT									0.00	0
Total For TU1D11									0.00	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.59220			0.00	0
Total TUHF01 SPOT									0.00	0
Total For TUHF01									0.00	0
TWC30 On 16/10/2019 Spot Bond					0.00000	101.89771			0.00	0
Total TWC308 SPOT									0.00	0
Total For TWC308									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TWC30 On 24/10/2019 Spot Bond					0.00000	101.65591			0.00	0
Total TWC309 SPOT									0.00	0
Total For TWC309									0.00	0
TWC31 On 30/10/2019 Spot Bond					0.00000	101.53430			0.00	0
Total TWC310 SPOT									0.00	0
Total For TWC310									0.00	0
TWC31 On 13/11/2019 Spot Bond					0.00000	101.25689			0.00	0
Total TWC311 SPOT									0.00	0
Total For TWC311									0.00	0
TWC31 On 29/11/2019 Spot Bond					0.00000	101.07334			0.00	0
Total TWC312 SPOT									0.00	0
Total For TWC312									0.00	0
TWC31 On 29/11/2019 Spot Bond					0.00000	100.97691			0.00	0
Total TWC313 SPOT									0.00	0
Total For TWC313									0.00	0
TWC31 On 04/12/2019 Spot Bond					0.00000	100.83517			0.00	0
Total TWC314 SPOT									0.00	0
Total For TWC314									0.00	0
TWC31 On 07/01/2020 Spot Bond					0.00000	100.23753			0.00	0
Total TWC315 SPOT									0.00	0
Total For TWC315									0.00	0
TWC31 On 10/01/2020 Spot Bond					0.00000	100.13837			0.00	0
Total TWC316 SPOT									0.00	0
Total For TWC316									0.00	0
UG21 On 02/03/2021 Spot Bond			8.17000	104.53456	8.17000	104.51156			0.00	0 246
Total UG21 SPOT									0.00	0 246
Total For UG21									0.00	0 246
UG26 On 09/03/2026 Spot Bond			10.13000	106.61479	10.13000	106.58584			0.00	0
Total UG26 SPOT									0.00	0
Total For UG26									0.00	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For VCJA2U									0.00	0
VCJA3L 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
VCJA4L 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
VCJA5L 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
VCJA6L 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
VCJA7L 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
VCJA8L 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
VCJA9L 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
VCJB1L 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
VCJB2L 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
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VCJB3U SPOT									0.00	0
Total For VCJB3U									0.00	0
VCJB4L 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
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	100.86940			0.00	0
Total VKE07 SPOT									0.00	0
Total For VKE07									0.00	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.52951			0.00	0
Total VKE09 SPOT									0.00	0
Total For VKE09									0.00	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.18905			0.00	0
Total VKE10 SPOT									0.00	0
Total For VKE10									0.00	0
VKE11 On 20/04/2023 Spot Bond					0.00000	99.88910			0.00	0
Total VKE11 SPOT									0.00	0
Total For VKE11									0.00	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.82245			0.00	0
Total VKE12 SPOT									0.00	0
Total For VKE12									0.00	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.67450			0.00	0
Total VKE13 SPOT									0.00	0
Total For VKE13									0.00	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.17182			0.00	0
Total VKE14 SPOT									0.00	0
Total For VKE14									0.00	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPA03U SPOT									0.00	0
Total For VPA03U									0.00	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPA04U SPOT									0.00	0
Total For VPA04U									0.00	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPA05U SPOT									0.00	0
Total For VPA05U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VPB09U SPOT									0.00	0
Total For VPB09U									0.00	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR841U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For VR841U									0.00	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR844U SPOT									0.00	0
Total For VR844U									0.00	0
VR853L On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR853U SPOT									0.00	0
Total For VR853U									0.00	0
VR854L On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR854U SPOT									0.00	0
Total For VR854U									0.00	0
VR856L On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR856U SPOT									0.00	0
Total For VR856U									0.00	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR857U SPOT									0.00	0
Total For VR857U									0.00	0
VR858L On 06/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total VR858U SPOT									0.00	0
Total For VR858U									0.00	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.52306			0.00	0 150
Total WHL01 SPOT									0.00	0 150
Total For WHL01									0.00	0 150
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total WHL01U SPOT									0.00	0
Total For WHL01U									0.00	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.76758			0.00	0
Total WHL02 SPOT									0.00	0
Total For WHL02									0.00	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total WHL02U SPOT									0.00	0
Total For WHL02U									0.00	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.26680			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total WHL03U SPOT									0.00	0
Total For WHL03U									0.00	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total WHL04U SPOT									0.00	0
Total For WHL04U									0.00	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total WHL05U SPOT									0.00	0
Total For WHL05U									0.00	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0
Total WRS2U SPOT									0.00	0
Total For WRS2U									0.00	0
WSP4 On 28/05/2020 Spot Bond			6.93000	104.68322	6.93000	104.66384			0.00	0
Total WSP4 SPOT									0.00	0
Total For WSP4									0.00	0
WSP5 On 28/05/2021 Spot Bond			7.23500	106.10275	7.23500	106.08226			0.00	0
Total WSP5 SPOT									0.00	0
Total For WSP5									0.00	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	36.88612	100.00000	36.80492			0.00	0
Total WSP5/R203 SPOT									0.00	0
Total For WSP5/R203									0.00	0
Total for SPOT									1.55e+017	312,305,504,300 344,947
Total for SPOT :									1.55e+017	312,305,504,300 344,947
Total Futures									1.55e+017	312,305,508,798 344,948
Total Options									324 863.84	264
Grand Total:									1.55e+017	312,305,509,062 344,948