



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: 17/03/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/05/2020	Bond Future			12.71698	68.05167	12.73050	67.98766			0.00	0	35
ES33	On	06/08/2020	Bond Future			12.91395	69.26130	12.92722	69.19995			0.00	0	
ES33	On	05/11/2020	Bond Future			13.11936	66.67557	13.13184	66.61923			0.00	0	
ES33	On	04/02/2021	Bond Future			13.34236	67.84708	13.35388	67.79639			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	07/05/2020	Bond Future			13.08062	67.53408	13.09422	67.46468			0.00	0	4,9
ES42	On	06/08/2020	Bond Future			13.27600	68.73430	13.28941	68.66759			0.00	0	
ES42	On	05/11/2020	Bond Future			13.48018	65.66697	13.49292	65.60528			0.00	0	
ES42	On	04/02/2021	Bond Future			13.69433	66.82002	13.70625	66.76386			0.00	0	
Total ES42 Future												0.00	0	4,91
Total For ES42												0.00	0	4,91
I2025	On	07/05/2020	Bond Future			132.95538	132.95538	133.42570	133.42570			531,821.52	4	2,0
I2025	On	06/08/2020	Bond Future			133.84486	133.84486	134.33106	134.33106			0.00	0	
I2025	On	05/11/2020	Bond Future			136.20510	136.20510	136.71190	136.71190			0.00	0	

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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	Open Interest
I2025	On	04/02/2021	Bond Future			137.10212	137.10212	137.63127	137.63127			0.00	0	
Total I2025 Future												531,821.52	4	2,07
Total For I2025												531,821.52	4	2,07
I2029	On	07/05/2020	Bond Future			94.27774	94.27774	95.41606	95.41606			0.00	0	3,8
I2029	On	06/08/2020	Bond Future			95.97686	95.97686	97.14099	97.14099			0.00	0	
I2029	On	05/11/2020	Bond Future			96.52614	96.52614	97.71943	97.71943			0.00	0	
I2029	On	04/02/2021	Bond Future			98.24533	98.24533	99.46942	99.46942			0.00	0	
Total I2029 Future												0.00	0	3,81
Total For I2029												0.00	0	3,81
I2033	On	07/05/2020	Bond Future			92.31186	92.31186	95.61087	95.61087			5,261,776.02	57	7,12
I2033	On	06/08/2020	Bond Future			93.97557	93.97557	97.33941	97.33941			0.00	0	
I2033	On	05/11/2020	Bond Future			94.41125	94.41125	97.84302	97.84302			0.00	0	
I2033	On	04/02/2021	Bond Future			96.09284	96.09284	99.59520	99.59520			0.00	0	
Total I2033 Future												5,261,776.02	57	7,12
Total For I2033												5,261,776.02	57	7,12
I2038	On	07/05/2020	Bond Future			104.69543	104.69543	110.23081	110.23081			6,595,812.09	63	11,3
I2038	On	06/08/2020	Bond Future			104.88728	104.88728	110.52844	110.52844			0.00	0	
I2038	On	05/11/2020	Bond Future			106.73680	106.73680	112.48748	112.48748			0.00	0	
I2038	On	04/02/2021	Bond Future			106.91760	106.91760	112.78159	112.78159			0.00	0	
Total I2038 Future												6,595,812.09	63	11,34
Total For I2038												6,595,812.09	63	11,34
I2046	On	07/05/2020	Bond Future			91.65738	91.65738	91.64734	91.64734			0.00	0	14,2
I2046	On	06/08/2020	Bond Future			93.30917	93.30917	93.30408	93.30408			0.00	0	
I2046	On	05/11/2020	Bond Future			93.15816	93.15816	93.16125	93.16125			0.00	0	
I2046	On	04/02/2021	Bond Future			94.81712	94.81712	94.82937	94.82937			0.00	0	
Total I2046 Future												0.00	0	14,2
Total For I2046												0.00	0	14,2
I2050	On	07/05/2020	Bond Future			93.05206	93.05206	93.04182	93.04182			33,405,689.54	359	13,9
I2050	On	06/08/2020	Bond Future			92.84799	92.84799	92.84262	92.84262			0.00	0	
I2050	On	05/11/2020	Bond Future			94.48516	94.48516	94.48818	94.48818			0.00	0	
I2050	On	04/02/2021	Bond Future			94.24675	94.24675	94.25891	94.25891			0.00	0	
Total I2050 Future												33,405,689.54	359	13,94
Total For I2050												33,405,689.54	359	13,94
R186	On	07/05/2020	Bond Future			9.53079	108.75486	9.55469	108.63622		6.54	74,823,343.68	688	88,3
R186	On	06/08/2020	Bond Future			9.66086	105.38503	9.68481	105.27042		6.35	0.00	0	1,8
R186	On	05/11/2020	Bond Future			9.79916	107.21831	9.82238	107.11131		5.65	0.00	0	
R186	On	04/02/2021	Bond Future			9.95340	103.80133	9.97566	103.70277		5.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												74,823,343.68	688	90,11
R186	On	07/05/2020	Bond Future	8.28	Put			6,586.06000	6.58606	6,467,950	6.73	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Call			10.00000	0.01000	10,530	6.73	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Call			245.31000	0.24531	257,120	7.41	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Put			3,403.89000	3.40389	3,297,060	7.41	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Call			36.65000	0.03665	38,610	6.95	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Put			5,440.71000	5.44071	5,324,030	6.95	0.00	0	23,17
R186	On	07/05/2020	Bond Future	7.90	Call			0.68000	0.00068	0,710	6.49	0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Put			8,638.91000	8.63891	8,520,300	6.49	0.00	0	2,50
R186	On	07/05/2020	Bond Future	7.60	Put			10,300.83000	10.30083	10,182,190	6.34	0.00	0	
R186	On	07/05/2020	Bond Future	7.60	Call			0.05000	0.00005	0,050	6.34	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Call			2.62000	0.00262	2,750	6.59	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Put			7,658.01000	7.65801	7,539,500	6.59	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Call			2.82000	0.00282	2,960	6.60	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Put			7,603.92000	7.60392	7,485,420	6.60	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call			2.44000	0.00244	2,560	6.59	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put			7,712.14000	7.71214	7,593,620	6.59	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			123.48000	0.12348	129,430	6.41	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			6,713.42000	6.71342	6,604,760	6.41	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Call			88.00000	0.08800	92,410	6.35	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			7,248.80000	7.24880	7,138,600	6.35	0.00	0	3,11
R186	On	06/08/2020	Bond Future	8.37	Call			127.19000	0.12719	133,290	6.41	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			6,665.42000	6.66542	6,556,910	6.41	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			131.08000	0.13108	137,340	6.42	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			6,617.63000	6.61763	6,509,280	6.42	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			5,994.75000	5.99475	5,900,820	5.87	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			9,714.08000	9.71408	9,609,290	5.49	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			45.48000	0.04548	47,690	5.49	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			369.12000	0.36912	382,430	5.88	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			5,953.43000	5.95343	5,859,740	5.88	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			179.70000	0.17970	187,050	5.69	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			1,135.20000	1.13520	1,166,230	6.37	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			3,767.11000	3.76711	3,691,140	6.37	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.66	Call			377.20000	0.37720	390,740	5.89	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			5,912.27000	5.91227	5,818,810	5.89	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			361.17000	0.36117	374,240	5.87	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Put			7,304.61000	7.30461	7,204,960	5.69	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			194.50000	0.19450	201,050	5.75	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			8,646.89000	8.64689	8,554,880	5.75	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/02/2021	Bond Future	8.17	Call			198.71000	0.19871	205,370	5.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			8,602.17000	8.60217	8,510,270	5.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			190.51000	0.19051	196,940	5.75	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			8,691.85000	8.69185	8,599,720	5.75	0.00	0	
Total R186 Option												0.00	0	39,32
Total For R186												74,823,343.68	688	129,50
R197	On	07/05/2020	Bond Future			304.61574	304.61574	304.59502	304.59502			0.00	0	2,60
R197	On	06/08/2020	Bond Future			302.30928	302.30928	302.30519	302.30519			0.00	0	
R197	On	05/11/2020	Bond Future			307.63994	307.63994	307.66297	307.66297			0.00	0	
R197	On	04/02/2021	Bond Future			305.12098	305.12098	305.17409	305.17409			0.00	0	
Total R197 Future												0.00	0	2,60
Total For R197												0.00	0	2,60
R202	On	07/05/2020	Bond Future			207.83459	207.83459	219.01851	219.01851			0.00	0	8,70
R202	On	06/08/2020	Bond Future			207.43923	207.43923	218.83673	218.83673			0.00	0	
R202	On	05/11/2020	Bond Future			211.09720	211.09720	222.71554	222.71554			0.00	0	
R202	On	04/02/2021	Bond Future			210.60887	210.60887	222.45565	222.45565			0.00	0	
Total R202 Future												0.00	0	8,70
Total For R202												0.00	0	8,70
R2023	On	07/05/2020	Bond Future			6.55493	104.54736	6.55783	104.53991		2.29	494,613,560.16	4,731	61,67
R2023	On	06/08/2020	Bond Future			6.48358	106.40579	6.48434	106.40399		2.17	0.00	0	
R2023	On	05/11/2020	Bond Future			6.41232	104.32869	6.40878	104.33630		1.98	0.00	0	
R2023	On	04/02/2021	Bond Future			6.32660	106.16254	6.31729	106.18051		1.81	0.00	0	
Total R2023 Future												494,613,560.16	4,731	61,67
R2023	On	07/05/2020	Bond Future	6.90	Call			1,026.39000	1.02639	1,028,830	2.96	0.00	0	
R2023	On	07/05/2020	Bond Future	6.90	Put			151.80000	0.15180	146,790	2.96	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Call			1,047.40000	1.04740	1,049,910	2.97	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Put			147.38000	0.14738	142,440	2.97	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Call			1,005.52000	1.00552	1,007,880	2.95	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Put			156.35000	0.15635	151,260	2.95	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			1,991.70000	1.99170	1,991,630	2.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			158.03000	0.15803	156,160	2.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			2,011.03000	2.01103	2,010,990	2.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			154.29000	0.15429	152,450	2.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			1,972.44000	1.97244	1,972,340	2.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			161.85000	0.16185	159,950	2.81	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			2,369.99000	2.36999	2,362,450	2.46	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			140.43000	0.14043	140,500	2.46	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			2,388.03000	2.38803	2,380,490	2.46	0.00	0	

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R2023	On	05/11/2020	Bond Future	7.47	Put			137.55000	0.13755	137,620	2.46	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			2,352.00000	2.35200	2,344,460	2.46	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			143.35000	0.14335	143,420	2.46	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			804.47000	0.80447	794,140	1.98	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			779.93000	0.77993	787,570	1.98	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			815.77000	0.81577	805,370	1.99	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			771.93000	0.77193	779,500	1.99	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			793.23000	0.79323	782,970	1.98	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			788.00000	0.78800	795,710	1.98	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												494,613,560.16	4,731	61,67
R2030	On	07/05/2020	Bond Future			10.81767	85.52372	10.82579	85.48114		9.90	92,622,188.76	1,083	101,22
R2030	On	06/08/2020	Bond Future			10.96922	83.03462	10.97677	82.99602		9.80	0.00	0	32
R2030	On	05/11/2020	Bond Future			11.11917	84.47884	11.12550	84.44725		8.95	0.00	0	
R2030	On	04/02/2021	Bond Future			11.28398	81.95661	11.28889	81.93275		9.28	0.00	0	
Total R2030 Future												92,622,188.76	1,083	101,54
R2030	On	07/05/2020	Bond Future	8.79	Call			0.14000	0.00014	0,120	9.45	0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Put			11,647.12000	11.64712	11,604,520	9.45	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Call			0.15000	0.00015	0,140	9.46	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Put			11,584.84000	11.58484	11,542,250	9.46	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Call			0.12000	0.00012	0,110	9.43	0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Call			0.01000	0.00001	0,000	9.18	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	9.19	Call			3.01000	0.00301	2,860	9.85	0.00	0	
R2030	On	07/05/2020	Bond Future	9.19	Put			9,199.51000	9.19951	9,156,780	9.85	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Put			11,709.44000	11.70944	11,666,850	9.43	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Call			0.36000	0.00036	0,330	9.57	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Put			10,965.06000	10.96506	10,922,450	9.57	0.00	0	5,82
R2030	On	07/05/2020	Bond Future	8.85	Put			11,274.26000	11.27426	11,231,660	9.51	0.00	0	5,82
R2030	On	07/05/2020	Bond Future	8.85	Call			0.23000	0.00023	0,210	9.51	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	8.45	Put			13,797.05000	13.79705	13,754,460	9.18	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			3,094.88000	3.09488	3,064,530	11.05	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			1,664.10000	1.66410	1,672,350	11.05	0.00	0	47
R2030	On	06/08/2020	Bond Future	10.00	Put			5,762.36000	5.76236	5,725,850	10.67	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			563.52000	0.56352	565,610	10.67	0.00	0	47
R2030	On	06/08/2020	Bond Future	9.05	Put			10,721.17000	10.72117	10,682,510	9.66	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			10,429.83000	10.42983	10,391,180	9.69	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			54.59000	0.05459	54,540	9.70	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			10,371.84000	10.37184	10,333,190	9.70	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			51.22000	0.05122	51,160	9.69	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/08/2020	Bond Future	9.09	Put			10,487.92000	10.48792	10,449,260	9.69	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			2.86000	0.00286	2,830	9.14	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			11,847.99000	11.84799	11,809,310	9.51	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			23.13000	0.02313	23,050	9.51	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			8,627.88000	8.62788	8,589,460	9.94	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			136.74000	0.13674	136,920	9.94	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Call			52.88000	0.05288	52,830	9.69	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			321.40000	0.32140	322,360	10.31	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put			9,854.39000	9.85439	9,815,780	9.76	0.00	0	
R2030	On	06/08/2020	Bond Future	9.20	Call			72.19000	0.07219	72,180	9.76	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.50	Put			14,057.57000	14.05757	14,018,930	9.23	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			5.36000	0.00536	5,320	9.23	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.36	Put			14,939.66000	14.93966	14,901,030	9.14	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			44.97000	0.04497	44,910	9.66	0.00	0	40
R2030	On	06/08/2020	Bond Future	10.75	Put			2,937.74000	2.93774	2,908,000	11.05	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			1,767.85000	1.76785	1,776,710	11.05	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			5,546.57000	5.54657	5,510,340	10.75	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			624.18000	0.62418	626,550	10.75	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Put			6,919.86000	6.91986	6,882,220	10.31	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			564.17000	0.56417	566,050	9.53	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			7,211.18000	7.21118	7,181,470	9.53	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.61	Call			345.43000	0.34543	346,490	9.24	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			8,388.24000	8.38824	8,357,710	9.24	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.36	Put			15,478.66000	15.47866	15,447,050	8.35	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			9,563.50000	9.56350	9,532,480	9.04	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			5,130.66000	5.13066	5,103,550	10.02	270,488.15	53	15,90
R2030	On	05/11/2020	Bond Future	9.39	Call			215.84000	0.21584	216,420	9.05	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			9,510.73000	9.51073	9,479,720	9.05	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			220.59000	0.22059	221,190	9.06	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			9,458.08000	9.45808	9,427,090	9.06	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			211.16000	0.21116	211,730	9.04	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			6,351.74000	6.35174	6,322,910	9.78	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			14,432.86000	14.43286	14,401,270	8.46	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			20.99000	0.02099	20,990	8.46	1,112.47	53	15,90
R2030	On	05/11/2020	Bond Future	9.03	Put			11,484.85000	11.48485	11,453,420	8.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			91.85000	0.09185	92,010	8.81	4,876.53	53	15,90
R2030	On	05/11/2020	Bond Future	10.37	Call			1,244.57000	1.24457	1,249,050	10.02	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			4,753.90000	4.75390	4,727,450	10.02	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			15,602.96000	15.60296	15,571,360	8.34	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			10.92000	0.01092	10,910	8.34	0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	9.04	Put		11,428.09000	11.42809	11,396,670	8.82	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call		94.21000	0.09421	94,380	8.82	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call		801.09000	0.80109	803,850	9.78	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call		56.21000	0.05621	56,270	8.68	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put		13,228.89000	13.22889	13,197,330	8.60	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call		39.49000	0.03949	39,520	8.60	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put		10,369.63000	10.36963	10,338,390	8.94	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call		149.88000	0.14988	150,230	8.94	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call		1,395.90000	1.39590	1,401,040	10.02	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call		11.72000	0.01172	11,700	8.35	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put		12,463.35000	12.46335	12,431,820	8.69	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call		57.83000	0.05783	57,890	8.69	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put		17,114.47000	17.11447	17,082,860	8.28	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call		4.95000	0.00495	4,930	8.28	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put		12,521.73000	12.52173	12,490,200	8.68	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Put		15,996.27000	15.99627	15,972,380	8.62	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		36.81000	0.03681	36,780	8.62	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put		11,695.82000	11.69582	11,672,170	9.03	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call		198.80000	0.19880	199,010	9.03	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put		16,056.83000	16.05683	16,032,940	8.62	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put		11,481.70000	11.48170	11,458,070	9.06	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		219.34000	0.21934	219,590	9.07	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		11,428.33000	11.42833	11,404,720	9.07	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		211.00000	0.21100	211,230	9.05	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		11,535.06000	11.53506	11,511,430	9.05	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		36.03000	0.03603	36,000	8.62	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		13,128.93000	13.12893	13,105,130	8.86	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		115.34000	0.11534	115,400	8.86	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		1,131.04000	1.13104	1,133,380	9.90	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		6,655.66000	6.65566	6,634,140	9.90	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call		215.20000	0.21520	215,430	9.06	0.00	0	
Total R2030 Option											276,477.15	159	143,24
Total For R2030											92,898,665.91	1,242	244,75
R2032	On	07/05/2020	Bond Future			11.36010	80.91248	11.37332	80.83977	11.48	28,562,105.44	353	82,20
R2032	On	06/08/2020	Bond Future			11.51518	82.35067	11.52809	82.28125	10.98	0.00	0	30
R2032	On	05/11/2020	Bond Future			11.67604	79.62560	11.68808	79.56232	10.63	0.00	0	
R2032	On	04/02/2021	Bond Future			11.84847	81.02460	11.85948	80.96811	10.59	0.00	0	
Total R2032 Future											28,562,105.44	353	82,50
R2032	On	07/05/2020	Bond Future	9.20	Put		13,309.94000	13.30994	13,237,220	10.71	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	Opt Intere
R2032	On	07/05/2020	Bond Future	9.20	Call			0.07000	0.00007	0,060	10.71	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.30	Put			12,632.92000	12.63292	12,560,200	10.86	0.00	0	
R2032	On	07/05/2020	Bond Future	9.30	Call			0.18000	0.00018	0,170	10.86	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	8.82	Put			15,945.54000	15.94554	15,872,830	10.39	0.00	0	
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	10.39	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.00	Put			14,684.59000	14.68459	14,611,880	10.42	0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Call			0.01000	0.00001	0,010	10.42	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.50	Put			11,299.50000	11.29950	11,226,750	11.19	0.00	0	
R2032	On	07/05/2020	Bond Future	9.50	Call			0.98000	0.00098	0,940	11.19	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.19	Call			0.06000	0.00006	0,060	10.69	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Put			13,378.02000	13.37802	13,305,310	10.69	0.00	0	
R2032	On	07/05/2020	Bond Future	9.17	Call			0.05000	0.00005	0,050	10.67	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.17	Put			13,514.39000	13.51439	13,441,680	10.67	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Call			1.31000	0.00131	1,260	11.24	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Put			11,036.16000	11.03616	10,963,400	11.24	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.18	Call			0.06000	0.00006	0,050	10.68	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Put			13,446.17000	13.44617	13,373,450	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			12,334.96000	12.33496	12,266,010	10.73	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			42.59000	0.04259	43,090	10.74	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			12,270.81000	12.27081	12,201,890	10.74	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call			39.78000	0.03978	40,240	10.72	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			12,399.20000	12.39920	12,330,240	10.72	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			9,562.53000	9.56253	9,495,070	11.13	0.00	0	80
R2032	On	06/08/2020	Bond Future	8.79	Put			16,839.06000	16.83906	16,769,660	10.00	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			2.37000	0.00237	2,390	10.00	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put			13,440.60000	13.44060	13,371,420	10.55	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			22.26000	0.02226	22,500	10.55	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call			41.17000	0.04117	41,640	10.73	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Call			156.93000	0.15693	158,890	11.13	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			15,369.96000	15.36996	15,307,150	10.09	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			36.16000	0.03616	36,630	10.09	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Call			20.87000	0.02087	21,140	9.94	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put			13,245.89000	13.24589	13,183,770	10.38	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			91.75000	0.09175	92,910	10.38	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			1,706.92000	1.70692	1,723,300	11.86	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put			11,301.58000	11.30158	11,240,710	10.64	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			200.39000	0.20039	202,850	10.65	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			11,242.99000	11.24299	11,182,170	10.65	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			191.73000	0.19173	194,090	10.63	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			5,342.00000	5.34200	5,293,770	11.86	0.00	0	3,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	8.94	Put		16,504.92000	16.50492	16,441,910	9.94	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		12,197.45000	12.19745	12,135,910	10.52	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		139.43000	0.13943	141,170	10.52	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		1,552.83000	1.55283	1,567,880	11.86	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		11,360.40000	11.36040	11,299,480	10.63	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		4,993.50000	4.99350	4,946,600	11.86	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		195.98000	0.19598	198,390	10.64	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		242.68000	0.24268	245,090	10.32	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		13,070.26000	13.07026	13,016,180	10.32	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		247.21000	0.24721	249,660	10.33	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		13,011.59000	13.01159	12,957,550	10.33	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		251.91000	0.25191	254,400	10.33	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		12,953.15000	12.95315	12,899,150	10.33	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Call		1,466.30000	1.46630	1,477,900	11.40	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		7,061.37000	7.06137	7,016,480	11.40	0.00	0	80
R2032	On	04/02/2021	Bond Future	8.79	Put		18,262.90000	18.26290	18,206,870	9.88	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		43.55000	0.04355	44,010	9.88	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		15,010.17000	15.01017	14,955,010	10.09	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		128.21000	0.12821	129,540	10.09	0.00	0	80
Total R2032 Option											0.00	0	55,80
Total For R2032											28,562,105.44	353	138,38
R2035	On	07/05/2020	Bond Future			11.56568	82.88633	11.56331	82.90055	12.52	80,897,058.08	976	132,38
R2035	On	06/08/2020	Bond Future			11.71379	84.35969	11.71054	84.37877	12.07	0.00	0	40
R2035	On	05/11/2020	Bond Future			11.86977	81.32857	11.86509	81.35547	11.84	0.00	0	
R2035	On	04/02/2021	Bond Future			12.03973	82.75776	12.03343	82.79313	11.82	0.00	0	
Total R2035 Future											80,897,058.08	976	132,78
R2035	On	07/05/2020	Bond Future	9.55	Put		13,558.86000	13.55886	13,573,030	11.74	0.00	0	
R2035	On	07/05/2020	Bond Future	9.55	Call		0.32000	0.00032	0,270	11.74	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.85	Put		11,339.33000	11.33933	11,353,170	12.30	0.00	0	
R2035	On	07/05/2020	Bond Future	9.85	Call		3.57000	0.00357	3,190	12.30	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.78	Put		11,849.77000	11.84977	11,863,740	12.20	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Put		16,408.30000	16.40830	16,422,520	11.09	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Call		0.01000	0.00001	0,010	11.09	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	10.57	Call		150.87000	0.15087	143,730	13.57	0.00	0	
R2035	On	07/05/2020	Bond Future	10.57	Put		6,453.77000	6.45377	6,460,850	13.57	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.11	Put		16,961.34000	16.96134	16,975,560	11.06	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Put		14,164.54000	14.16454	14,178,730	11.57	0.00	0	
R2035	On	07/05/2020	Bond Future	9.11	Call		0.00000	0.00000	0,000	11.06	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.75	Put		12,069.95000	12.06995	12,083,960	12.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	07/05/2020	Bond Future	9.75	Call		1.78000	0.00178	1,570	12.16	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	10.75	Call		289.50000	0.28950	278,550	13.98	0.00	0	
R2035	On	07/05/2020	Bond Future	10.75	Put		5,397.32000	5.39732	5,400,590	13.98	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.78	Call		2.21000	0.00221	1,960	12.20	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.48	Call		0.16000	0.00016	0,140	11.59	0.00	0	
R2035	On	07/05/2020	Bond Future	9.48	Put		14,088.51000	14.08851	14,102,710	11.59	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Call		0.18000	0.00018	0,150	11.61	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Put		14,012.58000	14.01258	14,026,770	11.61	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Call		0.15000	0.00015	0,120	11.57	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put		11,805.59000	11.80559	11,822,010	11.70	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call		0.94000	0.00094	0,890	10.72	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.92	Call		103.37000	0.10337	100,640	11.71	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put		11,736.99000	11.73699	11,753,340	11.71	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call		106.61000	0.10661	103,820	11.72	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put		11,668.54000	11.66854	11,684,830	11.72	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Call		100.21000	0.10021	97,550	11.70	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call		44.32000	0.04432	42,900	11.37	0.00	0	50
R2035	On	06/08/2020	Bond Future	10.45	Call		404.61000	0.40461	397,400	12.29	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put		8,348.63000	8.34863	8,360,500	12.29	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put		18,593.50000	18.59350	18,612,440	10.72	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call		2.68000	0.00268	2,540	10.72	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put		20,612.83000	20.61283	20,631,860	10.72	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Put		17,881.21000	17.88121	17,900,100	10.72	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call		3.82000	0.00382	3,630	10.72	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.67	Put		13,496.71000	13.49671	13,514,370	11.37	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		497.74000	0.49774	490,630	11.92	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		10,038.02000	10.03802	10,057,810	11.92	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		479.92000	0.47992	472,990	11.90	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		10,156.28000	10.15628	10,176,250	11.90	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		488.84000	0.48884	481,820	11.91	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		10,097.12000	10.09712	10,117,000	11.91	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Call		475.03000	0.47503	468,400	11.68	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		12,899.17000	12.89917	12,927,910	11.68	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		482.58000	0.48258	475,870	11.68	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		12,837.09000	12.83709	12,865,750	11.68	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		467.57000	0.46757	461,020	11.67	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		12,961.42000	12.96142	12,990,240	11.67	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		546.50000	0.54650	539,170	11.74	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		12,346.71000	12.34671	12,374,750	11.74	0.00	0	60
R2035	On	04/02/2021	Bond Future	11.14	Call		1,993.23000	1.99323	1,976,210	12.76	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/02/2021	Bond Future	11.14	Put			7,260.04000	7.26004	7,278,390	12.76	0.00	0	6
Total R2035 Option												0.00	0	71,1
Total For R2035												80,897,058.08	976	203,94
R2037	On	07/05/2020	Bond Future			11.74983	78.79319	11.76795	78.68651		13.35	307,451,027.38	3,902	81,4
R2037	On	06/08/2020	Bond Future			11.90394	75.93390	11.92203	75.82968		13.51	0.00	0	3
R2037	On	05/11/2020	Bond Future			12.05431	77.25450	12.07184	77.15552		12.65	0.00	0	
R2037	On	04/02/2021	Bond Future			12.21738	74.35468	12.23425	74.26153		13.27	0.00	0	
Total R2037 Future												307,451,027.38	3,902	81,74
R2037	On	07/05/2020	Bond Future	9.60	Call			0.09000	0.00009	0,080	12.07	0.00	0	
R2037	On	07/05/2020	Bond Future	9.60	Put			14,601.73000	14.60173	14,495,040	12.07	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Call			0.10000	0.00010	0,090	12.09	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Put			14,524.95000	14.52495	14,418,260	12.09	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Call			0.08000	0.00008	0,080	12.05	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Put			14,678.60000	14.67860	14,571,920	12.05	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Put			11,607.28000	11.60728	11,500,580	12.96	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Call			3.01000	0.00301	2,990	12.96	0.00	0	7,5
R2037	On	07/05/2020	Bond Future	9.70	Put			13,838.34000	13.83834	13,731,650	12.29	0.00	0	
R2037	On	07/05/2020	Bond Future	9.70	Call			0.24000	0.00024	0,230	12.29	0.00	0	7,5
R2037	On	06/08/2020	Bond Future	9.87	Call			57.72000	0.05772	59,100	13.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			13,459.08000	13.45908	13,356,240	13.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			59.68000	0.05968	61,100	13.05	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			13,387.22000	13.38722	13,284,420	13.05	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			55.81000	0.05581	57,140	13.02	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			13,531.07000	13.53107	13,428,180	13.02	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			263.38000	0.26338	268,880	12.34	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			12,230.81000	12.23081	12,137,330	12.34	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			269.08000	0.26908	274,680	12.36	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			12,165.80000	12.16580	12,072,420	12.36	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			257.77000	0.25777	263,160	12.33	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			12,296.00000	12.29600	12,202,410	12.33	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put			11,454.08000	11.45408	11,371,980	13.25	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			707.45000	0.70745	718,500	13.25	0.00	0	2
R2037	On	04/02/2021	Bond Future	10.35	Call			586.66000	0.58666	596,090	13.15	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			12,222.53000	12.22253	12,138,810	13.15	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put			16,845.78000	16.84578	16,755,880	12.55	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			12,710.21000	12.71021	12,625,570	13.09	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call			1,153.91000	1.15391	1,170,430	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			9,444.28000	9.44428	9,367,650	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			528.14000	0.52814	536,760	13.09	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.28	Put			12.64864000	12.64864	12,564,110	13.09	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			173.47000	0.17347	176,720	12.55	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call			3,226.96000	3.22696	3,263,250	14.49	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			5,107.22000	5.10722	5,050,360	14.49	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.29	Call			536.23000	0.53623	544,960	13.10	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			12,587.25000	12.58725	12,502,830	13.10	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			520.14000	0.52014	528,650	13.09	0.00	0	
Total R2037 Option												0.00	0	15,65
Total For R2037												307,451,027.38	3,902	97,44
R2040	On	07/05/2020	Bond Future			11.88521	80.70544	11.90331	80.59364		13.79	668,644,570.40	8,285	64,95
R2040	On	06/08/2020	Bond Future			12.03995	77.62952	12.05804	77.52024		13.99	0.00	0	60
R2040	On	05/11/2020	Bond Future			12.19070	78.97960	12.20828	78.87559		13.11	0.00	0	
R2040	On	04/02/2021	Bond Future			12.35409	75.85968	12.37105	75.76158		13.79	0.00	0	
Total R2040 Future												668,644,570.40	8,285	65,55
R2040	On	07/05/2020	Bond Future	9.74	Call			0.14000	0.00014	0,140	12.79	0.00	0	
R2040	On	07/05/2020	Bond Future	9.74	Put			15,469.21000	15.46921	15,357,410	12.79	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Call			0.16000	0.00016	0,150	12.81	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Put			15,386.75000	15.38675	15,274,940	12.81	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Call			0.13000	0.00013	0,120	12.77	0.00	0	
R2040	On	07/05/2020	Bond Future	9.50	Call			0.01000	0.00001	0,010	12.24	0.00	0	2,64
R2040	On	07/05/2020	Bond Future	9.85	Call			0.41000	0.00041	0,400	13.05	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.15	Put			12,183.11000	12.18311	12,071,280	13.63	0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Call			4.21000	0.00421	4,180	13.63	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.00	Put			13,362.60000	13.36260	13,250,770	13.40	0.00	0	
R2040	On	07/05/2020	Bond Future	10.00	Call			1.50000	0.00150	1,470	13.40	0.00	0	2,64
R2040	On	07/05/2020	Bond Future	9.50	Put			17,483.52000	17.48352	17,371,720	12.24	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Put			15,551.80000	15.55180	15,439,990	12.77	0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Put			2,286.75000	2.28675	2,208,130	16.00	0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Call			1,645.09000	1.64509	1,678,270	16.00	0.00	0	45
R2040	On	07/05/2020	Bond Future	11.10	Put			5,588.06000	5.58806	5,482,430	15.64	0.00	0	
R2040	On	07/05/2020	Bond Future	11.10	Call			361.04000	0.36104	367,210	15.64	0.00	0	45
R2040	On	07/05/2020	Bond Future	9.85	Put			14,568.40000	14.56840	14,456,590	13.05	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call			535.88000	0.53588	546,870	14.48	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put			8,431.14000	8.43114	8,332,850	14.48	0.00	0	12,50
R2040	On	06/08/2020	Bond Future	11.26	Call			1,161.81000	1.16181	1,182,840	15.27	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put			6,235.67000	6.23567	6,147,420	15.27	0.00	0	50
R2040	On	06/08/2020	Bond Future	10.79	Call			470.70000	0.47070	480,520	14.37	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put			8,791.92000	8.79192	8,692,460	14.37	0.00	0	80
R2040	On	06/08/2020	Bond Future	9.57	Put			17,784.96000	17.78496	17,675,910	12.55	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	Opt Intere
R2040	On	06/08/2020	Bond Future	9.57	Call		8.99000	0.00899	9,220	12.55	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.07	Put		13,780.67000	13.78067	13,673,060	13.42	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call		70.40000	0.07040	72,070	13.42	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.03	Call		61.47000	0.06147	62,940	13.36	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put		14,086.84000	14.08684	13,979,030	13.36	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call		63.63000	0.06363	65,150	13.37	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put		14,010.06000	14.01006	13,902,300	13.37	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call		59.39000	0.05939	60,820	13.34	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put		14,163.80000	14.16380	14,055,950	13.34	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Put		13,579.64000	13.57964	13,480,710	12.84	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Call		245.37000	0.24537	250,450	12.84	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Call		2,391.63000	2.39163	2,425,090	14.57	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		5,495.76000	5.49576	5,425,210	14.57	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		15,267.30000	15.26730	15,166,420	12.58	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		143.10000	0.14310	146,230	12.58	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.50	Call		1,976.90000	1.97690	2,005,480	14.57	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		6,359.41000	6.35941	6,283,980	14.57	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.73	Put		17,365.72000	17.36572	17,263,300	12.23	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		67.77000	0.06777	69,360	12.23	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		19,246.29000	19.24629	19,143,080	11.93	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		32.37000	0.03237	33,170	11.93	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		291.01000	0.29101	296,920	12.92	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		13,015.61000	13.01561	12,917,510	12.92	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		297.10000	0.29710	303,120	12.93	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		12,945.95000	12.94595	12,847,960	12.93	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		285.01000	0.28501	290,820	12.91	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		13,085.46000	13.08546	12,987,260	12.91	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Call		2,337.16000	2.33716	2,365,890	14.78	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		7,209.24000	7.20924	7,139,870	14.78	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.74	Call		2,754.25000	2.75425	2,786,510	15.05	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		6,550.22000	6.55022	6,484,380	15.05	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		20,285.52000	20.28552	20,189,410	12.89	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		102.64000	0.10264	104,630	12.89	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		14,582.65000	14.58265	14,491,610	13.35	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		414.76000	0.41476	421,820	13.35	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		19,630.68000	19.63068	19,534,880	12.89	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		118.89000	0.11889	121,190	12.89	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		15,785.44000	15.78544	15,692,770	13.19	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		306.96000	0.30696	312,390	13.19	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Call		537.88000	0.53788	546,720	13.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/02/2021	Bond Future	10.40	Put		13,499.21000	13.49921	13,409,950	13.49	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call		546.38000	0.54638	555,340	13.50	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		13,433.15000	13.43315	13,344,010	13.50	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		554.98000	0.55498	564,060	13.51	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		13,367.29000	13.36729	13,278,270	13.51	0.00	0	
Total R2040 Option											0.00	0	52,53
Total For R2040											668,644,570.40	8,285	118,08
R2044	On	07/05/2020	Bond Future			11.92814	77.48304	11.94105	77.40384	14.53	22,547,564.64	291	79,9
R2044	On	06/08/2020	Bond Future			12.07899	74.47518	12.09171	74.39887	14.75	0.00	0	50
R2044	On	05/11/2020	Bond Future			12.22576	75.77037	12.23780	75.69963	13.82	0.00	0	
R2044	On	04/02/2021	Bond Future			12.38468	72.71925	12.39592	72.65471	14.55	0.00	0	
Total R2044 Future											22,547,564.64	291	80,41
R2044	On	07/05/2020	Bond Future	9.91	Put		14,497.32000	14.49732	14,418,100	13.27	0.00	0	
R2044	On	07/05/2020	Bond Future	9.91	Call		0.33000	0.00033	0,310	13.27	0.00	0	50
R2044	On	07/05/2020	Bond Future	11.02	Call		228.04000	0.22804	228,380	15.62	0.00	0	
R2044	On	07/05/2020	Bond Future	11.02	Put		6,265.64000	6.26564	6,186,780	15.62	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.98	Put		13,921.08000	13.92108	13,841,850	13.44	0.00	0	
R2044	On	07/05/2020	Bond Future	9.98	Call		0.63000	0.00063	0,600	13.44	0.00	0	10
R2044	On	07/05/2020	Bond Future	11.09	Call		290.60000	0.29060	291,440	15.81	0.00	0	
R2044	On	07/05/2020	Bond Future	11.09	Put		5,840.33000	5.84033	5,761,970	15.81	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.26	Put		20,159.51000	20.15951	20,080,310	12.78	0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Call		0.00000	0.00000	0,000	12.78	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.97	Put		14,003.02000	14.00302	13,923,790	13.42	0.00	0	
R2044	On	07/05/2020	Bond Future	9.97	Call		0.58000	0.00058	0,550	13.42	0.00	0	10
R2044	On	07/05/2020	Bond Future	10.81	Call		100.41000	0.10041	100,020	15.11	0.00	0	
R2044	On	07/05/2020	Bond Future	10.81	Put		7,632.29000	7.63229	7,552,700	15.11	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.33	Put		19,521.77000	19.52177	19,442,570	12.78	0.00	0	
R2044	On	07/05/2020	Bond Future	9.33	Call		0.00000	0.00000	0,000	12.78	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.81	Call		0.12000	0.00012	0,110	13.03	0.00	0	
R2044	On	07/05/2020	Bond Future	9.81	Put		15,331.57000	15.33157	15,252,360	13.03	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Call		0.10000	0.00010	0,090	12.99	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Put		15,499.98000	15.49998	15,420,770	12.99	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Put		18,444.65000	18.44465	18,365,450	12.78	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Call		0.00000	0.00000	0,000	12.78	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.80	Call		0.11000	0.00011	0,100	13.01	0.00	0	
R2044	On	07/05/2020	Bond Future	9.80	Put		15,415.71000	15.41571	15,336,500	13.01	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put		20,128.40000	20.12840	20,052,100	13.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		3.45000	0.00345	3,460	13.09	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put		14,858.81000	14.85881	14,782,960	13.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/08/2020	Bond Future	9.98	Call		49.73000	0.04973	50,190	13.99	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		846.76000	0.84676	855,620	15.73	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		15,830.09000	15.83009	15,754,060	13.77	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		8,196.85000	8.19685	8,127,160	15.41	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.87	Call		32.58000	0.03258	32,860	13.79	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		15,748.20000	15.74820	15,672,170	13.79	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		33.91000	0.03391	34,210	13.81	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		15,666.49000	15.66649	15,590,480	13.81	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		31.30000	0.03130	31,580	13.77	0.00	0	
R2044	On	06/08/2020	Bond Future	11.09	Put		7,301.86000	7.30186	7,234,410	15.73	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put		23,360.51000	23.36051	23,284,200	13.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		0.78000	0.00078	0,780	13.09	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		17,502.44000	17.50244	17,426,230	13.40	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		13.14000	0.01314	13,240	13.40	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		621.00000	0.62100	627,620	15.41	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		1,086.84000	1.08684	1,097,160	14.56	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		8,611.83000	8.61183	8,551,410	14.56	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.04	Put		15,327.34000	15.32734	15,258,290	13.31	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		155.91000	0.15591	157,600	13.31	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.34	Put		21,162.79000	21.16279	21,092,270	12.58	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		13,107.98000	13.10798	13,040,500	13.65	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		7,048.92000	7.04892	6,993,090	15.14	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.35	Call		313.67000	0.31367	316,990	13.66	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		13,037.10000	13.03710	12,969,680	13.66	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		320.08000	0.32008	323,470	13.67	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		12,966.43000	12.96643	12,899,080	13.67	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		307.35000	0.30735	310,610	13.65	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		148.36000	0.14836	149,970	13.28	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.29	Put		21,611.72000	21.61172	21,541,170	12.58	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		17.76000	0.01776	17,950	12.58	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		15,949.13000	15.94913	15,879,780	13.21	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		127.15000	0.12715	128,540	13.21	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		1,695.68000	1.69568	1,710,590	15.14	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		64.56000	0.06456	65,280	12.89	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.97	Put		15,870.75000	15.87075	15,801,430	13.22	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		130.52000	0.13052	131,940	13.22	0.00	0	50
R2044	On	05/11/2020	Bond Future	8.87	Put		25,534.60000	25.53460	25,463,900	12.58	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		5.02000	0.00502	5,060	12.58	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	10.02	Put		15,481.69000	15.48169	15,412,560	13.28	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		20.43000	0.02043	20,650	12.58	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/11/2020	Bond Future	11.17	Call		1,277.05000	1.27705	1,288,880	14.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		8,044.09000	8.04409	7,985,180	14.75	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	11.43	Call		1,805.82000	1.80582	1,821,500	15.23	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		6,828.72000	6.82872	6,773,660	15.23	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	9.72	Put		17,886.32000	17.88632	17,816,300	12.89	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		498.83000	0.49883	503,220	14.19	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		14,119.12000	14.11912	14,058,970	14.19	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Put		19,355.04000	19.35504	19,291,800	13.60	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		139.03000	0.13903	140,330	13.60	0.00	0	40
R2044	On	04/02/2021	Bond Future	10.36	Call		506.99000	0.50699	511,450	14.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		14,050.37000	14.05037	13,990,290	14.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		515.11000	0.51511	519,630	14.21	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		13,981.69000	13.98169	13,921,670	14.21	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		16,353.94000	16.35394	16,292,060	13.89	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		291.42000	0.29142	294,080	13.89	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,010.78000	1.01078	1,019,090	14.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		10,993.04000	10.99304	10,936,810	14.63	0.00	0	40
R2044	On	04/02/2021	Bond Future	10.29	Call		452.10000	0.45210	456,110	14.13	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		14,536.29000	14.53629	14,475,760	14.13	0.00	0	40
Total R2044 Option											0.00	0	18,15
Total For R2044											22,547,564.64	291	98,56
R2048	On	07/05/2020	Bond Future			11.90739	76.26775	11.92527	76.15695	14.97	126,604,465.00	1,660	94,9'
R2048	On	06/08/2020	Bond Future			12.04910	77.62345	12.06700	77.51492	14.45	0.00	0	5'
R2048	On	05/11/2020	Bond Future			12.19713	74.53851	12.21460	74.43489	14.24	0.00	0	
R2048	On	04/02/2021	Bond Future			12.35772	75.84822	12.37465	75.75019	14.25	0.00	0	
Total R2048 Future											126,604,465.00	1,660	95,44
R2048	On	07/05/2020	Bond Future	9.78	Call		0.09000	0.00009	0,090	13.35	0.00	0	
R2048	On	07/05/2020	Bond Future	9.78	Put		15,777.19000	15.77719	15,666,390	13.35	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Call		0.10000	0.00010	0,100	13.37	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Put		15,690.23000	15.69023	15,579,430	13.37	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Call		0.08000	0.00008	0,080	13.32	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Put		15,864.28000	15.86428	15,753,480	13.32	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Call		4.11000	0.00411	4,070	14.40	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Put		12,250.06000	12.25006	12,139,220	14.40	0.00	0	30
R2048	On	07/05/2020	Bond Future	10.70	Call		66.51000	0.06651	67,220	15.32	0.00	0	
R2048	On	07/05/2020	Bond Future	10.70	Put		8,412.96000	8.41296	8,302,870	15.32	0.00	0	30
R2048	On	07/05/2020	Bond Future	9.69	Put		16,566.36000	16.56636	16,455,560	13.24	0.00	0	
R2048	On	07/05/2020	Bond Future	9.69	Call		0.04000	0.00004	0,040	13.24	0.00	0	30
R2048	On	06/08/2020	Bond Future	11.80	Put		4,079.61000	4.07961	4,007,980	16.30	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/08/2020	Bond Future	11.80	Call		2,430.01000	2.43001	2,466,910	16.30	0.00	0	47
R2048	On	06/08/2020	Bond Future	11.10	Put		7,227.77000	7.22777	7,135,780	15.44	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call		919.88000	0.91988	936,420	15.44	0.00	0	47
R2048	On	06/08/2020	Bond Future	10.35	Put		12,073.17000	12.07317	11,968,300	14.26	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call		172.77000	0.17277	176,430	14.26	0.00	0	64
R2048	On	06/08/2020	Bond Future	11.85	Put		3,893.09000	3.89309	3,823,080	16.30	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call		2,557.48000	2.55748	2,596,000	16.30	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put		6,964.24000	6.96424	6,873,530	15.54	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call		1,006.09000	1.00609	1,023,910	15.54	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put		8,662.19000	8.66219	8,564,540	14.95	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call		563.74000	0.56374	574,620	14.95	0.00	0	64
R2048	On	06/08/2020	Bond Future	9.25	Put		21,446.05000	21.44605	21,337,570	12.82	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call		2.30000	0.00230	2,350	12.82	0.00	0	20,64
R2048	On	06/08/2020	Bond Future	9.00	Put		23,870.47000	23.87047	23,761,950	12.82	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call		0.76000	0.00076	0,770	12.82	0.00	0	3,00
R2048	On	06/08/2020	Bond Future	10.19	Call		108.78000	0.10878	111,140	14.05	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		13,291.98000	13.29198	13,185,810	14.05	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		112.23000	0.11223	114,660	14.06	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		13,214.27000	13.21427	13,108,170	14.06	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		105.46000	0.10546	107,750	14.03	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		13,369.94000	13.36994	13,263,700	14.03	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		162.95000	0.16295	166,340	13.71	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		15,455.72000	15.45572	15,355,490	13.71	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		155.08000	0.15508	158,320	13.69	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		15,614.42000	15.61442	15,514,040	13.69	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		158.98000	0.15898	162,290	13.70	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		15,534.96000	15.53496	15,434,650	13.70	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		642.79000	0.64279	652,710	14.01	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		13,331.48000	13.33148	13,243,370	14.01	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		623.52000	0.62352	633,180	13.99	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		13,467.12000	13.46712	13,378,750	13.99	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		633.10000	0.63310	642,890	14.00	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		13,399.18000	13.39918	13,310,940	14.00	0.00	0	
Total R2048 Option											0.00	0	26,76
Total For R2048											126,604,465.00	1,660	122,20
R208	On	07/05/2020	Bond Future			5.60633	101.74081	5.61256	101.73546	0.52	38,152,803.75	375	29,98
R208	On	06/08/2020	Bond Future			4.98803	103.54927	4.98763	103.54952	0.42	0.00	0	
R208	On	05/11/2020	Bond Future			3.62027	101.94923	3.59589	101.95870	0.24	0.00	0	
Total R208 Future											38,152,803.75	375	29,98

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R208	On	07/05/2020	Bond Future	4.81	Call		0.21000	0.00021	0,200	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.81	Put		694.10000	0.69410	688,740	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Call		0.24000	0.00024	0,230	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Put		685.44000	0.68544	680,080	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Call		0.19000	0.00019	0,180	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Put		702.78000	0.70278	697,420	0.65	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Call		369.28000	0.36928	368,890	0.43	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put		13.22000	0.01322	13,080	0.43	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call		374.98000	0.37498	374,590	0.43	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put		12.72000	0.01272	12,580	0.43	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call		363.48000	0.36348	363,090	0.43	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put		13.62000	0.01362	13,480	0.43	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call		459.91000	0.45991	450,640	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		1.98000	0.00198	2,180	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		463.72000	0.46372	454,450	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		1.94000	0.00194	2,140	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		456.15000	0.45615	446,890	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		2.07000	0.00207	2,280	0.28	0.00	0	
Total R208 Option											0.00	0	
Total For R208											38,152,803.75	375	29,98
R209	On	07/05/2020	Bond Future			11.61627	62.19018	11.62907	62.12602	14.65	2,736,367.92	44	72,28
R209	On	06/08/2020	Bond Future			11.75417	63.29561	11.76674	63.23374	14.00	0.00	0	20
R209	On	05/11/2020	Bond Future			11.89577	61.24703	11.90763	61.18971	13.48	0.00	0	
R209	On	04/02/2021	Bond Future			12.04598	62.32312	12.05700	62.27087	13.49	0.00	0	
Total R209 Future											2,736,367.92	44	72,48
R209	On	07/05/2020	Bond Future	9.46	Call		0.21000	0.00021	0,200	13.85	0.00	0	
R209	On	07/05/2020	Bond Future	9.46	Put		12,461.63000	12.46163	12,397,460	13.85	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Call		0.23000	0.00023	0,210	13.86	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Put		12,396.07000	12.39607	12,331,890	13.86	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Call		0.19000	0.00019	0,180	13.83	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Put		12,527.27000	12.52727	12,463,100	13.83	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,000	12.91	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put		46,190.92000	46.19092	46,129,050	12.91	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,000	12.91	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put		46,082.59000	46.08259	46,020,720	12.91	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	12.91	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		46,299.40000	46.29940	46,237,530	12.91	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		221.27000	0.22127	223,760	13.24	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		10,516.31000	10.51631	10,461,480	13.24	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	05/11/2020	Bond Future	10.02	Call		225.94000	0.22594	228,470	13.25	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		10,460.26000	10.46026	10,405,470	13.25	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		216.69000	0.21669	219,130	13.23	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		10,572.52000	10.57252	10,517,640	13.23	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		454.05000	0.45405	458,040	13.37	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		10,833.51000	10.83351	10,785,250	13.37	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		461.10000	0.46110	465,150	13.38	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		10,780.81000	10.78081	10,732,610	13.38	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		447.07000	0.44707	451,000	13.36	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		10,886.35000	10.88635	10,838,030	13.36	0.00	0	
Total R209 Option											0.00	0	
Total For R209											2,736,367.92	44	72,45
R210	On	07/05/2020	Bond Future			174.22046	174.22046	180.48268	180.48268		0.00	0	1,93
R210	On	06/08/2020	Bond Future			177.36036	177.36036	183.74544	183.74544		0.00	0	
R210	On	05/11/2020	Bond Future			177.76456	177.76456	184.27866	184.27866		0.00	0	
R210	On	04/02/2021	Bond Future			180.93049	180.93049	187.57867	187.57867		0.00	0	
Total R210 Future											0.00	0	1,93
Total For R210											0.00	0	1,93
R212	On	07/05/2020	Bond Future			164.56592	164.56592	164.70552	164.70552		0.00	0	6,7
R212	On	06/08/2020	Bond Future			165.23606	165.23606	165.38730	165.38730		0.00	0	
R212	On	05/11/2020	Bond Future			168.14973	168.14973	168.31853	168.31853		0.00	0	
R212	On	04/02/2021	Bond Future			168.81489	168.81489	169.00304	169.00304		0.00	0	
Total R212 Future											0.00	0	6,71
Total For R212											0.00	0	6,71
R213	On	07/05/2020	Bond Future			11.07217	76.08401	11.08517	76.01770	11.20	760,840.10	10	15,4
R213	On	06/08/2020	Bond Future			11.21420	77.43641	11.22686	77.37322	10.65	0.00	0	30
R213	On	05/11/2020	Bond Future			11.36565	75.23540	11.37742	75.17793	10.15	0.00	0	
R213	On	04/02/2021	Bond Future			11.53172	76.55764	11.54243	76.50658	10.11	0.00	0	
Total R213 Future											760,840.10	10	15,74
R213	On	07/05/2020	Bond Future	9.02	Call		0.18000	0.00018	0,170	10.68	0.00	0	
R213	On	07/05/2020	Bond Future	9.02	Put		11,605.76000	11.60576	11,539,440	10.68	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Call		0.15000	0.00015	0,140	10.66	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Put		11,729.45000	11.72945	11,663,130	10.66	0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Call		0.16000	0.00016	0,150	10.67	0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Put		11,667.57000	11.66757	11,601,250	10.67	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put		10,502.79000	10.50279	10,440,260	10.51	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call		52.57000	0.05257	53,190	10.49	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		10,618.34000	10.61834	10,555,770	10.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	06/08/2020	Bond Future	9.30	Call		54.25000	0.05425	54,900	10.50	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		10,560.51000	10.56051	10,497,970	10.50	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		55.98000	0.05598	56,640	10.51	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		9,670.94000	9.67094	9,616,120	10.22	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		219.95000	0.21995	222,660	10.23	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put		9,618.37000	9.61837	9,563,610	10.23	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		224.69000	0.22469	227,450	10.24	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		9,565.93000	9.56593	9,511,220	10.24	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		215.29000	0.21529	217,940	10.22	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		234.45000	0.23445	236,770	9.86	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		11,518.90000	11.51890	11,470,160	9.86	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		238.86000	0.23886	241,230	9.87	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		11,465.78000	11.46578	11,417,090	9.87	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		243.34000	0.24334	245,750	9.88	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		11,412.79000	11.41279	11,364,140	9.88	0.00	0	
Total R213 Option											0.00	0	
Total For R213											760,840.10	10	15,74
R214	On	07/05/2020	Bond Future			11.82425	60.37746	11.83691	60.31377	15.70	75,532,202.46	1,251	21,28
R214	On	06/08/2020	Bond Future			11.95983	61.45071	11.97229	61.38920	15.05	0.00	0	30
R214	On	05/11/2020	Bond Future			12.10141	59.22494	12.11321	59.16778	14.61	0.00	0	
R214	On	04/02/2021	Bond Future			12.25453	60.26567	12.26556	60.21335	14.62	0.00	0	
Total R214 Future											75,532,202.46	1,251	21,58
R214	On	07/05/2020	Bond Future	9.76	Call		0.51000	0.00051	0,480	14.85	0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put		12,168.61000	12.16861	12,104,890	14.85	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call		0.55000	0.00055	0,520	14.87	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put		12,100.72000	12.10072	12,037,000	14.87	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call		0.47000	0.00047	0,440	14.83	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put		12,236.60000	12.23660	12,172,880	14.83	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Put		15,333.10000	15.33310	15,269,410	14.38	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Call		0.01000	0.00001	0,010	14.38	0.00	0	1,28
R214	On	07/05/2020	Bond Future	9.91	Put		11,161.35000	11.16135	11,097,590	15.15	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Call		1.60000	0.00160	1,530	15.15	0.00	0	1,28
R214	On	07/05/2020	Bond Future	10.66	Call		86.50000	0.08650	85,960	16.53	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Put		6,527.68000	6.52768	6,463,450	16.53	0.00	0	1,28
R214	On	06/08/2020	Bond Future	9.98	Call		69.12000	0.06912	69,730	14.39	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		11,431.12000	11.43112	11,370,220	14.39	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		71.31000	0.07131	71,930	14.41	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		11,367.69000	11.36769	11,306,800	14.41	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		67.00000	0.06700	67,580	14.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	06/08/2020	Bond Future	9.97	Put		11,494.72000	11.49472	11,433,790	14.38	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		270.27000	0.27027	273,060	14.34	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		10,579.67000	10.57967	10,525,300	14.34	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		275.73000	0.27573	278,580	14.35	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		10,522.14000	10.52214	10,467,830	14.35	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		264.81000	0.26481	267,550	14.33	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		10,637.30000	10.63730	10,582,880	14.33	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		510.18000	0.51018	514,380	14.45	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		11,103.59000	11.10359	11,055,470	14.45	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		517.94000	0.51794	522,190	14.46	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		11,049.08000	11.04908	11,001,010	14.46	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		502.63000	0.50263	506,770	14.44	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		11,158.39000	11.15839	11,110,210	14.44	0.00	0	
Total R214 Option											0.00	0	3,75
Total For R214											75,532,202.46	1,251	25,35
Total for Bond											2,060,019,674.09	24,291	1,435,86
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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 07/05/2020 GOVI			637.98300	637.98300	637.42200	637.42200			12,759,660.00	2	1,11
GOVI On 06/08/2020 GOVI			649.20300	649.20300	648.66600	648.66600			0.00	0	
GOVI On 05/11/2020 GOVI			660.62800	660.62800	660.13900	660.13900			0.00	0	
GOVI On 04/02/2021 GOVI			672.24900	672.24900	671.81500	671.81500			0.00	0	
Total GOVI Future									12,759,660.00	2	1,11
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			825,680.00000	82.56800	820,070,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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		825,780.00000	82.57800	820,170,000		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		825,580.00000	82.55800	819,970,000		0.00	0	
GOVI	On	06/08/2020	GOVI	728.13	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/08/2020	GOVI	728.13	Put		794,640.00000	79.46400	789,270,000		0.00	0	
GOVI	On	06/08/2020	GOVI	728.14	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/08/2020	GOVI	728.14	Put		794,740.00000	79.47400	789,370,000		0.00	0	
GOVI	On	06/08/2020	GOVI	728.12	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/08/2020	GOVI	728.12	Put		794,540.00000	79.45400	789,170,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.84	Put		777,010.00000	77.70100	772,120,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.85	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.85	Put		777,110.00000	77.71100	772,220,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.83	Put		776,910.00000	77.69100	772,020,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Put		791,350.00000	79.13500	787,010,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Put		791,450.00000	79.14500	787,110,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Put		791,250.00000	79.12500	786,910,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											12,759,660.00	2	1,17
Total for GOVI											12,759,660.00	2	1,17
AL37	On	07/05/2020	Index Future			658.69100	658.69100	657.98000	657.98000		0.00	0	
AL37	On	06/08/2020	Index Future			670.27500	670.27500	669.58600	669.58600		0.00	0	
AL37	On	05/11/2020	Index Future			682.07100	682.07100	681.43000	681.43000		0.00	0	
AL37	On	04/02/2021	Index Future			694.07000	694.07000	693.48200	693.48200		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	07/05/2020	Index Future			720.33800	720.33800	719.87600	719.87600		0.00	0	
AL7T	On	06/08/2020	Index Future			733.00700	733.00700	732.57500	732.57500		0.00	0	
AL7T	On	05/11/2020	Index Future			745.90700	745.90700	745.53200	745.53200		0.00	0	
AL7T	On	04/02/2021	Index Future			759.02800	759.02800	758.71800	758.71800		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	07/05/2020	Index Future			645.59300	645.59300	645.02400	645.02400		6,455,930.00	1	2
ALBI	On	06/08/2020	Index Future			656.94700	656.94700	656.40200	656.40200		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ALBI	On	05/11/2020	Index Future			668.50800	668.50800	668.01100	668.01100			0.00	0	
ALBI	On	04/02/2021	Index Future			680.26800	680.26800	679.82700	679.82700			0.00	0	
Total ALBI Future												6,455,930.00	1	21
Total For ALBI												6,455,930.00	1	21
IGOV	On	07/05/2020	Index Future			243.38900	243.38900	247.90300	247.90300			0.00	0	1,00
IGOV	On	06/08/2020	Index Future			247.72900	247.72900	252.33600	252.33600			0.00	0	
IGOV	On	05/11/2020	Index Future			252.14700	252.14700	256.85900	256.85900			0.00	0	
IGOV	On	04/02/2021	Index Future			256.64000	256.64000	261.46000	261.46000			0.00	0	
Total IGOV Future												0.00	0	1,00
Total For IGOV												0.00	0	1,00
Total for Index												6,455,930.00	1	1,21
5Y STN	On	21/12/2021	Interest Rate Swap			94.03000	94.03000	94.29000	94.29000			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 :												2,079,235,264.09	24,294	1,438,33
AA06	On	15/04/2021	Spot Bond				101.12596		101.12468			0.00	2,600,000,000	1,300,000,000
Total AA06 SPOT												0.00	2,600,000,000	1,300,000,000
Total For AA06												0.00	2,600,000,000	1,300,000,000
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			7.36000	106.21617	7.36000	106.19519			33,253,731,200,000.00	4,518,170,000	1,129,542,500
Total AA07 SPOT												13,253,731,200,000.00	4,518,170,000	1,129,542,500
Total For AA07												13,253,731,200,000.00	4,518,170,000	1,129,542,500
AB01/R	On	24/11/2020	Spot Bond			10.00000	103.77800	10.00000	103.75100			0.00	0	
Total AB01/R186 SPOT												0.00	0	
Total For AB01/R186												0.00	0	
AB018L	On	04/09/2020	Spot Bond			11.37000	100.42684	11.37000	100.39712			0.00	0	
Total AB018U SPOT												0.00	0	
Total For AB018U												0.00	0	
AB019L	On	04/09/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AB019U SPOT												0.00	0	
Total For AB019U												0.00	0	
AB020L	On	03/09/2022	Spot Bond			11.81000	100.53147	11.81000	100.50014			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	51.95794	100.00000	51.84232				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	40.41996	100.00000	40.33000				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12 On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			5.25000	282.71041	5.25000	282.64631			525,000,000,000.00	100,000,000	50,000,000	
Total ABCPI3 SPOT									525,000,000,000.00	100,000,000	50,000,000	
Total For ABCPI3									525,000,000,000.00	100,000,000	50,000,000	
ABF001 On 13/09/2026 Spot Bond				100.14628		100.12709				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond				101.36422		101.34317				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond				100.45581		100.43424				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN08 On 17/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN08 SPOT										0.00	0	
Total For ABFN08										0.00	0	
ABFN09 On 17/03/2026 Spot Bond				100.10811		100.13566				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN13 On 14/05/2020 Spot Bond				100.94917		100.93167				0.00	0	
Total ABFN13 SPOT										0.00	0	
Total For ABFN13										0.00	0	
ABFN14 On 14/05/2022 Spot Bond				101.91311		101.89202				0.00	0	
Total ABFN14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABFN14									0.00	0	
ABFN1: On 11/11/2020 Spot Bond				101.22867		101.20996			0.00	0	
Total ABFN15 SPOT									0.00	0	
Total For ABFN15									0.00	0	
ABFN1: On 11/11/2022 Spot Bond				102.10512		102.08308			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN1: On 26/09/2023 Spot Bond				101.95984		101.93365			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN2: On 30/05/2020 Spot Bond				100.55674		100.53866			0.00	0	
Total ABFN20 SPOT									0.00	0	
Total For ABFN20									0.00	0	
ABFN2: On 30/05/2022 Spot Bond				101.38028		101.35987			0.00	0	
Total ABFN21 SPOT									0.00	0	
Total For ABFN21									0.00	0	
ABFN2: On 30/05/2024 Spot Bond				102.46147		102.43552			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN2: On 25/05/2027 Spot Bond				104.37676		104.34321			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN2: On 17/10/2020 Spot Bond				101.60546		101.58686			0.00	0	
Total ABFN24 SPOT									0.00	0	
Total For ABFN24									0.00	0	
ABFN2: On 17/10/2024 Spot Bond				102.81777		102.79254			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN2: On 17/10/2029 Spot Bond				104.47670		104.44627			0.00	0	996,400,00
Total ABFN26 SPOT									0.00	0	996,400,00
Total For ABFN26									0.00	0	996,400,00
ABFN2: On 29/08/2021 Spot Bond				100.80680		100.78843			0.00	0	
Total ABFN27 SPOT									0.00	0	
Total For ABFN27									0.00	0	
ABFN2: On 29/08/2023 Spot Bond				100.62951		100.60985			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond				101.49281		101.46981				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond				101.06963		101.04760				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond				100.70467		100.68560				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond				100.88470		100.86459				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond				101.38913		101.36730				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond				101.04169		101.02222				0.00	380,000,000	2,190,000,000
Total ABFN34 SPOT										0.00	380,000,000	2,190,000,000
Total For ABFN34										0.00	380,000,000	2,190,000,000
ABFN34 On 07/02/2024 Spot Bond				101.44051		101.41931				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond				101.13650		101.11562				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond				102.43529		102.41015				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 23/04/2022 Spot Bond				101.22659		101.20684				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN38 On 16/09/2022 Spot Bond				100.07910		100.00910				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN40 On 16/09/2024 Spot Bond				100.11815		100.04769				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond				100.08162		100.01101				0.00	20,000,000,000	10,000,000,000
Total ABFN41 SPOT										0.00	20,000,000,000	10,000,000,000
Total For ABFN41										0.00	20,000,000,000	10,000,000,000
ABFN42 On 16/09/2029 Spot Bond				100.08281		100.01190				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond				101.46658		101.44660				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond				101.49170		101.47133				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond				101.50969		101.48904				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABJ01 On 03/12/2024 Spot Bond				100.50460		100.47877				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond				100.86788		100.84105				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK6 On 05/06/2020 Spot Bond				100.39249		100.37025				0.00	0	
Total ABK6 SPOT										0.00	0	
Total For ABK6										0.00	0	
ABK8 On 03/06/2021 Spot Bond				100.04467		100.02139				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			6.25000	153.99326	6.20000	153.97038				0.00	0	
Total ABKI02 SPOT										0.00	0	
Total For ABKI02										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			100.00000	102.15479	100.00000	101.91551				0.00	0	
Total ABKI02/R212 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI02/R212										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.95000	138.44072	5.90000	138.50899				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	38.50337	100.00000	38.41489				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			9.15000	122.77631	9.07000	123.07330				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.61135	100.00000	11.58481				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond				97.51353		97.64581				0.00	0	5,227,580,60
Total ABKS1 SPOT										0.00	0	5,227,580,60
Total For ABKS1										0.00	0	5,227,580,60
ABN05 On 18/04/2021 Spot Bond			4.56000	207.87996	4.56000	207.83665				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			5.35000	126.06382	5.27000	126.49028				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.75000	163.34314	5.25000	169.04035				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.35000	193.29928	4.85000	203.52808				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.20000	99.27613	8.20000	99.25458				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			10.86500	100.83192	10.88500	100.70980				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			6.86000	103.06127	6.86000	103.04229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABN87 On 21/12/2026 Spot Bond			11.41000	98.33948	11.43000	98.21975			0.00	0	
Total ABN87 SPOT									0.00	0	
Total For ABN87									0.00	0	
ABS11 On 09/04/2021 Spot Bond			7.10500	106.51459	7.10500	106.49426		19,609,800,000,000.00	2,760,000,000	1,380,000,000	
Total ABS11 SPOT								19,609,800,000,000.00	2,760,000,000	1,380,000,000	
Total For ABS11								19,609,800,000,000.00	2,760,000,000	1,380,000,000	
ABS12 On 14/05/2020 Spot Bond			6.79000	103.57032	6.79000	103.55125		13,951,421,148,000.00	2,054,701,200	513,675,300	
Total ABS12 SPOT								13,951,421,148,000.00	2,054,701,200	513,675,300	
Total For ABS12								13,951,421,148,000.00	2,054,701,200	513,675,300	
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.19934	9.20000	103.17369		0.00	0		
Total ABS12/R207 SPOT								0.00	0		
Total For ABS12/R207								0.00	0		
ABS13 On 14/05/2022 Spot Bond			7.56500	107.47413	7.56500	107.45220		68,759,050,578,000.00	9,089,101,200	2,272,275,300	
Total ABS13 SPOT								68,759,050,578,000.00	9,089,101,200	2,272,275,300	
Total For ABS13								68,759,050,578,000.00	9,089,101,200	2,272,275,300	
ABS14 On 11/11/2020 Spot Bond			6.91500	104.78011	6.91500	104.76054		0.00	0		
Total ABS14 SPOT								0.00	0		
Total For ABS14								0.00	0		
ABS15 On 11/11/2022 Spot Bond			7.49000	108.83366	7.49000	108.81167		0.00	0		
Total ABS15 SPOT								0.00	0		
Total For ABS15								0.00	0		
ABS16 On 11/11/2025 Spot Bond			9.66000	106.82807	9.68000	106.71320		0.00	0	960,000,000	
Total ABS16 SPOT								0.00	0	960,000,000	
Total For ABS16								0.00	0	960,000,000	
ABS17 On 11/11/2027 Spot Bond			10.21000	105.98907	10.23000	105.85418		30,630,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS17 SPOT								30,630,000,000,000.00	3,000,000,000	1,500,000,000	
Total For ABS17								30,630,000,000,000.00	3,000,000,000	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			7.44000	107.14849	7.44000	107.12699		0.00	0		
Total ABS18 SPOT								0.00	0		
Total For ABS18								0.00	0		
ABS6 On 01/06/2020 Spot Bond			7.24000	102.61414	7.24000	102.59409		29,995,233,120,000.00	4,142,988,000	1,035,747,000	
Total ABS6 SPOT								29,995,233,120,000.00	4,142,988,000	1,035,747,000	
Total For ABS6								29,995,233,120,000.00	4,142,988,000	1,035,747,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			9.91000	94.99687	9.93000	94.88112			29,730,000,000,000.00	3,000,000,000	2,500,000,000
Total ABS7 SPOT									29,730,000,000,000.00	3,000,000,000	2,500,000,000
Total For ABS7									29,730,000,000,000.00	3,000,000,000	2,500,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.45427	100.00000	9.43345			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.08000	293.80520	4.08000	293.74777			14,834,880,000,000.00	3,636,000,000	250,000,000
Total ABSI2 SPOT									14,834,880,000,000.00	3,636,000,000	250,000,000
Total For ABSI2									14,834,880,000,000.00	3,636,000,000	250,000,000
ABSI4 On 31/01/2022 Spot Bond			3.25000	161.42295	3.20000	161.54011			3,185,000,000,000.00	980,000,000	420,000,000
Total ABSI4 SPOT									3,185,000,000,000.00	980,000,000	420,000,000
Total For ABSI4									3,185,000,000,000.00	980,000,000	420,000,000
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	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT04U SPOT									0.00	0	
Total For ABT04U									0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.31000	97.55390	12.33000	97.45836			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ACIF1U SPOT									0.00	0	
Total For ACIF1U									0.00	0	
ACL08L On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800			0.00	0	
Total ACL089/JIBAR SPOT									0.00	0	
Total For ACL089/JIBAR									0.00	0	
ACL09L On 20/12/2025 Spot Bond				99.99952		99.97570			0.00	0	
Total ACL097 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	Opt Intere
Total For ACL097										0.00	0	
ACL09€ On 20/12/2025 Spot Bond				99.99956		99.97627				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond				275.42169		253.06630				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12€ On 20/09/2021 Spot Bond				275.54806		253.17261				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL12€ On 20/09/2021 Spot Bond				99.99981		99.97719				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL14€ On 20/12/2021 Spot Bond				99.99983		99.97713				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond				99.28450		99.26268				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond				100.20632		100.18457				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL18€ On 20/09/2020 Spot Bond				99.99969		99.97653				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL19€ On 20/09/2022 Spot Bond				99.99979		99.97656				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond				99.99979		99.97656				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond				99.99981		99.97612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond				99.99981		99.97612				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond				184.98913		170.14543				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond				187.28282		171.96886				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond				98.61287		98.58388				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond				99.99987		99.97750				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL218 On 11/05/2020 Spot Bond				100.93675		100.91470				0.00	0	
Total ACL218 SPOT										0.00	0	
Total For ACL218										0.00	0	
ACL220 On 26/01/2021 Spot Bond				101.28139		101.25914				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond				99.99982		99.97755				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond				99.99984		99.97797				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond				100.56471		100.54552				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond				101.89272		101.86917				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond				100.64933		100.62930				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond				100.65312		100.63295				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond				100.54117		100.51884				0.00	1,800,000,000	900,000,000
Total AGL01 SPOT										0.00	1,800,000,000	900,000,000
Total For AGL01										0.00	1,800,000,000	900,000,000
AGL02 On 11/04/2024 Spot Bond				103.36080		103.33305				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond				100.79391		100.77209				0.00	0	1,500,000,000
Total AGL03 SPOT										0.00	0	1,500,000,000
Total For AGL03										0.00	0	1,500,000,000
AGT01 On 10/10/2023 Spot Bond				105.02343		105.01738				0.00	4,259,975,900	4,560,000,000
Total AGT01 SPOT										0.00	4,259,975,900	4,560,000,000
Total For AGT01										0.00	4,259,975,900	4,560,000,000
AGT02 On 28/11/2024 Spot Bond				103.00828		102.97353				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond				102.85490		103.14372				0.00	39,000,000,000	18,000,000,000
Total AGT03 SPOT										0.00	39,000,000,000	18,000,000,000
Total For AGT03										0.00	39,000,000,000	18,000,000,000
AHF2A On 18/07/2021 Spot Bond				101.37237		101.35119				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond				101.15948		101.13849				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond				101.30769		101.28422				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond				101.34792		101.32716				0.00	0	
Total AHF3A5 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	Opt Intere
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond				101.33975		101.31913				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond				101.42958		101.40743				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond				101.51937		101.49570				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond				101.81295		101.78432				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond				101.90257		101.87242				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond				101.38720		101.36803				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond				100.66375		100.64321				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			8.24000	105.49942	8.24000	105.47602				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond				100.68643		100.66507				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond				100.71664		100.69419				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond				100.92754		100.89748				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond				101.08606		101.06585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond				101.21711		101.19501				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond				100.68634		100.66498				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond				100.71654		100.69408				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond				100.92731		100.89724				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL01U SPOT										0.00	0	
Total For AHL01U										0.00	0	
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1AU SPOT										0.00	0	
Total For AHL1AU										0.00	0	
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1BU SPOT										0.00	0	
Total For AHL1BU										0.00	0	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.59000	115.66283	7.59000	115.63929			19,357,147,392,000.00	2,550,348,800	1,139,587,20	
Total AIR02 SPOT									19,357,147,392,000.00	2,550,348,800	1,139,587,20	
Total For AIR02									19,357,147,392,000.00	2,550,348,800	1,139,587,20	
AIR04 On 29/05/2024 Spot Bond			7.89000	107.60046	7.89000	107.57758			0.00	0	0	
Total AIR04 SPOT									0.00	0	0	
Total For AIR04									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			12.50000	88.85295	12.51000	88.77238				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.95500	165.03872	5.45500	170.62293				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRS1U SPOT										0.00	0	
Total For AIRS1U										0.00	0	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRT1U SPOT										0.00	0	
Total For AIRT1U										0.00	0	
APF04 On 21/10/2021 Spot Bond				101.45234		101.42938				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond				100.94161		100.92271				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond				101.10870		101.08669				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond				99.88785		99.86545				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond				100.80556		100.78334				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond				101.34770		101.32542				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond				100.22518		100.20464				0.00	0	
Total APF10 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	Opt Intere
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond				100.08104		100.01058				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U SPOT										0.00	0	
Total For AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS266U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS391U SPOT										0.00	0	
Total For AS391U										0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS404U SPOT										0.00	0	
Total For AS404U										0.00	0	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS410U SPOT										0.00	0	
Total For AS410U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN02: On 07/12/2033 Spot Bond			5.60000	210.32621	5.10000	220.89125				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.61500	188.11328	5.11500	198.00205				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN05: On 22/04/2020 Spot Bond				101.41288		101.39022				0.00	0	
Total ASN058 SPOT										0.00	0	
Total For ASN058										0.00	0	
ASN05: On 28/04/2020 Spot Bond				101.26708		101.24470				0.00	0	
Total ASN059 SPOT										0.00	0	
Total For ASN059										0.00	0	
ASN06: On 30/04/2020 Spot Bond				101.19774		101.17581				0.00	0	
Total ASN061 SPOT										0.00	0	
Total For ASN061										0.00	0	
ASN06: On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN064 SPOT										0.00	0	
Total For ASN064										0.00	0	
ASN07: On 20/06/2020 Spot Bond				99.99950		99.97391				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08: On 20/09/2020 Spot Bond				99.99977		99.97823				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08: On 20/06/2020 Spot Bond				100.22690		100.20585				0.00	0	
Total ASN083 SPOT										0.00	0	
Total For ASN083										0.00	0	
ASN08: On 03/09/2020 Spot Bond				101.15966		101.13996				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08: On 01/10/2020 Spot Bond				102.42232		102.42232				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09: On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN091 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	Opt Intere
Total For ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond				101.40423		101.38210				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond				100.94445		100.92280				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond				94.65687		94.65687				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11: On 02/12/2020 Spot Bond				100.45082		100.42956				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond				100.27565		100.25487				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond				99.99937		99.97034				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond				99.99939		99.97062				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			3.98000	159.32471	3.93000	159.43667				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 20/06/2020 Spot Bond				100.39167		100.37234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN143 SPOT										0.00	0	
Total For ASN143										0.00	0	
ASN143 On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN144 On 20/06/2021 Spot Bond				90.29052		90.29052				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN145 On 04/05/2021 Spot Bond				101.08880		101.06632				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN146 On 04/05/2021 Spot Bond				101.10693		101.08456				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			4.02500	159.19653	3.97500	159.30817				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond				47.99754		47.99754				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond				100.46053		100.43873				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN152 On 31/03/2028 Spot Bond			6.39000	156.32806	5.89000	161.73840				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN156 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN16(On 08/08/2021 Spot Bond				100.96596		100.94368				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond				100.73656		100.71514				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16(On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16(On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16(On 20/06/2021 Spot Bond				100.51982		100.49683				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17(On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17(On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17(On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18(On 20/06/2022 Spot Bond				99.99983		99.97475				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19(On 12/06/2020 Spot Bond				100.18119		100.16149				0.00	0	
Total ASN190 SPOT										0.00	0	
Total For ASN190										0.00	0	
ASN19(On 30/06/2022 Spot Bond				99.77164		101.99948				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19(On 31/01/2038 Spot Bond			5.51500	92.98912	5.14000	97.77801				0.00	0	
Total ASN195 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	Opt Intere
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond				99.99992		99.97892				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond				99.99992		99.97870				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond				99.98664		99.96390				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2021 Spot Bond				100.71462		100.68944				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond				100.77799		100.75022				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 28/08/2020 Spot Bond				100.49062		100.47070				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21 On 29/08/2022 Spot Bond				100.44702		100.42592				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond				100.48749		100.46773				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond				99.99985		99.97483				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond				99.99993		99.97880				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond				100.77833		100.75694				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond				100.72079		100.69906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond				100.68492		100.66361				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond				100.15995		100.13877				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond				99.88886		99.86668				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond				99.99987		99.97766				0.00	1,400,000,000	700,000,000
Total ASN300 SPOT										0.00	1,400,000,000	700,000,000
Total For ASN300										0.00	1,400,000,000	700,000,000
ASN31(On 20/12/2023 Spot Bond				99.99974		99.97311				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 20/01/2021 Spot Bond				100.24466		100.22386				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31(On 30/04/2020 Spot Bond				101.20995		101.18778				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31(On 30/03/2020 Spot Bond				99.80258		101.74816				0.00	720,000,000	360,000,000
Total ASN317 SPOT										0.00	720,000,000	360,000,000
Total For ASN317										0.00	720,000,000	360,000,000
ASN31(On 31/03/2029 Spot Bond			5.57500	87.73240	5.42500	88.75713				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.67500	81.89596	5.35500	84.76428				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond				99.99986		99.97849				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32 On 20/06/2024 Spot Bond				99.99979		99.97629				0.00	0	500,000,00
Total ASN328 SPOT										0.00	0	500,000,00
Total For ASN328										0.00	0	500,000,00
ASN33 On 09/05/2024 Spot Bond				100.95514		100.93322				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond				99.99986		99.97837				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.62500	91.63312	5.25000	96.33606				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond				99.99983		99.97735				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 12/02/2021 Spot Bond				101.01124		100.99169				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34 On 12/02/2021 Spot Bond				101.01124		100.99169				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34 On 20/06/2024 Spot Bond				99.99988		99.97887				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond				99.98215		99.95999				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond				99.99985		99.97804				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond				99.99985		99.97804				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond				100.51514		100.49411				0.00	0	
Total ASN365 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	Opt Intere
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond				99.99974		99.97485				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond				99.99983		99.97831				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond				99.99980		99.97772				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond				101.21375		101.19194				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond				100.08908		100.01566				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond				100.08908		100.01566				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond				99.99978		99.97512				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond				99.99982		99.97817				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond				100.67230		100.65227				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond				100.01468		100.04293				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond				99.99982		99.97828				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond				99.99971		99.97548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2020 Spot Bond				100.49952		100.47928				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2020 Spot Bond				100.52394		100.50173				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond				100.10558		100.08102				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN75U 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				100.82880		100.81033				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			7.79000	103.94709	7.79000	103.92539		25,254,474,226,000.00		3,241,909,400	1,620,954,700	
Total BAW19 SPOT								25,254,474,226,000.00		3,241,909,400	1,620,954,700	
Total For BAW19								25,254,474,226,000.00		3,241,909,400	1,620,954,700	
BAW21 On 24/03/2022 Spot Bond			7.32000	103.53161	7.32000	103.51116		8,080,460,160,000.00		1,103,888,000	645,972,000	
Total BAW21 SPOT								8,080,460,160,000.00		1,103,888,000	645,972,000	
Total For BAW21								8,080,460,160,000.00		1,103,888,000	645,972,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.89123	9.30000	99.86628				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond				102.03570		102.01279				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW25 On 08/05/2020 Spot Bond				101.07999		101.06201				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				101.25782		101.23647				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond				100.60351		100.58274				0.00	0	4,000,000,00
Total BAW29 SPOT										0.00	0	4,000,000,00
Total For BAW29										0.00	0	4,000,000,00
BAW30 On 05/12/2021 Spot Bond				100.34766		100.32842				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond				99.79711		101.79179				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAYA57 On 31/03/2022 Spot Bond				105.99412		105.96119				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond				103.03128		103.00401				0.00	0	
Total BAYA58 SPOT										0.00	0	
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			10.48500	103.17686	10.48500	103.14808				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond				102.62221		102.59094				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond				102.46916		102.43984				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond				104.24909		104.22921				0.00	0	1,600,000,00
Total BAYA63 SPOT										0.00	0	1,600,000,00
Total For BAYA63										0.00	0	1,600,000,00
BAYA64 On 30/09/2022 Spot Bond				102.49099		102.46139				0.00	0	
Total BAYA64 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	Opt Intere
Total For BAYA64										0.00	0	
BAYA64 On 30/09/2020 Spot Bond				102.79226		102.76609				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA65 On 31/03/2021 Spot Bond				102.46926		102.43995				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA66 On 31/03/2023 Spot Bond			10.09000	105.24093	10.09000	105.21213				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond				102.32730		102.29981				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA69 On 30/06/2021 Spot Bond				102.32730		102.29981				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond				102.32730		102.29981				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			12.92000	102.67766	12.94000	102.56215				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond				103.17245		103.15166				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond				103.12851		103.11653				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond				103.03192		103.01296				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond				103.03198		103.01302				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond				102.80214		102.78388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYB07 On 31/03/2020 Spot Bond				103.14615		103.10814				0.00	0	
Total BAYB07 SPOT										0.00	0	
Total For BAYB07										0.00	0	
BAYB08 On 30/09/2020 Spot Bond				104.77494		104.74302				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB11 On 30/06/2020 Spot Bond				103.25540		103.21598				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB12 On 30/06/2021 Spot Bond				102.81877		102.78497				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond				102.87237		102.83789				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond				102.87237		102.83789				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond				102.87237		102.83789				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond				102.92724		102.89205				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond				102.87310		102.83860				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond				102.87310		102.83860				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond				102.87310		102.83860				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYD11 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	
BC126 On 29/05/2020 Spot Bond				100.37038		100.35289				0.00	0	
Total BC126 SPOT										0.00	0	
Total For BC126										0.00	0	
BCJ15 On 09/11/2020 Spot Bond				100.87062		100.85089				0.00	0	10,000,000,00
Total BCJ15 SPOT										0.00	0	10,000,000,00
Total For BCJ15										0.00	0	10,000,000,00
BCJ16 On 08/12/2020 Spot Bond				100.25485		100.23597				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.86500	93.83972	9.88500	93.71234				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD3021 On 18/04/2028 Spot Bond			100.00000	11.55317	100.00000	11.52761				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond				101.07115		101.04907				0.00	0	
Total BDX211 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	Opt Intere
Total For BDX211									0.00	0	
BDX31 On 05/03/2023 Spot Bond				100.89430		100.87274			0.00	0	
Total BDX31 SPOT									0.00	0	
Total For BDX31									0.00	0	
BDX32 On 01/04/2022 Spot Bond				100.32980		100.30888			0.00	0	
Total BDX32 SPOT									0.00	0	
Total For BDX32									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	
BGL05 On 04/09/2020 Spot Bond			8.59000	101.66299	8.98500	101.46152		2,147,500,000,000.00	250,000,000	125,000,000	
Total BGL05 SPOT								2,147,500,000,000.00	250,000,000	125,000,000	
Total For BGL05								2,147,500,000,000.00	250,000,000	125,000,000	
BGL06 On 04/09/2020 Spot Bond				101.49658		101.47750			0.00	0	
Total BGL06 SPOT									0.00	0	
Total For BGL06									0.00	0	
BGL07 On 03/09/2022 Spot Bond			8.89000	106.84766	8.89000	106.82242			0.00	0	240,000,000
Total BGL07 SPOT									0.00	0	240,000,000
Total For BGL07									0.00	0	240,000,000
BGL08 On 03/09/2022 Spot Bond				100.49525		100.46995			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL09 On 29/09/2020 Spot Bond			8.59000	101.13660	8.68500	101.06468		5,927,100,000,000.00	690,000,000	345,000,000	
Total BGL09 SPOT								5,927,100,000,000.00	690,000,000	345,000,000	
Total For BGL09								5,927,100,000,000.00	690,000,000	345,000,000	
BGL10 On 05/05/2021 Spot Bond				103.86762		103.84477			0.00	0	
Total BGL10 SPOT									0.00	0	
Total For BGL10									0.00	0	
BGL11 On 05/05/2021 Spot Bond			8.79000	108.44304	9.46500	107.68846		2,197,500,000,000.00	250,000,000	125,000,000	
Total BGL11 SPOT								2,197,500,000,000.00	250,000,000	125,000,000	
Total For BGL11								2,197,500,000,000.00	250,000,000	125,000,000	
BGL12 On 20/08/2021 Spot Bond				104.45398		104.43058			0.00	0	
Total BGL12 SPOT									0.00	0	
Total For BGL12									0.00	0	
BGL13 On 20/08/2021 Spot Bond			7.89000	105.99913	7.89000	105.97659			0.00	0	32,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL13 SPOT										0.00	0	32,000,00
Total For BGL13										0.00	0	32,000,00
BGL14 On 03/11/2021 Spot Bond				105.15078		105.12551				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond				104.02879		104.05124				0.00	240,000,000	120,000,00
Total BGL15 SPOT										0.00	240,000,000	120,000,00
Total For BGL15										0.00	240,000,000	120,000,00
BGL16 On 25/05/2022 Spot Bond				100.71349		100.68723				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond				106.56045		106.51842				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond				104.83410		104.80582				0.00	0	150,000,00
Total BGL18 SPOT										0.00	0	150,000,00
Total For BGL18										0.00	0	150,000,00
BGL19 On 29/09/2024 Spot Bond				104.56572		107.07498				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond				106.97456		106.93814				0.00	1,751,000,000	2,730,000,00
Total BGT01 SPOT										0.00	1,751,000,000	2,730,000,00
Total For BGT01										0.00	1,751,000,000	2,730,000,00
BID07 On 30/06/2020 Spot Bond				100.01655		102.08757				0.00	0	
Total BID07 SPOT										0.00	0	
Total For BID07										0.00	0	
BID08 On 30/06/2022 Spot Bond				100.87781		102.99492				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond				100.80903		100.78966				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond				100.73066		100.71077				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			7.63000	109.48409	7.63000	109.46157				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond				100.18406		100.11238				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond				100.11889		100.04679				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond				100.94011		100.92061				0.00	0	700,000,00
Total BID14 SPOT										0.00	0	700,000,00
Total For BID14										0.00	0	700,000,00
BID15 On 28/10/2024 Spot Bond				100.88190		100.86258				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond				101.27385		101.24987				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond				101.77541		101.75101				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond				100.73155		100.70855				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond				102.11050		102.08376				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond				57.00000		57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2020 Spot Bond				99.93652		99.91535				0.00	0	
Total BPPF02 SPOT										0.00	0	
Total For BPPF02										0.00	0	
BPPF0 On 15/09/2020 Spot Bond				100.34652		100.27572				0.00	0	
Total BPPF04 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	Opt Intere
Total For BPPF04										0.00	0	
BPPF04 On 22/03/2021 Spot Bond				99.93934		99.91911				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF08 On 23/07/2021 Spot Bond				101.36927		101.34940				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF11 On 09/10/2023 Spot Bond				102.18990		102.16769				0.00	4,200,000,000	2,100,000,000
Total BPPF13 SPOT										0.00	4,200,000,000	2,100,000,000
Total For BPPF13										0.00	4,200,000,000	2,100,000,000
BPPF13 On 22/03/2020 Spot Bond				99.94217		99.92287				0.00	0	
Total BPPF15 SPOT										0.00	0	
Total For BPPF15										0.00	0	
BPPF15 On 23/07/2020 Spot Bond				101.18639		101.16736				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF16 On 19/11/2020 Spot Bond				100.67087		100.65262				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF18 On 19/11/2022 Spot Bond				100.69650		100.67720				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond				100.68783		100.66804				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond				100.52155		100.50248				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A11 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	
BS2A21 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	
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C11 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				99.84226		99.81973				0.00	0	
Total BWZ20A SPOT										0.00	0	
Total For BWZ20A										0.00	0	
BWZ21 On 27/03/2021 Spot Bond				99.84392		99.82165				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond				100.97609		100.95362				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA68U SPOT										0.00	0	
Total For BYA68U										0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYB10U SPOT										0.00	0	
Total For BYB10U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL22 On 06/05/2020 Spot Bond			7.20500	103.29170	7.20500	103.27150				0.00	0	
Total CBL22 SPOT										0.00	0	
Total For CBL22										0.00	0	
CBL24 On 02/11/2020 Spot Bond				101.99505		101.97492				0.00	0	345,000,00
Total CBL24 SPOT										0.00	0	345,000,00
Total For CBL24										0.00	0	345,000,00
CBL26 On 06/05/2021 Spot Bond			7.29000	108.17113	7.29000	108.14985				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL27 On 12/05/2020 Spot Bond				101.07090		101.05251				0.00	0	
Total CBL27 SPOT										0.00	0	
Total For CBL27										0.00	0	
CBL28 On 21/05/2021 Spot Bond				100.65093		100.63085				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond				100.95593		100.93583				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			10.81000	107.71038	10.83000	107.62396			761,136,424,000.00		70,410,400	17,602,60
Total CCT01 SPOT									761,136,424,000.00		70,410,400	17,602,60
Total For CCT01									761,136,424,000.00		70,410,400	17,602,60
CCT02 On 12/06/2024 Spot Bond			10.61000	106.45944	10.63000	106.36112			6,366,000,000,000.00		600,000,000	300,000,00
Total CCT02 SPOT									6,366,000,000,000.00		600,000,000	300,000,00
Total For CCT02									6,366,000,000,000.00		600,000,000	300,000,00
CCT03 On 15/03/2025 Spot Bond			10.40000	103.04782	10.42000	102.94172			0.00		0	
Total CCT03 SPOT									0.00		0	
Total For CCT03									0.00		0	
CCT04 On 17/07/2027 Spot Bond			11.40000	95.72752	11.42000	95.60467			0.00		0	
Total CCT04 SPOT									0.00		0	
Total For CCT04									0.00		0	
CGR14 On 25/11/2020 Spot Bond			10.00000	103.98530	10.00000	103.95810			0.00		0	
Total CGR14/JIBAR SPOT									0.00		0	
Total For CGR14/JIBAR									0.00		0	
CGR21 On 12/10/2020 Spot Bond				102.64748		102.62060			0.00		0	
Total CGR21 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	Opt Intere
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond				102.14513		102.11746				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond				101.69790		101.67105				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond				101.70889		101.68152				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond				99.91835		99.89116				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond				101.06887		101.04181				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				99.86310		99.83577				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond				101.41704		101.38836				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond				101.14941		101.12237				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond				102.20180		102.17381				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond				101.40062		101.37456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond				100.63413		100.60770				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond				100.66491		100.63698				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										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	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total CL573U SPOT										0.00	0	10,000,000.00
Total For CL573U										0.00	0	10,000,000.00
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL574U SPOT										0.00	0	
Total For CL574U										0.00	0	
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL575U SPOT										0.00	0	
Total For CL575U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL576U SPOT										0.00	0	
Total For CL576U										0.00	0	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA4U SPOT										0.00	0	
Total For CLA4U										0.00	0	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA5U SPOT										0.00	0	
Total For CLA5U										0.00	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA6U SPOT										0.00	0	
Total For CLA6U										0.00	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	102.16362	10.11000	102.13594				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	154.39601	3.14000	154.36971				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			3.95000	152.00706	3.90000	152.08687				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29 On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				0.00	0	
Total CLN292/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	Opt Intere
Total For CLN292/JIBAR										0.00	0	
CLN315 On 14/11/2022 Spot Bond				51.00000		100.89650				0.00	0	
Total CLN313 SPOT										0.00	0	
Total For CLN313										0.00	0	
CLN314 On 14/11/2022 Spot Bond			9.48000	103.44296	9.48000	103.41664				0.00	0	
Total CLN314 SPOT										0.00	0	
Total For CLN314										0.00	0	
CLN315 On 20/03/2023 Spot Bond			10.00000	100.16496	10.00000	100.13811				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond				99.99996		99.97489				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN318 On 14/11/2022 Spot Bond				100.90113		100.87815				0.00	0	
Total CLN318 SPOT										0.00	0	
Total For CLN318										0.00	0	
CLN341 On 20/12/2023 Spot Bond				99.38841		99.36556				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			8.66000	106.27663	8.66000	106.25189				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond				101.22239		101.19622				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			10.80000	106.93238	10.80000	106.90148				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond				101.26884		101.24158				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond				101.33190		101.30869				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond				107.13086		107.08605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			7.48500	102.26696	7.48500	102.24631				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	98.63752	10.98000	98.60857				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			11.00000	100.00000	11.00000	99.97058				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond				98.88479		98.86040				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			10.59000	105.06860	10.59000	105.03883				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond				99.99952		99.97241				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond				99.99970		99.97762				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond				101.41082		101.38609				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond				99.99983		99.97761				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 20/03/2020 Spot Bond				100.00000		99.97658				0.00	0	
Total CLN396 SPOT										0.00	0	
Total For CLN396										0.00	0	
CLN396 On 20/06/2020 Spot Bond				100.04921		100.01910				0.00	0	
Total CLN397 SPOT										0.00	0	
Total For CLN397										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN398 On 14/11/2022 Spot Bond				100.87088		100.84878				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond				100.86616		100.84418				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN400 On 20/06/2020 Spot Bond				99.99971		99.97750				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN406 On 20/06/2020 Spot Bond				98.46423		97.83886				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN407 On 20/06/2020 Spot Bond				99.99971		99.97736				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN409 On 18/07/2020 Spot Bond				100.86159		100.82596				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond				102.54207		102.36122				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond				100.14668		100.12253				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN412 On 18/07/2020 Spot Bond				101.94335		101.91903				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN413 On 20/09/2020 Spot Bond				100.35190		100.32921				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond				99.99953		99.97370				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN416 On 18/07/2020 Spot Bond				101.78815		101.75993				0.00	0	
Total CLN416 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	Opt Intere
Total For CLN416										0.00	0	
CLN416 On 23/09/2020 Spot Bond				99.92219		99.89633				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN418 On 20/12/2020 Spot Bond				99.99949		99.97232				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond				103.68728		103.55592				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond				101.76112		101.72967				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN421 On 20/12/2020 Spot Bond				107.39700		107.39700				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond				106.61000		106.61000				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond				107.70100		107.70100				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond				100.72442		100.70062				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond				105.85000		105.85000				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond				99.99912		99.96636				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond				153.65000		153.65000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond				108.13800		108.13800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond				108.72100		108.72100				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond				109.00700		109.00700				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond				154.65000		154.65000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond				99.99963		99.97501				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond				99.99970		99.97628				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond				101.79838		101.77683				0.00	1,600,000,000	800,000,000
Total CLN439 SPOT										0.00	1,600,000,000	800,000,000
Total For CLN439										0.00	1,600,000,000	800,000,000
CLN439 On 20/03/2021 Spot Bond				156.41000		156.41000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			7.38500	108.01561	7.38500	107.99408				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			3.95000	159.41025	3.90000	159.52241				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			7.60000	113.99332	7.52000	114.36620				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.84000	112.78567	7.76000	113.15329				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN456 On 20/12/2021 Spot Bond				99.99963		99.97161				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond				100.80443		100.78230				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond				101.08616		101.06431				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond				101.39759		101.37614				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN461 On 15/02/2022 Spot Bond				103.08359		103.05883				0.00	0	
Total CLN461 SPOT										0.00	0	
Total For CLN461										0.00	0	
CLN462 On 16/02/2022 Spot Bond			8.65500	105.11783	8.65500	105.09337				0.00	0	
Total CLN462 SPOT										0.00	0	
Total For CLN462										0.00	0	
CLN464 On 13/03/2022 Spot Bond			8.09000	103.70260	8.09000	103.68025				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond				100.08699		100.01409				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN467 On 27/03/2020 Spot Bond				99.85353		99.83260				0.00	1,200,000,000	600,000,000
Total CLN467 SPOT										0.00	1,200,000,000	600,000,000
Total For CLN467										0.00	1,200,000,000	600,000,000
CLN468 On 28/03/2020 Spot Bond				99.78246		99.76072				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond				100.60675		100.58380				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond				100.82353		100.79916				0.00	0	
Total CLN472 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	Opt Intere
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond				100.37452		100.34472				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 20/09/2020 Spot Bond				99.99958		99.97469				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN476 On 29/11/2021 Spot Bond			100.00000	35.01162	100.00000	34.93370				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond				100.75937		100.73716				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond				101.85946		101.83848				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond				101.56705		101.54594				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			7.58500	106.11125	7.58500	106.08967				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 20/06/2022 Spot Bond				100.40760		100.38424				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond			11.09000	106.52284	11.09000	106.49143				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			7.89000	103.95182	7.89000	103.92972				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2020 Spot Bond				99.79452		99.77399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN489 SPOT										0.00	0	
Total For CLN489										0.00	0	
CLN490 On 28/03/2022 Spot Bond				100.60854		100.58572				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN491 On 20/06/2022 Spot Bond				99.99984		99.97497				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN494 On 29/08/2020 Spot Bond				100.49874		100.47843				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.29000	106.95098	8.29000	106.92739				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond				102.51176		102.48351				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN498 On 08/06/2022 Spot Bond				102.22931		102.20518				0.00	0	
Total CLN498 SPOT										0.00	0	
Total For CLN498										0.00	0	
CLN499 On 20/05/2021 Spot Bond				100.71937		100.69771				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 10/10/2020 Spot Bond				101.66867		101.64686				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN501 On 11/10/2022 Spot Bond				101.71180		101.68839				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond				101.77558		101.75120				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond				101.77558		101.75120				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2020 Spot Bond				101.28965		101.26841				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond				100.36175		100.33613				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2020 Spot Bond				101.68432		101.66133				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond				93.86467		93.85469				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.13215	9.96000	100.10571				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.86232	10.01000	103.83461				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond				100.62933		100.60660				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.98680	9.60000	102.96917				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond				100.18866		100.16802				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond				100.01269		100.04164				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond				100.53141		100.51058				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond				100.87517		100.85358				0.00	0	
Total CLN523 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	Opt Intere
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.26922	9.20000	100.24471				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond				101.29729		101.27592				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond				101.96240		101.93899				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond				102.54794		102.52082				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond				102.01131		101.98600				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond				102.16562		102.14319				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond				100.18078		100.16114				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond				100.18866		100.16802				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond				101.98087		101.95319				0.00	0	
Total CLN532 SPOT										0.00	0	
Total For CLN532										0.00	0	
CLN532 On 20/06/2023 Spot Bond				99.99989		99.97634				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond				101.47849		101.45551				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			11.09000	98.81275	11.11000	98.70600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond				99.68281		99.66373				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond				101.25996		101.23813				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 16/08/2023 Spot Bond				100.82623		100.80341				0.00	0	
Total CLN538 SPOT										0.00	0	
Total For CLN538										0.00	0	
CLN538 On 20/12/2023 Spot Bond				99.99961		99.96951				0.00	0	
Total CLN539 SPOT										0.00	0	
Total For CLN539										0.00	0	
CLN539 On 17/01/2024 Spot Bond				101.70121		101.67583				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond				99.48800		107.06400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond				100.52092		100.49962				0.00	0	14,200,000.00
Total CLN542 SPOT										0.00	0	14,200,000.00
Total For CLN542										0.00	0	14,200,000.00
CLN542 On 07/06/2023 Spot Bond				106.90500		106.90500				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN543 On 20/12/2023 Spot Bond				101.58250		101.55404				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN544 On 17/01/2024 Spot Bond				101.67553		101.65055				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.56000	98.28087	10.58000	98.16295				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			10.61000	97.69563	10.63000	97.59253				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.70000	101.32831	10.72000	101.21732				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN549 On 07/12/2025 Spot Bond			5.63000	101.16636	5.55000	101.50719				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN55 On 18/04/2028 Spot Bond				253.84747		253.84747				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN550 On 07/12/2025 Spot Bond			5.63000	101.16553	5.55000	101.50635				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	
CLN552 On 20/12/2023 Spot Bond				83.46000		92.39100				0.00	0	
Total CLN552 SPOT										0.00	0	
Total For CLN552										0.00	0	
CLN553 On 20/03/2024 Spot Bond				100.27440		100.27440				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond				100.27063		100.27063				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 20/12/2020 Spot Bond				100.90560		100.88170				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond				100.81372		100.79122				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond				100.89301		100.87153				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond				100.62682		100.60516				0.00	0	
Total CLN558 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	Opt Intere
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond				101.82961		101.80215				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				125.89900		127.13800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond				100.94155		100.91935				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.16000	103.57459	10.16000	103.54640				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.56000	101.90448	10.58000	101.79307				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond				100.95441		100.93242				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond				100.65231		100.63217				0.00	800,000,000	400,000,000
Total CLN565 SPOT										0.00	800,000,000	400,000,000
Total For CLN565										0.00	800,000,000	400,000,000
CLN565 On 17/01/2024 Spot Bond				103.28880		103.25729				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond				100.40546		100.38415				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond				100.90559		100.88435				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond				100.94524		100.92169				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond				101.62843		101.60571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			10.79000	100.15037	10.81000	100.04027				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond				100.92303		100.90072				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond				101.40372		101.38185				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond				100.90867		100.88735				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond				100.09063		100.01682				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond				106.90700		106.90700				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond				99.99973		99.97457				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond				101.43749		101.41521				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond				101.97376		101.95018				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/10/2024 Spot Bond				102.05389		102.02647				0.00	0	
Total CLN580 SPOT										0.00	0	
Total For CLN580										0.00	0	
CLN580 On 10/05/2024 Spot Bond				100.94447		100.92282				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN582 On 30/05/2022 Spot Bond				100.50115		100.48080				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN583 On 16/09/2025 Spot Bond				100.10036		100.02522				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond				101.34792		101.32716				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond				100.49260		100.47265				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond				100.73191		100.65469				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond				100.25301		100.23196				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond				100.08477		100.01238				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond				100.04394		100.02189				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond				100.09899		100.02418				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond				102.12151		102.09214				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			5.82000	97.23152	5.74000	97.55819				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond				100.62010		100.59871				0.00	0	
Total CLN593 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	Opt Intere
Total For CLN593										0.00	0	
CLN593 On 07/12/2025 Spot Bond				100.28874		100.26674				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN594 On 27/06/2022 Spot Bond				101.98272		101.96074				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond				100.62010		100.59871				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	103.63006	9.16000	103.61551				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond				101.89924		101.87663				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond				100.23904		100.21940				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.04394		100.02189				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.04394		100.02189				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond				100.39087		100.37048				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	101.04000	8.74500	101.01624				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond				100.99976		100.97933				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond				100.86315		100.84249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond				101.87615		101.84984				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond				101.54703		101.52413				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond				100.61369		100.59250				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.59743	9.32000	103.57165				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond				101.31026		101.28902				0.00	400,000,000	200,000,000
Total CLN610 SPOT										0.00	400,000,000	200,000,000
Total For CLN610										0.00	400,000,000	200,000,000
CLN611 On 14/04/2026 Spot Bond				101.86717		101.84101				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond				100.27566		100.25488				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond				100.60026		100.57962				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond				100.50104		100.48069				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2020 Spot Bond				101.79920		101.77869				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond				99.99954		99.97289				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond				99.99975		99.97632				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond				99.99978		99.97529				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond				100.49257		100.47262				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond				101.19215		101.17122				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond				101.18940		101.16853				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond				101.13294		101.11317				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond				99.99956		99.97212				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond				101.27428		101.25217				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.93000	104.02293	7.93000	104.00071				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond				100.80602		100.78224				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond				101.27973		101.25561				0.00	0	
Total CLN627 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	Opt Intere
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.18000	76.16448	13.19000	76.08662				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond				100.67372		100.65363				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.26000	93.76908	11.28000	93.66491				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond				100.80360		100.77990				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond				100.65661		100.63632				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond				102.05741		102.03030				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond				100.93410		100.91273				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond				100.84964		100.82440				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond				100.66363		100.64308				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond				100.80117		100.77756				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond				100.77284		100.75019				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond				100.84813		100.82788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond				100.84964		100.82440				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN641 On 20/12/2024 Spot Bond				90.88200		95.41000				0.00	0	
Total CLN641 SPOT										0.00	0	
Total For CLN641										0.00	0	
CLN642 On 17/10/2023 Spot Bond				100.95264		100.93183				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond				100.66589		100.64527				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond				100.04333		100.02157				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond				101.01130		100.98939				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond				100.04338		100.02159				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond				100.80117		100.77756				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond				100.50940		100.48864				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond				100.85169		100.82807				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond				100.71764		100.69758				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN652 On 19/08/2025 Spot Bond				100.62076		100.59719				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 18/02/2021 Spot Bond				100.48068		100.46199				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN654 On 02/04/2026 Spot Bond				100.57695		100.55112				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond				100.10639		100.08163				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond				100.13112		100.10310				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond				100.07433	100.00000	100.00000				0.00	12,000,000,000	12,000,000,000
Total CLN658 SPOT										0.00	12,000,000,000	12,000,000,000
Total For CLN658										0.00	12,000,000,000	12,000,000,000
CLN81 On 18/04/2028 Spot Bond			9.86500	93.83972	9.88500	93.71234				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF15 On 20/06/2020 Spot Bond				99.99970		99.97722				0.00	0	
Total CLNF15 SPOT										0.00	0	
Total For CLNF15										0.00	0	
CLNF16 On 17/08/2021 Spot Bond				100.79803		100.77610				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.74000	115.98732	7.74000	115.96326				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ07 On 23/03/2021 Spot Bond			7.57500	102.96858	7.57500	102.94755			29,274,654,060,000.00	3,864,640,800	966,160,200	
Total COJ07 SPOT									29,274,654,060,000.00	3,864,640,800	966,160,200	
Total For COJ07									29,274,654,060,000.00	3,864,640,800	966,160,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For COJ07									9,274,654,060,000.00	3,864,640,800	966,160,200
COJ08 On 22/06/2026 Spot Bond			10.91000	105.17303	10.93000	105.05206			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			8.07000	110.23569	8.07000	110.21186			38,736,000,000,000.00	4,800,000,000	1,200,000,000
Total COJG01 SPOT									38,736,000,000,000.00	4,800,000,000	1,200,000,000
Total For COJG01									38,736,000,000,000.00	4,800,000,000	1,200,000,000
COT01 On 03/04/2023 Spot Bond			8.72500	105.20806	8.72500	105.18353			230,620,473,850,000.00	26,432,146,000	6,608,036,500
Total COT01 SPOT									230,620,473,850,000.00	26,432,146,000	6,608,036,500
Total For COT01									230,620,473,850,000.00	26,432,146,000	6,608,036,500
COT02 On 03/04/2028 Spot Bond			12.12000	95.00959	12.14000	94.88480			4,848,000,000,000.00	400,000,000	100,000,000
Total COT02 SPOT									4,848,000,000,000.00	400,000,000	100,000,000
Total For COT02									4,848,000,000,000.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			12.21000	88.69472	12.23000	88.57388			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.76000	103.28830	10.76000	103.25864			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
CS002 On 17/12/2020 Spot Bond				100.01303		100.04187			0.00	0	
Total CS002 SPOT									0.00	0	
Total For CS002									0.00	0	
CS003 On 12/08/2021 Spot Bond				100.41458		100.39319			0.00	0	
Total CS003 SPOT									0.00	0	
Total For CS003									0.00	0	
CSA04 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	
CSA05 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	
CSD04 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	
CSD05 On 06/12/2021 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	Opt Intere
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond				99.93214		99.90949				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond				100.05794		100.03547				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond				100.80975		100.78321				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond				100.09056		100.06719				0.00	0	5,000,000,00
Total DENG91 SPOT										0.00	0	5,000,000,00
Total For DENG91										0.00	0	5,000,000,00
DENG9 On 11/09/2020 Spot Bond				100.22049		100.20049				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond				99.93313		99.91095				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond				99.84955		99.82808				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond				100.22051		100.20050				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond				101.14344		101.12220				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond				101.30924		101.28457				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	
DOL01 On 20/12/2021 Spot Bond				99.99880		99.95533			0.00	0	412,564,62
Total DOL012 SPOT									0.00	0	412,564,62
Total For DOL012									0.00	0	412,564,62
DSY01 On 21/11/2022 Spot Bond				100.65689		100.63659			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond				102.26249		102.23670			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY02U SPOT									0.00	0	
Total For DSY02U									0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.53000	103.16501	10.55000	103.06367			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY03 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY03U SPOT									0.00	0	
Total For DSY03U									0.00	0	
DSY04 On 21/08/2026 Spot Bond				100.91462		100.89300			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY05U SPOT									0.00	0	
Total For DSY05U									0.00	0	
DSY06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY06U SPOT									0.00	0	
Total For DSY06U									0.00	0	
DV2021 On 18/06/2021 Spot Bond			7.44000	104.13303	7.44000	104.11225		46,721,322,144,000.00	6,279,747,600	5,769,936,900	
Total DV2021 SPOT								16,721,322,144,000.00	6,279,747,600	5,769,936,900	
Total For DV2021								16,721,322,144,000.00	6,279,747,600	5,769,936,900	
DV23 On 27/02/2023 Spot Bond			7.68000	106.59711	7.68000	106.57504		642,138,405,888,000.00	83,611,771,600	23,320,349,800	
Total DV23 SPOT								12,138,405,888,000.00	83,611,771,600	23,320,349,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DV23									12,138,405,888,000.00	83,611,771,600	23,320,349,80
DV23/R On 27/02/2023 Spot Bond			100.00000	18.80047	100.00000	18.75863			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.80047	100.00000	18.75863			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.76000	107.22238	7.76000	107.19995			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	100.80914	9.69000	100.78293			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.80914	9.69000	100.78293			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			12.79500	86.74700	12.80500	86.67033			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	100.84268	10.10000	100.81539			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.84268	10.10000	100.81539			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVC03 On 17/12/2020 Spot Bond				100.02895		100.05983			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20 On 28/03/2020 Spot Bond				99.80526		99.78580			0.00	0	
Total DVF20B SPOT									0.00	0	
Total For DVF20B									0.00	0	
DVF20 On 31/08/2020 Spot Bond				100.49134		100.47268			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	
DVF20 On 23/10/2020 Spot Bond				101.36194		101.34247			0.00	0	
Total DVF20D SPOT									0.00	0	
Total For DVF20D									0.00	0	
DVF21 On 29/11/2021 Spot Bond				100.50278		100.48229			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond				100.16195		100.14082			0.00	0	8,000,000.00
Total DVF22 SPOT									0.00	0	8,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF22										0.00	0	8,000,000.00
DVF22i On 29/08/2022 Spot Bond				101.02694		101.00643				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond				101.58615		101.56515				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond				102.65937		102.63401				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond				102.13618		102.11408				0.00	0	580,000.00
Total DVF25 SPOT										0.00	0	580,000.00
Total For DVF25										0.00	0	580,000.00
DVF26 On 02/04/2026 Spot Bond				102.47919		102.45544				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond				103.01936		102.99390				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30i On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond				100.45869		100.44037				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond				100.67922		100.65916				0.00	1,000,000,000	8,500,000.00
Total DVFB25 SPOT										0.00	1,000,000,000	8,500,000.00
Total For DVFB25										0.00	1,000,000,000	8,500,000.00
DVFB2i On 31/05/2026 Spot Bond				100.97243		100.95081				0.00	0	25,000,000.00
Total DVFB26 SPOT										0.00	0	25,000,000.00
Total For DVFB26										0.00	0	25,000,000.00
DVFB2i On 31/01/2023 Spot Bond				101.07681		101.05695				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond				101.09671		101.07643				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond				101.11525		101.09459				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
E170/R On 01/08/2020 Spot Bond			100.00000	78.08366	100.00000	77.92750				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			7.69000	103.81900	7.69000	103.79774				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			7.94000	108.83089	7.94000	108.80761				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			7.29500	104.61510	7.29500	104.59474				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.20000	106.00571	8.20000	105.98256				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.86000	93.06411	5.36000	97.61355				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EL001U SPOT										0.00	0	
Total For EL001U										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.51500	82.69448	5.14000	86.78088				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	128.10036	2.25000	128.08159				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.69000	120.28830	5.19000	124.54871				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EL29 On 19/11/2029 Spot Bond			5.63000	105.84798	5.13000	110.36876			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			5.54000	103.41700	5.04000	108.04891		221,600,000,000.00	40,000,000	20,000,000	
Total EL30 SPOT								221,600,000,000.00	40,000,000	20,000,000	
Total For EL30								221,600,000,000.00	40,000,000	20,000,000	
EL31 On 02/06/2031 Spot Bond			5.52000	95.52046	5.02000	100.12497		0.00	0		
Total EL31 SPOT								0.00	0		
Total For EL31								0.00	0		
EL36 On 31/01/2036 Spot Bond			5.48500	84.69566	5.11000	88.69906		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	128.10036	2.25000	128.08159		0.00	0		
Total EL36/I2038 SPOT								0.00	0		
Total For EL36/I2038								0.00	0		
ELN001 On 06/06/2024 Spot Bond				97.90333		107.97020		0.00	0		
Total ELN001 SPOT								0.00	0		
Total For ELN001								0.00	0		
ELN002 On 07/06/2024 Spot Bond				96.34776		106.25679		0.00	0		
Total ELN002 SPOT								0.00	0		
Total For ELN002								0.00	0		
ELN003 On 23/09/2022 Spot Bond				100.00000		100.00000		0.00	0		
Total ELN003 SPOT								0.00	0		
Total For ELN003								0.00	0		
ELN004 On 23/09/2024 Spot Bond				100.00000		100.00000		0.00	0		
Total ELN004 SPOT								0.00	0		
Total For ELN004								0.00	0		
ELN005 On 13/03/2025 Spot Bond				100.00000		100.00000		0.00	0		
Total ELN005 SPOT								0.00	0		
Total For ELN005								0.00	0		
EMM01 On 28/07/2020 Spot Bond			7.41500	102.57114	7.41500	102.55084		0.00	0		
Total EMM01 SPOT								0.00	0		
Total For EMM01								0.00	0		
EMM02 On 11/03/2021 Spot Bond			7.04000	103.66971	7.04000	103.65022		0.00	0		
Total EMM02 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	Opt Intere
Total For EMM02										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.21000	100.00867	11.23000	99.91557				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.59500	92.92108	12.60500	92.86260				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.64500	98.25300	12.65500	98.18950				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.36000	99.97615	11.38000	99.90239				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.21000	99.95612	11.23000	99.86984				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.02500	80.01186	13.03500	79.96184				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond				101.19511		101.17863				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond				101.12725		101.11153				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond				100.26557		100.24322				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2020 Spot Bond				101.18782		101.16517				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX05 On 01/05/2020 Spot Bond				101.14316		101.12050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX05 SPOT										0.00	0	
Total For ENX05										0.00	0	
ENX06 On 12/06/2020 Spot Bond				100.17689		100.15774				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
EPF007 On 02/09/2020 Spot Bond				100.42903		100.40899				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF011 On 12/06/2020 Spot Bond				100.35732		100.33881				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF012 On 06/11/2020 Spot Bond				101.36211		101.34196				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond				100.93391		100.91396				0.00	0	500,000,00
Total EPF014 SPOT										0.00	0	500,000,00
Total For EPF014										0.00	0	500,000,00
EPF015 On 04/06/2023 Spot Bond				100.39945		100.37853				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond				100.25934		100.24004				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond				100.26378		100.24408				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond				100.15182		100.13183				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond				100.18111		100.16142				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond				100.96785		100.94719				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF04l On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF05l On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF08l On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	
Total For EPF08U										0.00	0	
EPF09l On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10l On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF11l On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12l On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF13l On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	
EPFC4l On 07/11/2020 Spot Bond				100.91087		100.89158				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4l On 12/03/2021 Spot Bond				100.35810		100.33986				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS06 On 09/04/2020 Spot Bond				101.83029		101.80583				0.00	0	
Total EQS06 SPOT										0.00	0	
Total For EQS06										0.00	0	
EQS10 On 28/07/2022 Spot Bond				101.27399		101.25782				0.00	0	
Total EQS10 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	Opt Intere
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				100.40222		100.38249				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond				100.40902		100.38887				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond				101.51781		101.49641				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT02U SPOT										0.00	0	
Total For EQT02U										0.00	0	
ERS3B On 17/05/2022 Spot Bond				100.76135		100.74058				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond				100.73967		100.71958				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond				100.79594		100.77408				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond				100.74399		100.72377				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2 On 17/08/2020 Spot Bond				100.98596		100.96635				0.00	0	
Total ERSA21 SPOT										0.00	0	
Total For ERSA21										0.00	0	
ERSA2 On 17/08/2020 Spot Bond				100.73967		100.71958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2 On 17/08/2022 Spot Bond				100.76561		100.74470				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond				100.73279		100.71292				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond				100.72236		100.70282				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.58000	107.58928	7.58000	107.56729			186,694,470,692,000.00	24,629,877,400	5,505,738,000	
Total ES23 SPOT									16,694,470,692,000.00	24,629,877,400	5,505,738,000	
Total For ES23									16,694,470,692,000.00	24,629,877,400	5,505,738,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.48535	10.00000	101.45815			0.00	0		
Total ES23/R2023 SPOT									0.00	0		
Total For ES23/R2023									0.00	0		
ES26 On 02/04/2026 Spot Bond			10.50000	92.00998	10.52000	91.90304			315,887,896,800,000.00	30,084,561,600	9,217,408,900	
Total ES26 SPOT									15,887,896,800,000.00	30,084,561,600	9,217,408,900	
Total For ES26									15,887,896,800,000.00	30,084,561,600	9,217,408,900	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.64116	7.85000	103.61936			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			12.61000	67.36444	12.62000	67.29409			41,110,007,276,000.00	3,260,111,600	1,519,671,700	
Total ES33 SPOT									11,110,007,276,000.00	3,260,111,600	1,519,671,700	
Total For ES33									11,110,007,276,000.00	3,260,111,600	1,519,671,700	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.10009	7.50000	100.08006			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		
ES42 On 25/04/2042 Spot Bond			12.97000	71.07297	12.98000	70.99675			289,457,938,684,000.00	22,317,497,200	18,159,516,700	
Total ES42 SPOT									19,457,938,684,000.00	22,317,497,200	18,159,516,700	
Total For ES42									19,457,938,684,000.00	22,317,497,200	18,159,516,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.39990	8.50000	103.37638			0.00	0		
Total ES42/R214 SPOT									0.00	0		
Total For ES42/R214									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ESF01U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF01U SPOT									0.00	0	
Total For ESF01U									0.00	0	
ESF02U 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	
ESFR03 On 20/04/2021 Spot Bond				101.40984		101.38919			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond				100.14924		100.12964			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond				100.15368		100.13345			0.00	0	300,000,00
Total EXX05 SPOT									0.00	0	300,000,00
Total For EXX05									0.00	0	300,000,00
FBJ20Z On 20/03/2020 Spot Bond				100.00000		99.97832			0.00	0	
Total FBJ20Z SPOT									0.00	0	
Total For FBJ20Z									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond				99.99977		99.97729			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.05128	100.00000	12.02144			0.00	0	
Total FFA1U SPOT									0.00	0	
Total For FFA1U									0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	19.55494	100.00000	19.50652			0.00	0	
Total FFB1U SPOT									0.00	0	
Total For FFB1U									0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FIF03U SPOT									0.00	0	
Total For FIF03U									0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FIF04U SPOT									0.00	0	
Total For FIF04U									0.00	0	
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FIF05U SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
FIFB12 On 13/08/2020 Spot Bond				100.85565		100.83461				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond				100.96898		100.94830				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond				100.68785		100.66727				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond				100.75235		100.73179				0.00	1,200,000,000	600,000,000
Total FIFB16 SPOT										0.00	1,200,000,000	600,000,000
Total For FIFB16										0.00	1,200,000,000	600,000,000
FIFB17 On 15/08/2024 Spot Bond				100.77392		100.75267				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond				101.19984		101.17829				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC33 On 03/06/2020 Spot Bond				100.38851		100.36959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFC33 SPOT										0.00	0	
Total For FIFC33										0.00	0	
FIFC35 On 11/02/2021 Spot Bond				100.84403		100.82444				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										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	
FNTH1U On 08/04/2020 Spot Bond				103.41063		103.38877				0.00	0	
Total FNTH10 SPOT										0.00	0	
Total For FNTH10										0.00	0	
FNTI10 On 29/05/2020 Spot Bond				102.38307		102.36121				0.00	0	
Total FNTI10 SPOT										0.00	0	
Total For FNTI10										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				101.76794		101.74784				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			7.64000	105.61805	7.64000	105.59642		4,918,913,152,000.00		643,836,800	321,918,400	
Total FRB14 SPOT								4,918,913,152,000.00		643,836,800	321,918,400	
Total For FRB14								4,918,913,152,000.00		643,836,800	321,918,400	
FRB16 On 08/07/2020 Spot Bond				102.72234		102.70164			0.00	2,940,000,000	1,470,000,000	
Total FRB16 SPOT									0.00	2,940,000,000	1,470,000,000	
Total For FRB16									0.00	2,940,000,000	1,470,000,000	
FRB17 On 08/01/2022 Spot Bond				105.69950		105.67312			0.00	0	0	
Total FRB17 SPOT									0.00	0	0	
Total For FRB17									0.00	0	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FRB17/JIBAR SPOT									0.00	0	0	
Total For FRB17/JIBAR									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB18 On 13/04/2021 Spot Bond				104.86334		104.84087				0.00	100,000,000	50,000,000
Total FRB18 SPOT										0.00	100,000,000	50,000,000
Total For FRB18										0.00	100,000,000	50,000,000
FRB19 On 14/04/2021 Spot Bond			8.79000	108.86459	9.38500	108.22902		4,219,200,000,000.00		0.00	480,000,000	240,000,000
Total FRB19 SPOT								4,219,200,000,000.00		0.00	480,000,000	240,000,000
Total For FRB19								4,219,200,000,000.00		0.00	480,000,000	240,000,000
FRB20 On 15/04/2021 Spot Bond				104.19795		104.17431				0.00	100,000,000	50,000,000
Total FRB20 SPOT										0.00	100,000,000	50,000,000
Total For FRB20										0.00	100,000,000	50,000,000
FRB21 On 24/11/2021 Spot Bond				104.34780		104.32304				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond				105.55746		105.52520				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond				103.11294		103.24566				0.00	3,000,000,000	1,500,000,000
Total FRB23 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRB23										0.00	3,000,000,000	1,500,000,000
FRB24 On 08/11/2023 Spot Bond				106.26616		106.22646				0.00	55,000,000	1,790,000,000
Total FRB24 SPOT										0.00	55,000,000	1,790,000,000
Total For FRB24										0.00	55,000,000	1,790,000,000
FRB25 On 19/09/2024 Spot Bond				103.00103		102.96413				0.00	100,000,000	3,060,000,000
Total FRB25 SPOT										0.00	100,000,000	3,060,000,000
Total For FRB25										0.00	100,000,000	3,060,000,000
FRB26 On 03/06/2024 Spot Bond				100.50354		100.48174				0.00	0	0
Total FRB26 SPOT										0.00	0	0
Total For FRB26										0.00	0	0
FRB27 On 03/06/2026 Spot Bond			11.06000	99.14089	11.08000	99.02579				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.35000	161.13342	3.30000	161.24986		1,487,400,000,000.00		0.00	444,000,000	222,000,000
Total FRBI22 SPOT								1,487,400,000,000.00		0.00	444,000,000	222,000,000
Total For FRBI22								1,487,400,000,000.00		0.00	444,000,000	222,000,000
FRBI23 On 07/12/2023 Spot Bond			4.11000	293.51420	4.11000	293.45658				0.00	0	0
Total FRBI23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			5.15000	127.20564	5.07000	127.63724				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.55000	165.60986	5.05000	171.40004				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.52000	88.11403	5.37000	89.14399				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.70000	186.48635	5.20000	196.26863				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.87000	77.98182	5.87000	77.96284				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.92000	76.61609	5.92000	76.59730				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			7.14000	94.86492	7.14000	94.86492				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.83000	70.28491	7.83000	70.28491				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.87000	69.55305	7.87000	69.55305				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12 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	
FRC16 On 31/01/2025 Spot Bond			6.00000	122.43290	5.92000	122.84313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond				100.81200		100.78690				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond				69.20682		77.20791				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				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				103.43902		103.41604				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 07/05/2020 Spot Bond				101.00781		100.98620				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	
FRC22: On 31/01/2022 Spot Bond			4.06000	159.09690	4.01000	159.20831				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC22: On 20/05/2020 Spot Bond				100.71157		100.69018				0.00	0	
Total FRC225 SPOT										0.00	0	
Total For FRC225										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.92000	156.67431	4.87000	156.77977				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC23 On 20/12/2020 Spot Bond				99.99893		99.96359				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23 On 19/10/2020 Spot Bond				105.30573		105.39689				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23 On 19/10/2020 Spot Bond				105.52869		105.61696				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24 On 19/10/2020 Spot Bond				105.36984		105.44816				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24 On 19/10/2020 Spot Bond				103.15217		103.10067				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24 On 19/10/2020 Spot Bond				103.11980		103.06885				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24 On 19/10/2020 Spot Bond				102.48757		102.44744				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24 On 19/10/2020 Spot Bond				104.89916		104.98340				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25 On 19/10/2020 Spot Bond				102.47945		102.43946				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25 On 13/02/2022 Spot Bond				101.01083		100.98541				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond				100.09025		100.01657				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 27/03/2020 Spot Bond				101.92749		101.90722				0.00	0	
Total FRC254 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	Opt Intere
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				103.39639		103.36770				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC25: On 27/03/2020 Spot Bond				101.89779		101.87684				0.00	0	
Total FRC257 SPOT										0.00	0	
Total For FRC257										0.00	0	
FRC25: On 08/05/2020 Spot Bond				101.01718		100.99695				0.00	0	
Total FRC258 SPOT										0.00	0	
Total For FRC258										0.00	0	
FRC26: On 10/10/2020 Spot Bond				101.64007		101.61867				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 13/07/2020 Spot Bond				101.61130		101.58941				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC26: On 13/07/2020 Spot Bond				101.70958		101.68863				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC26: On 20/06/2021 Spot Bond				101.76820		101.74312				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond				103.67264		103.64183				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond				101.21117		101.18896				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	101.29422	9.58400	101.26817				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	103.72107	9.80000	103.69382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC274 On 12/12/2020 Spot Bond				100.18187		100.16209				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC275 On 12/12/2020 Spot Bond				100.18230		100.16247				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC276 On 04/03/2021 Spot Bond				100.37811		100.35854				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 27/03/2020 Spot Bond				101.81277		101.79285				0.00	0	
Total FRC278 SPOT										0.00	0	
Total For FRC278										0.00	0	
FRC278 On 21/11/2022 Spot Bond				100.66747		100.64679				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond				99.99982		99.97587				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	106.04041	3.57000	106.02107				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 26/01/2021 Spot Bond				102.02446		101.99683				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond				101.11082		101.08411				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond				100.07340		100.05142				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	104.23532	3.40000	104.21680				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(O)n 20/12/2022 Spot Bond				99.99987		99.97814				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(O)n 20/06/2022 Spot Bond				101.11775		101.09240				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(O)n 26/01/2021 Spot Bond				101.41082		101.38609				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29(O)n 18/09/2020 Spot Bond			8.25000	100.04440	8.25000	100.02219				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC29(O)n 18/04/2021 Spot Bond				101.31928		101.29899				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29(O)n 18/04/2021 Spot Bond				101.30295		101.28294				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond				100.85203		100.83047				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond				100.86149		100.83965				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(O)n 15/11/2020 Spot Bond			8.10000	100.76023	8.10000	100.73779				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29(O)n 20/06/2024 Spot Bond				99.99967		99.97304				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond				102.44308		102.41642				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 30/11/2020 Spot Bond				100.91024		100.72930				0.00	0	
Total FRC301 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC301										0.00	0	
FRC30: On 11/11/2024 Spot Bond				101.02678		101.00231				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond				100.58325		100.55888				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond				101.76831		101.74820				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond				101.15352		101.12898				0.00	1,100,000,000	550,000,00
Total FRC305 SPOT										0.00	1,100,000,000	550,000,00
Total For FRC305										0.00	1,100,000,000	550,000,00
FRC30: On 27/02/2023 Spot Bond				100.50607		100.48640				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 12/08/2020 Spot Bond				100.79804		100.77916				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC30: On 31/05/2024 Spot Bond				100.81371		100.78919				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond				99.99986		99.97846				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond				99.99974		99.97610				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond				99.88000		99.81000				0.00	400,000,000	200,000,00
Total FRC311 SPOT										0.00	400,000,000	200,000,00
Total For FRC311										0.00	400,000,000	200,000,00
FRC31: On 23/02/2021 Spot Bond				99.02000		98.95000				0.00	800,000,000	400,000,00
Total FRC312 SPOT										0.00	800,000,000	400,000,00
Total For FRC312										0.00	800,000,000	400,000,00
FRC31: On 20/06/2024 Spot Bond				99.99972		99.97443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond				104.75000		104.52000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond				94.00809		95.06458				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond				100.09450		100.01970				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond				101.19815		101.17573				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond				99.23840		99.21723				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond				99.99955		99.97425				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 23/10/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC320 On 24/10/2020 Spot Bond				101.33527		101.31320				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC321 On 20/12/2024 Spot Bond				99.99949		99.97077				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	
FRC322 On 20/12/2024 Spot Bond				99.99964		99.97392				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond				99.99958		99.97575				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC321 On 02/04/2024 Spot Bond				101.81402		101.79252				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC321 On 20/12/2022 Spot Bond				99.99976		99.97446				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC321 On 30/09/2022 Spot Bond				101.80804		101.78742				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC321 On 27/12/2022 Spot Bond				100.51837		100.49814				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC321 On 06/11/2023 Spot Bond				101.05242		101.03180				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC331 On 15/10/2022 Spot Bond				100.89293		100.87177				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 02/02/2021 Spot Bond				100.51652		100.49482				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond				100.51652		100.49482				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC331 On 14/05/2024 Spot Bond				100.56322		100.54099				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC331 On 05/03/2021 Spot Bond				100.33306		100.31481				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC331 On 31/05/2024 Spot Bond				100.24634		100.22367				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC331 On 13/09/2021 Spot Bond				100.17788		100.15812				0.00	0	
Total FRC336 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	Opt Intere
Total For FRC336										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.70000	157.28949	4.65000	157.39646				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.64000	157.45781	4.59000	157.56518				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.62000	157.51398	4.57000	157.62148				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD25 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	
FRD26 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	
FRD27 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	
FRD28 On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD35U SPOT										0.00	0	
Total For FRD35U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			6.17000	77.64933	5.85000	80.34536				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.74500	90.18139	5.37000	94.79243				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond				101.12020		101.10068				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond				100.21737		100.19909				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond				100.50327		100.43194				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond				101.17311		101.15347				0.00	1,780,000,000	3,280,000,000
Total FRJ22 SPOT										0.00	1,780,000,000	3,280,000,000
Total For FRJ22										0.00	1,780,000,000	3,280,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ23 On 31/07/2023 Spot Bond				102.13693		102.11445				0.00	0	12,100,000,00
Total FRJ23 SPOT										0.00	0	12,100,000,00
Total For FRJ23										0.00	0	12,100,000,00
FRJ24 On 14/02/2024 Spot Bond				100.79043		100.77064				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond				103.74918		103.71768				0.00	320,000,000	160,000,00
Total FRJ25 SPOT										0.00	320,000,000	160,000,00
Total For FRJ25										0.00	320,000,000	160,000,00
FRJ26 On 14/02/2026 Spot Bond				101.45000		101.42781				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond				104.74643		104.71333				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond				102.01224		101.98822				0.00	20,000,000,000	10,500,000,00
Total FRJ29 SPOT										0.00	20,000,000,000	10,500,000,00
Total For FRJ29										0.00	20,000,000,000	10,500,000,00
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			5.05800	107.70276	5.05800	107.70276				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.33500	95.26140	4.96000	100.19460				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond				101.49970		101.47917				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond				101.23439		101.21451				0.00	0	
Total FRS104 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	Opt Intere
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.47500	93.48830	5.10000	98.30887				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.55000	189.36928	5.05000	199.34028				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.61500	91.75539	5.24000	96.46606			224,600,000,000.00		40,000,000	20,000,000
Total FRS110 SPOT									224,600,000,000.00		40,000,000	20,000,000
Total For FRS110									224,600,000,000.00		40,000,000	20,000,000
FRS110 On 07/12/2033 Spot Bond			5.58000	188.78830	5.08000	198.72126			0.00		0	
Total FRS112 SPOT									0.00		0	
Total For FRS112									0.00		0	
FRS112 On 31/01/2025 Spot Bond			5.55000	124.93367	5.47000	125.35508			0.00		0	
Total FRS114 SPOT									0.00		0	
Total For FRS114									0.00		0	
FRS114 On 31/01/2038 Spot Bond			3.70500	119.22428	3.70500	119.20211			0.00		0	
Total FRS115 SPOT									0.00		0	
Total For FRS115									0.00		0	
FRS115 On 31/01/2038 Spot Bond			5.61500	91.75539	5.24000	96.46606			0.00		0	
Total FRS119 SPOT									0.00		0	
Total For FRS119									0.00		0	
FRS119 On 07/12/2033 Spot Bond			5.70000	186.48635	5.20000	196.26863			0.00		0	
Total FRS120 SPOT									0.00		0	
Total For FRS120									0.00		0	
FRS120 On 07/12/2033 Spot Bond			5.75000	185.53745	5.25000	195.25769			0.00		0	
Total FRS121 SPOT									0.00		0	
Total For FRS121									0.00		0	
FRS121 On 31/01/2025 Spot Bond			5.08000	127.60807	5.00000	128.04149			0.00		0	
Total FRS122 SPOT									0.00		0	
Total For FRS122									0.00		0	
FRS122 On 07/12/2033 Spot Bond			5.78000	184.97099	5.28000	194.65420			0.00		0	
Total FRS123 SPOT									0.00		0	
Total For FRS123									0.00		0	
FRS123 On 31/01/2038 Spot Bond			5.61500	91.75539	5.24000	96.46606			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			6.20000	158.37344	5.70000	163.86730				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.36500	83.11668	5.99000	87.28268				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			6.09000	159.57185	5.59000	165.11467				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			6.15000	158.91687	5.65000	164.43293				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.29000	175.66160	5.79000	184.73811				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 24/03/2020 Spot Bond				99.86816		99.89422				0.00	0	
Total FRS133 SPOT										0.00	0	
Total For FRS133										0.00	0	
FRS133 On 31/01/2038 Spot Bond			6.29500	83.87914	5.92000	88.09300				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.61500	91.75539	5.24000	96.46606				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.61500	91.75539	5.24000	96.46606				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.96000	161.00174	5.46000	166.60307				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.06000	179.78605	5.56000	189.13092				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS142 On 31/03/2028 Spot Bond			6.09000	159.57185	5.59000	165.11467				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			6.09000	159.57185	5.59000	165.11467				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			6.38000	156.43495	5.88000	161.84965				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			5.85000	123.26008	5.77000	123.67400				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			3.76000	159.95335	3.71000	160.06685				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.44000	155.79492	5.94000	161.18352				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			6.48000	155.36994	5.98000	160.74122				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			5.82000	123.42628	5.74000	123.84095				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.90000	161.66671	5.40000	167.29525				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			6.49000	155.26391	5.99000	160.63085				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS158 On 20/06/2022 Spot Bond				13.62444		13.18433				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS159 On 06/06/2023 Spot Bond				15.93690		15.04535				0.00	0	
Total FRS159 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	Opt Intere
Total For FRS159										0.00	0	
FRS15 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS16 On 06/06/2024 Spot Bond				19.13292		17.96928				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16 On 06/06/2025 Spot Bond				21.93920		20.46903				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16 On 20/06/2022 Spot Bond				12.86636		12.46829				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS16 On 06/06/2023 Spot Bond				14.65405		13.91977				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS16 On 06/06/2024 Spot Bond				17.26090		16.29715				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS16 On 06/06/2025 Spot Bond				19.54506		18.32872				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS16 On 01/08/2022 Spot Bond				12.05457		11.69643				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16 On 01/08/2022 Spot Bond				12.05600		11.69921				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS16 On 01/08/2021 Spot Bond				11.23092		10.93570				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS17 On 01/08/2022 Spot Bond				12.82240		12.54578				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond				101.51426		101.49292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond				101.61006		101.58720				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/11/2020 Spot Bond				107.55479		107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS173 On 13/05/2021 Spot Bond				94.08889		94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS174 On 26/01/2024 Spot Bond				15.48010		14.69897				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS175 On 26/01/2024 Spot Bond				15.48009		14.69896				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond				18.32944		17.16535				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond				100.04369		100.02177				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond				102.12708		102.10335				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond				99.13488		96.26583				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond				100.79560		96.07473				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond				103.68154		107.72204				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond				108.66406		116.08350				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond				95.43791		97.59558				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS193 On 23/03/2020 Spot Bond				106.92741		98.49753				0.00	0	
Total FRS193 SPOT										0.00	0	
Total For FRS193										0.00	0	
FRS194 On 19/06/2026 Spot Bond				26.69136		26.95453				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS195 On 19/06/2026 Spot Bond				48.67179		44.16053				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS197 On 05/08/2024 Spot Bond				100.96994		100.95020				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS198 On 03/08/2020 Spot Bond				101.82013		93.78959				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS199 On 05/08/2025 Spot Bond				101.05936		101.03755				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond				100.89809		100.87647				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond				100.56564		100.54464				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond				91.57633		84.26283				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS204 On 11/09/2020 Spot Bond				97.02446		97.66311				0.00	0	
Total FRS204 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	Opt Intere
Total For FRS204										0.00	0	
FRS204 On 15/03/2021 Spot Bond				94.00809		95.06458				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond				101.61211		101.58988				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond				84.05942		91.54178				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond				81.47910		83.06323				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond				100.73105		100.71052				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS210 SPOT										0.00	0	
Total For FRS210										0.00	0	
FRS210 On 20/12/2020 Spot Bond				88.01305		97.36627				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 04/09/2020 Spot Bond				159.68477		154.93532				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS212 On 03/09/2021 Spot Bond				93.99087		94.54630				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond				92.29702		85.03170				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.91000	295.46098	3.91000	295.40458				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.80000	296.53839	3.80000	296.48267				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.52000	289.57176	4.52000	289.51174			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.55000	160.55638	3.50000	160.67139			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS49 On 27/10/2020 Spot Bond				101.22381		101.20266			0.00	0	
Total FRS49 SPOT									0.00	0	
Total For FRS49									0.00	0	
FRS51 On 31/01/2022 Spot Bond			3.25000	161.42295	3.20000	161.54011			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond				101.05793		101.03665			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.31500	86.95302	4.94000	92.23622			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.07000	91.60710	4.57000	99.12724			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.97000	128.24339	4.89000	128.67967			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.04000	127.83868	4.96000	128.27314			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.71000	287.76659	4.71000	287.70551			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX20 On 01/10/2020 Spot Bond			6.74000	105.11853	6.80000	105.06809		9,166,400,000,000.00	1,360,000,000	340,000,000	
Total FRX20 SPOT								9,166,400,000,000.00	1,360,000,000	340,000,000	
Total For FRX20								9,166,400,000,000.00	1,360,000,000	340,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			7.72000	100.51017	7.72000	100.48960		944,603,759,228,000.00	122,357,999,900	58,059,999,900	
Total FRX23 SPOT								14,603,759,228,000.00	122,357,999,900	58,059,999,900	
Total For FRX23								14,603,759,228,000.00	122,357,999,900	58,059,999,900	
FRX24 On 10/12/2024 Spot Bond			9.09000	109.19924	9.11000	109.09427		2,181,600,000,000.00	240,000,000	240,000,000	
Total FRX24 SPOT								2,181,600,000,000.00	240,000,000	240,000,000	
Total For FRX24								2,181,600,000,000.00	240,000,000	240,000,000	
FRX25 On 26/07/2025 Spot Bond			9.25000	103.49723	9.27000	103.38745		0.00	0	0	
Total FRX25 SPOT								0.00	0	0	
Total For FRX25								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			9.35000	105.15298	9.45000	104.64501		11,594,000,000,000.00	1,240,000,000	1,711,200,000	
Total FRX26 SPOT								11,594,000,000,000.00	1,240,000,000	1,711,200,000	
Total For FRX26								11,594,000,000,000.00	1,240,000,000	1,711,200,000	
FRX27 On 07/03/2027 Spot Bond			9.45000	104.06665	9.54400	103.55874		0.00	0	0	
Total FRX27 SPOT								0.00	0	0	
Total For FRX27								0.00	0	0	
FRX28 On 26/07/2028 Spot Bond			9.85000	102.98920	9.94000	102.45392		0.00	0	0	
Total FRX28 SPOT								0.00	0	0	
Total For FRX28								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			10.68500	95.67070	10.63000	95.96188		0.00	0	10,000,000,000	
Total FRX30 SPOT								0.00	0	10,000,000,000	
Total For FRX30								0.00	0	10,000,000,000	
FRX31 On 21/02/2031 Spot Bond			10.84500	92.22532	10.85500	92.13923		0.00	0	750,000,000	
Total FRX31 SPOT								0.00	0	750,000,000	
Total For FRX31								0.00	0	750,000,000	
FRX32 On 31/03/2032 Spot Bond			11.02500	101.61485	11.03500	101.52089		0.00	0	0	
Total FRX32 SPOT								0.00	0	0	
Total For FRX32								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			12.17500	70.91996	12.21500	70.67619		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS3A5 On 20/08/2039 Spot Bond				102.57349		102.55040		0.00	0	0	
Total FS3A5 SPOT								0.00	0	0	
Total For FS3A5								0.00	0	0	
FS3A5U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FS3A5U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS3A5U										0.00	0	
FS3B1 On 20/08/2039 Spot Bond				103.70441		103.67826				0.00	0	
Total FS3B1 SPOT										0.00	0	
Total For FS3B1										0.00	0	
FS3B1 On 20/08/2039 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	
FS3C1 On 20/08/2039 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	
FS3D1 On 20/08/2039 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	
FS4A4 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	
FS4A5 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	
FS4B1 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	
FS4C1 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	
FS4D1 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	
FS5A3 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	
FS5A4 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	
FS5A5 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1 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	
FS5C1 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	
FS5D1 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	
FS5E1 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	
FS6A2 On 20/08/2023 Spot Bond				100.06791		100.05027				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond				100.92191		100.90203				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond				100.66287		100.64316				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1 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	
FS6D1 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	
FS6E1 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	
FS7A1 On 20/11/2022 Spot Bond				100.62132		100.60305				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A2 On 20/11/2024 Spot Bond				100.64326		100.62423				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond				100.65657		100.63708				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond				100.66048		100.64086				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond				101.92419		101.90403				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond				101.09994		101.07734				0.00	0	10,000,00
Total GBL04 SPOT										0.00	0	10,000,00
Total For GBL04										0.00	0	10,000,00
GBL05 On 07/11/2022 Spot Bond				101.04175		101.01932				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										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	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH31U SPOT										0.00	0	
Total For GH31U										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	
GH5A1 On 25/11/2022 Spot Bond				102.59427		102.57471				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond				102.64507		102.62499				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond				102.44365		102.42342				0.00	0	
Total GH5A31 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	Opt Intere
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond				102.53383		102.51271				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond				103.15107		103.12380				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										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	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB16U SPOT										0.00	0	
Total For GRB16U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			5.12000	96.82315	4.97000	97.88573				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond				102.52602		102.50033				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond				101.54291		101.52307				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT12 On 24/06/2020 Spot Bond				100.09020		100.07067				0.00	0	
Total GRT12 SPOT										0.00	0	
Total For GRT12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT13 On 15/04/2020 Spot Bond				101.55809		101.53898				0.00	0	
Total GRT13 SPOT										0.00	0	
Total For GRT13										0.00	0	
GRT14 On 15/09/2021 Spot Bond				101.10599		101.03373				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT15 On 15/04/2020 Spot Bond				101.55061		101.53103				0.00	2,800,000,000	1,400,000,000
Total GRT15 SPOT										0.00	2,800,000,000	1,400,000,000
Total For GRT15										0.00	2,800,000,000	1,400,000,000
GRT16 On 17/10/2021 Spot Bond				102.54436		102.52355				0.00	0	4,000,000,000
Total GRT16 SPOT										0.00	0	4,000,000,000
Total For GRT16										0.00	0	4,000,000,000
GRT17 On 17/10/2023 Spot Bond			7.66500	111.93297	7.66500	111.90998				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond				100.94908		100.87602				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond				102.87281		102.84800				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			11.01000	100.58182	11.03000	100.49012				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond				101.48117		101.46035				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond				102.78277		102.75760				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond				100.78690		100.76697				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond				100.62981		100.60877				0.00	0	2,000,000,000
Total GRT25G SPOT										0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT25G										0.00	0	2,000,000,00
GRT26 On 09/03/2028 Spot Bond				101.51014		101.48554				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond				99.95084		99.93024				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond				100.22542		100.20716				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond				100.23073		100.21193				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond				100.64411		100.62330				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond				100.48203		100.46252				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond				101.32827		101.30783				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond				101.55089		101.52926				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond				101.71583		101.69309				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond				100.39612		100.37398				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond				101.85293		101.83147				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond				101.11857		101.09779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond				100.65264		100.63328				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond				100.85727		100.83697				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond				100.68163		100.66126				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										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	
H10T1 On 26/02/2023 Spot Bond				100.43768		100.41703				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond				100.37881		100.35748				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T4U SPOT										0.00	0	
Total For H6T4U										0.00	0	
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T2U SPOT										0.00	0	
Total For H7T2U										0.00	0	
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T5U SPOT										0.00	0	
Total For H7T5U										0.00	0	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T2U SPOT										0.00	0	
Total For H8T2U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H9T1U SPOT										0.00	0	
Total For H9T1U										0.00	0	
HC5T2 On 29/05/2020 Spot Bond				100.40673		100.38788				0.00	0	
Total HC5T2 SPOT										0.00	0	
Total For HC5T2										0.00	0	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL02U SPOT										0.00	0	
Total For HIL02U										0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL03U SPOT										0.00	0	
Total For HIL03U										0.00	0	
HILB06 On 11/07/2020 Spot Bond				101.60947		101.58761				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond				101.62963		101.60747				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond				99.92304		99.90176				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond				99.78097		99.75910				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond				100.17730		100.20658				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond				100.42569		100.35178				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond				100.25601		100.18266				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C4U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	103.98500	10.00000	103.95800			0.00	0	
Total HPF04/JIBAR SPOT									0.00	0	
Total For HPF04/JIBAR									0.00	0	
HPF11 On 31/03/2023 Spot Bond				101.93387		101.91139			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond				101.85721		101.83571			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond				102.10765		102.08636			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 31/07/2020 Spot Bond			6.65000	102.39384	6.65000	102.37563		13,584,452,420,000.00		2,042,774,800	510,693,70
Total HWAY20 SPOT								13,584,452,420,000.00		2,042,774,800	510,693,70
Total For HWAY20								13,584,452,420,000.00		2,042,774,800	510,693,70
HWAY2 On 31/07/2020 Spot Bond			100.00000	76.86621	100.00000	76.71217			0.00	0	
Total HWAY20/R207 SPOT									0.00	0	
Total For HWAY20/R207									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.42000	290.52737	4.42000	290.46793			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.61000	290.71996	4.61000	290.65901			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.50000	86.43138	5.18000	89.39707			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.64000	79.00871	12.65000	78.92794		8,848,000,000,000.00		700,000,000	350,000,00
Total HWAY34 SPOT								8,848,000,000,000.00		700,000,000	350,000,00
Total For HWAY34								8,848,000,000,000.00		700,000,000	350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.31773	100.00000	10.29477			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.62000	78.58696	12.63000	78.50545			66,128,800,000,000.00	5,240,000,000	2,620,000,000	
Total HWAY35 SPOT									6,128,800,000,000.00	5,240,000,000	2,620,000,000	
Total For HWAY35									6,128,800,000,000.00	5,240,000,000	2,620,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.31729	100.00000	10.29433			0.00	0	0	
Total HWAY35/R209 SPOT									0.00	0	0	
Total For HWAY35/R209									0.00	0	0	
HWF11 On 15/07/2022 Spot Bond				101.76210		101.74102			0.00	0	15,000,000,000	
Total HWF11 SPOT									0.00	0	15,000,000,000	
Total For HWF11									0.00	0	15,000,000,000	
HWF12 On 29/07/2022 Spot Bond				101.45909		101.43838			0.00	0	0	
Total HWF12 SPOT									0.00	0	0	
Total For HWF12									0.00	0	0	
HWF13 On 28/11/2022 Spot Bond				100.48491		100.46526			0.00	0	0	
Total HWF13 SPOT									0.00	0	0	
Total For HWF13									0.00	0	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800			0.00	0	0	
Total HWY023/R197 SPOT									0.00	0	0	
Total For HWY023/R197									0.00	0	0	
I2025 On 31/01/2025 Spot Bond			4.40000	131.59386	4.32000	132.04529			582,680,607,760,000.00	586,972,865,400	526,285,199,600	
Total I2025 SPOT									6,680,607,760,000.00	586,972,865,400	526,285,199,600	
Total For I2025									6,680,607,760,000.00	586,972,865,400	526,285,199,600	
I2029 On 31/03/2029 Spot Bond			4.65000	94.40902	4.50000	95.52543			987,861,050,190,000.00	212,443,236,600	140,575,286,600	
Total I2029 SPOT									7,861,050,190,000.00	212,443,236,600	140,575,286,600	
Total For I2029									7,861,050,190,000.00	212,443,236,600	140,575,286,600	
I2033 On 28/02/2033 Spot Bond			4.67000	91.36658	4.35000	94.62172			284,285,589,662,000.00	60,874,858,600	135,424,339,400	
Total I2033 SPOT									4,285,589,662,000.00	60,874,858,600	135,424,339,400	
Total For I2033									4,285,589,662,000.00	60,874,858,600	135,424,339,400	
I2038 On 31/01/2038 Spot Bond			4.71500	103.62334	4.34000	109.09035			426,924,945,427,000.00	90,546,117,800	235,299,773,900	
Total I2038 SPOT									6,924,945,427,000.00	90,546,117,800	235,299,773,900	
Total For I2038									6,924,945,427,000.00	90,546,117,800	235,299,773,900	
I2046 On 31/03/2046 Spot Bond			4.82000	92.44203	4.82000	92.42213			756,626,491,892,000.00	156,976,450,600	123,016,089,400	
Total I2046 SPOT									6,626,491,892,000.00	156,976,450,600	123,016,089,400	
Total For I2046									6,626,491,892,000.00	156,976,450,600	123,016,089,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Spot Bond			4.87000	92.09917	4.87000	92.07914			394,103,767,234,000.00	80,924,798,200	260,769,725,63
Total I2050 SPOT									14,103,767,234,000.00	80,924,798,200	260,769,725,63
Total For I2050									14,103,767,234,000.00	80,924,798,200	260,769,725,63
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			80,000,000,000,000.00	800,000,000	400,000,00
Total IB126U SPOT									10,000,000,000,000.00	800,000,000	400,000,00
Total For IB126U									10,000,000,000,000.00	800,000,000	400,000,00
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB139U SPOT									0.00	0	
Total For IB139U									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				100.57652		100.55691			0.00	0	
Total IBL100 SPOT									0.00	0	
Total For IBL100									0.00	0	
IBL101 On 24/05/2022 Spot Bond			7.60500	105.79836	7.60500	105.77667			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond				100.88940		100.86912			0.00	0	
Total IBL102 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IBL102									0.00	0	
IBL104 On 17/07/2020 Spot Bond			8.70500	101.50164	8.70500	101.47763			0.00	0	
Total IBL104 SPOT									0.00	0	
Total For IBL104									0.00	0	
IBL106 On 06/08/2020 Spot Bond			7.84000	101.14738	7.84000	101.12558			0.00	0	
Total IBL106 SPOT									0.00	0	
Total For IBL106									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.37000	291.00659	4.37000	290.94745			0.00	0	218,000,00
Total IBL109 SPOT									0.00	0	218,000,00
Total For IBL109									0.00	0	218,000,00
IBL110 On 07/03/2021 Spot Bond			8.12000	100.31603	8.12000	100.29412			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL112 On 21/05/2020 Spot Bond				100.70995		100.69211			0.00	0	
Total IBL112 SPOT									0.00	0	
Total For IBL112									0.00	0	
IBL113 On 21/05/2021 Spot Bond				100.62596		100.60678			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond				100.91960		100.89946			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond				100.64332		100.62351			0.00	420,000,000	210,000,00
Total IBL115 SPOT									0.00	420,000,000	210,000,00
Total For IBL115									0.00	420,000,000	210,000,00
IBL116 On 20/06/2020 Spot Bond				99.99985		99.98005			0.00	0	
Total IBL116 SPOT									0.00	0	
Total For IBL116									0.00	0	
IBL118 On 24/07/2020 Spot Bond				101.23996		101.22050			0.00	0	
Total IBL118 SPOT									0.00	0	
Total For IBL118									0.00	0	
IBL119 On 16/08/2021 Spot Bond				100.73107		100.71126			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL120 On 12/10/2020 Spot Bond				101.50177		101.48154			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond				100.91135		100.89191				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond				100.79516		100.77524				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL127 On 02/04/2020 Spot Bond				101.68623		101.66640				0.00	0	
Total IBL127 SPOT										0.00	0	
Total For IBL127										0.00	0	
IBL128 On 11/04/2022 Spot Bond				101.53838		101.51760				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond				100.67722		100.65800				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond				101.48467		101.46436				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond				100.88822		100.86948				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond				100.87308		100.85214				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond				100.17093		100.15252				0.00	500,000,000	250,000,000
Total IBL133 SPOT										0.00	500,000,000	250,000,000
Total For IBL133										0.00	500,000,000	250,000,000
IBL134 On 17/10/2024 Spot Bond				101.38416		101.36388				0.00	0	1,000,000,000
Total IBL134 SPOT										0.00	0	1,000,000,000
Total For IBL134										0.00	0	1,000,000,000
IBL135 On 22/11/2024 Spot Bond				100.60013		100.57949				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL136 On 22/11/2021 Spot Bond				100.57656		100.55688				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond				101.38001		101.35830				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond				101.39927		101.37722				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond				100.75726		100.73842				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/08/2020 Spot Bond			7.61500	100.62365	7.61500	100.60280				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond				100.64478		100.62570				0.00	1,000,000,000	500,000,000
Total IBL142 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL142										0.00	1,000,000,000	500,000,000
IBL143 On 11/03/2021 Spot Bond				100.20186		100.18395				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL36 On 31/01/2022 Spot Bond			3.28000	161.33603	3.23000	161.45297				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	103.98500	10.00000	103.95800				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			7.42500	101.75555	7.42500	101.73541				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.25000	107.47602	8.25000	107.45214				0.00	0	1,120,000,000
Total IBL60 SPOT										0.00	0	1,120,000,000
Total For IBL60										0.00	0	1,120,000,000
IBL65 On 29/07/2021 Spot Bond				101.42005		101.40021				0.00	0	
Total IBL65 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	Opt Intere
Total For IBL65									0.00	0	
IBL67 On 31/01/2022 Spot Bond			3.40000	160.98891	3.35000	161.10500			0.00	0	
Total IBL67 SPOT									0.00	0	
Total For IBL67									0.00	0	
IBL75 On 19/08/2020 Spot Bond				101.01377		100.99525			0.00	0	
Total IBL75 SPOT									0.00	0	
Total For IBL75									0.00	0	
IBL77 On 25/11/2020 Spot Bond				101.23572		101.21785			0.00	0	
Total IBL77 SPOT									0.00	0	
Total For IBL77									0.00	0	
IBL78 On 25/11/2022 Spot Bond			8.09000	107.78038	8.09000	107.75689			0.00	0	11,037,030,00
Total IBL78 SPOT									0.00	0	11,037,030,00
Total For IBL78									0.00	0	11,037,030,00
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00	4,000,000,000	2,000,000,00	
Total IBL81U SPOT								10,000,000,000,000.00	4,000,000,000	2,000,000,00	
Total For IBL81U								10,000,000,000,000.00	4,000,000,000	2,000,000,00	
IBL86 On 20/05/2021 Spot Bond				101.57836		101.55878			0.00	1,184,000,000	592,000,00
Total IBL86 SPOT									0.00	1,184,000,000	592,000,00
Total For IBL86									0.00	1,184,000,000	592,000,00
IBL88 On 20/05/2021 Spot Bond			7.53000	106.47288	7.53000	106.45127		313,177,218,000.00	41,590,600	20,795,30	
Total IBL88 SPOT								313,177,218,000.00	41,590,600	20,795,30	
Total For IBL88								313,177,218,000.00	41,590,600	20,795,30	
IBL88/F On 20/05/2021 Spot Bond			100.00000	48.30612	100.00000	48.19862			0.00	0	
Total IBL88/R208 SPOT									0.00	0	
Total For IBL88/R208									0.00	0	
IBL89 On 26/05/2021 Spot Bond				100.58160		100.55930			0.00	0	
Total IBL89 SPOT									0.00	0	
Total For IBL89									0.00	0	
IBL95 On 12/09/2021 Spot Bond				101.15619		101.13701			0.00	1,360,000,000	1,540,000,00
Total IBL95 SPOT									0.00	1,360,000,000	1,540,000,00
Total For IBL95									0.00	1,360,000,000	1,540,000,00
IBL98 On 03/10/2023 Spot Bond				103.39279		103.36715			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDC01U SPOT										0.00	0	
Total For IDC01U										0.00	0	
IDC02L On 28/02/2028 Spot Bond			100.00000	9.83782	100.00000	9.81593				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG02 On 22/10/2020 Spot Bond			7.08000	104.12322	7.08000	104.10343				0.00	0	1,000,000,00
Total IDCG03 SPOT										0.00	0	1,000,000,00
Total For IDCG03										0.00	0	1,000,000,00
IDCG03 On 24/11/2024 Spot Bond			10.21000	100.63485	10.23000	100.53543				0.00	0	882,995,40
Total IDCG06 SPOT										0.00	0	882,995,40
Total For IDCG06										0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond				101.30603		101.28751				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.49500	102.60012	11.50500	102.50865				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond				100.36214		100.34193				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.81000	103.04632	10.83000	102.92295				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond				101.51765		101.49781				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond				101.88161		101.85934				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond				100.82806		100.80836				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond				101.49840		101.47617				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond				101.66525		101.64138				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond				100.91218		100.89129				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond				100.17358		100.15483				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond				100.51956		100.56667				0.00	600,000,000	300,000,000
Total IDCG19 SPOT										0.00	600,000,000	300,000,000
Total For IDCG19										0.00	600,000,000	300,000,000
IDCG20 On 18/12/2020 Spot Bond				100.03868		100.01932				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond				100.04020		100.02003				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond				100.08103		100.05980				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond				101.19981		101.17826				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond				100.08645		100.01363				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	8.11333	100.00000	8.09538				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.71000	98.69969	9.73000	98.60142				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			7.34500	105.20828	7.34500	105.18755				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN408U SPOT										0.00	0	
Total For IN408U										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	
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	
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	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN419U SPOT										0.00	0	
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN422U SPOT										0.00	0	
Total For IN422U										0.00	0	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN425U SPOT										0.00	0	
Total For IN425U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
ING196 On 30/06/2027 Spot Bond				66.84659		66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				0.00	0	
Total ING211/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	Opt Intere
Total For ING211/JIBAR									0.00	0	
ING362 On 24/02/2021 Spot Bond				100.44037		100.41907			0.00	0	
Total ING362 SPOT									0.00	0	
Total For ING362									0.00	0	
ING375 On 24/02/2023 Spot Bond				101.17427		101.15235			0.00	0	
Total ING375 SPOT									0.00	0	
Total For ING375									0.00	0	
ING383 On 30/06/2021 Spot Bond				101.98267		101.96134			0.00	0	
Total ING383 SPOT									0.00	0	
Total For ING383									0.00	0	
ING384 On 30/09/2021 Spot Bond				88.81774		88.79773			0.00	0	
Total ING384 SPOT									0.00	0	
Total For ING384									0.00	0	
INLV01 On 12/08/2024 Spot Bond				101.47041		101.44168			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV02 On 20/10/2020 Spot Bond				102.67173		102.19125			0.00	460,000,000	230,000,000
Total INLV02 SPOT									0.00	460,000,000	230,000,000
Total For INLV02									0.00	460,000,000	230,000,000
INLV03 On 11/02/2021 Spot Bond				102.31645		102.29128			0.00	0	
Total INLV03 SPOT									0.00	0	
Total For INLV03									0.00	0	
INLV04 On 11/02/2021 Spot Bond			8.79000	104.66795	9.48500	104.04069		3,252,300,000,000.00		370,000,000	185,000,000
Total INLV04 SPOT								3,252,300,000,000.00		370,000,000	185,000,000
Total For INLV04								3,252,300,000,000.00		370,000,000	185,000,000
INLV05 On 22/03/2023 Spot Bond				104.40981		104.37212			0.00	0	450,000,000
Total INLV05 SPOT									0.00	0	450,000,000
Total For INLV05									0.00	0	450,000,000
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800			0.00	0	
Total IPF01/JIBAR SPOT									0.00	0	
Total For IPF01/JIBAR									0.00	0	
IPF13 On 04/12/2020 Spot Bond				100.38663		100.36652			0.00	0	
Total IPF13 SPOT									0.00	0	
Total For IPF13									0.00	0	
IPF15 On 17/12/2020 Spot Bond				100.12191		100.15069			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond				100.01546		100.04346				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond				99.93691		99.91587				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond				99.93610		99.91479				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond				99.93529		99.91371				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF20 On 17/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF20 SPOT										0.00	0	
Total For IPF20										0.00	0	
IPF21 On 17/03/2022 Spot Bond				100.56550		100.59375				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond				100.08802		100.01485				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				101.02348		101.00250				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond				101.54331		101.52183				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond				100.91286		100.89204				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF27 On 07/11/2024 Spot Bond				100.92318		100.90207				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF28U SPOT										0.00	0	
Total For IPF28U										0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF29U SPOT										0.00	0	
Total For IPF29U										0.00	0	
IPF30 On 25/03/2024 Spot Bond				101.94074		101.91926				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond				102.36518		102.34184				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond				101.85958		101.83746				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond				100.18322		100.16326				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC29 On 24/04/2020 Spot Bond				101.07597		101.05675				0.00	0	
Total IPFC29 SPOT										0.00	0	
Total For IPFC29										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/R On 31/01/2022 Spot Bond			2.75000	100.36835	2.75000	100.36081				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			8.05000	139.71031	7.55000	144.44652				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond				102.22070		102.19559				0.00	0	
Total IV033 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	Opt Intere
Total For IV033									0.00	0	
IV034 On 11/02/2021 Spot Bond			8.79000	104.38409	9.38500	103.84429		4,922,400,000,000.00		560,000,000	280,000,00
Total IV034 SPOT								4,922,400,000,000.00		560,000,000	280,000,00
Total For IV034								4,922,400,000,000.00		560,000,000	280,000,00
IV035 On 07/04/2022 Spot Bond				107.41685		107.38594		0.00		0	
Total IV035 SPOT								0.00		0	
Total For IV035								0.00		0	
IV036 On 22/07/2021 Spot Bond				104.73804		104.71320		0.00		0	
Total IV036 SPOT								0.00		0	
Total For IV036								0.00		0	
IV038 On 23/09/2021 Spot Bond				99.91530		99.88717		0.00		0	
Total IV038 SPOT								0.00		0	
Total For IV038								0.00		0	
IV039 On 31/01/2022 Spot Bond			5.50000	155.06725	5.45000	155.16881		0.00		0	
Total IV039 SPOT								0.00		0	
Total For IV039								0.00		0	
IV040 On 29/09/2021 Spot Bond				103.07313		103.04733		0.00		0	
Total IV040 SPOT								0.00		0	
Total For IV040								0.00		0	
IV041 On 29/09/2021 Spot Bond			9.61000	102.98593	9.61000	102.95937		0.00		0	
Total IV041 SPOT								0.00		0	
Total For IV041								0.00		0	
IV042 On 18/11/2021 Spot Bond				104.74543		104.71957		0.00		0	
Total IV042 SPOT								0.00		0	
Total For IV042								0.00		0	
IV043 On 21/11/2021 Spot Bond			9.62500	108.42834	9.62500	108.40034		0.00		0	
Total IV043 SPOT								0.00		0	
Total For IV043								0.00		0	
IV044 On 31/01/2022 Spot Bond				101.45953		101.43170		0.00		0	
Total IV044 SPOT								0.00		0	
Total For IV044								0.00		0	
IV045 On 31/01/2022 Spot Bond			4.20000	158.69926	4.15000	158.80967		159,600,000,000.00		38,000,000	19,000,00
Total IV045 SPOT								159,600,000,000.00		38,000,000	19,000,00
Total For IV045								159,600,000,000.00		38,000,000	19,000,00
IV046 On 21/06/2022 Spot Bond				104.01476		103.98538		0.00		340,000,000	170,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV046 SPOT										0.00	340,000,000	170,000,000
Total For IV046										0.00	340,000,000	170,000,000
IV050 On 26/06/2024 Spot Bond				101.01384		100.98173				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV118U SPOT										0.00	0	
Total For IV118U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.75000	152.53636	6.25000	157.79221				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVA987 On 19/03/2020 Spot Bond			6.80000	6.80000	6.80000	99.88834				0.00	0	
Total IVA987 SPOT										0.00	0	
Total For IVA987										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVA990 On 09/04/2020 Spot Bond			6.80000	99.57334	6.80000	99.49950				0.00	0	
Total IVA990 SPOT										0.00	0	
Total For IVA990										0.00	0	
IVA991 On 16/04/2020 Spot Bond			6.80000	99.44420	6.80000	99.37056				0.00	0	
Total IVA991 SPOT										0.00	0	
Total For IVA991										0.00	0	
IVA992 On 23/04/2020 Spot Bond			6.90000	99.30541	6.90000	99.23089				0.00	0	
Total IVA992 SPOT										0.00	0	
Total For IVA992										0.00	0	
IVA993 On 30/04/2020 Spot Bond			6.90000	99.17508	6.90000	99.10076				0.00	0	
Total IVA993 SPOT										0.00	0	
Total For IVA993										0.00	0	
IVA994 On 07/05/2020 Spot Bond			6.90000	99.04510	6.90000	98.97097				0.00	0	
Total IVA994 SPOT										0.00	0	
Total For IVA994										0.00	0	
IVA995 On 14/05/2020 Spot Bond			6.90000	98.91545	6.90000	98.84152				0.00	0	
Total IVA995 SPOT										0.00	0	
Total For IVA995										0.00	0	
IVA996 On 20/05/2020 Spot Bond			6.95000	98.79604	6.95000	98.72176				0.00	0	
Total IVA996 SPOT										0.00	0	
Total For IVA996										0.00	0	
IVA997 On 25/05/2020 Spot Bond			6.95000	98.70320	6.95000	98.62906				0.00	0	
Total IVA997 SPOT										0.00	0	
Total For IVA997										0.00	0	
IVA998 On 04/06/2020 Spot Bond			6.95000	98.51805	6.95000	98.44418				0.00	0	
Total IVA998 SPOT										0.00	0	
Total For IVA998										0.00	0	
IVA999 On 11/06/2020 Spot Bond			6.95000	98.38885	6.95000	98.31517				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond				101.92320		101.90114				0.00	0	
Total IVC034 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	Opt Intere
Total For IVC034									0.00	0	
IVC040 On 24/07/2021 Spot Bond			9.59000	101.11873	9.59000	101.09270			0.00	0	
Total IVC040 SPOT									0.00	0	
Total For IVC040									0.00	0	
IVC055 On 26/03/2020 Spot Bond				99.87611		99.85545			0.00	0	
Total IVC055 SPOT									0.00	0	
Total For IVC055									0.00	0	
IVC063 On 07/08/2020 Spot Bond				101.05323		101.03052			0.00	0	
Total IVC063 SPOT									0.00	0	
Total For IVC063									0.00	0	
IVC094 On 06/12/2021 Spot Bond			8.10500	107.30337	8.10500	107.28008			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC097 On 29/06/2021 Spot Bond				99.77043		102.01053			0.00	290,000,000	145,000,000
Total IVC097 SPOT									0.00	290,000,000	145,000,000
Total For IVC097									0.00	290,000,000	145,000,000
IVC103 On 29/06/2021 Spot Bond				99.76641		102.04331			0.00	0	
Total IVC103 SPOT									0.00	0	
Total For IVC103									0.00	0	
IVC107 On 29/06/2021 Spot Bond				99.76909		102.02146			0.00	0	
Total IVC107 SPOT									0.00	0	
Total For IVC107									0.00	0	
IVC109 On 19/05/2021 Spot Bond				101.82775		101.80665			0.00	0	
Total IVC109 SPOT									0.00	0	
Total For IVC109									0.00	0	
IVC110 On 19/05/2021 Spot Bond			7.75500	105.45767	7.75500	105.43563			0.00	0	
Total IVC110 SPOT									0.00	0	
Total For IVC110									0.00	0	
IVC111 On 19/05/2020 Spot Bond				100.69610		100.67604			0.00	1,000,000,000	500,000,000
Total IVC111 SPOT									0.00	1,000,000,000	500,000,000
Total For IVC111									0.00	1,000,000,000	500,000,000
IVC114 On 14/09/2021 Spot Bond				100.09281		100.01849			0.00	0	
Total IVC114 SPOT									0.00	0	
Total For IVC114									0.00	0	
IVC116 On 16/08/2020 Spot Bond				101.32406		101.30463			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond				99.29466		99.25918				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond				101.24819		101.22775				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond				101.63845		101.61754				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond				100.53551		100.51344				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond				99.23895		99.21673				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond				100.41133		100.39105				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond				100.32429		100.30507				0.00	200,000,000	100,000,000
Total IVC145 SPOT										0.00	200,000,000	100,000,000
Total For IVC145										0.00	200,000,000	100,000,000
IVC146 On 03/12/2020 Spot Bond				100.39626		100.37687				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond				99.93778		99.91701				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond				101.04629		101.02536				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond				100.96482		100.94400				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC152 On 15/12/2024 Spot Bond				100.10830		100.03014				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				100.95800		100.93853				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				101.29461		101.27402				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC158 On 02/04/2020 Spot Bond				101.69689		101.67692				0.00	0	
Total IVC158 SPOT										0.00	0	
Total For IVC158										0.00	0	
IVC159 On 06/06/2023 Spot Bond				99.87770		99.85731				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC160 On 05/04/2020 Spot Bond				101.64651		101.62616				0.00	0	
Total IVC160 SPOT										0.00	0	
Total For IVC160										0.00	0	
IVC161 On 09/05/2020 Spot Bond				100.92166		100.90123				0.00	0	
Total IVC161 SPOT										0.00	0	
Total For IVC161										0.00	0	
IVC162 On 21/05/2020 Spot Bond				100.74398		100.72375				0.00	0	
Total IVC162 SPOT										0.00	0	
Total For IVC162										0.00	0	
IVC163 On 17/03/2022 Spot Bond				100.01638		100.04410				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond				99.99986		99.98014				0.00	0	
Total IVC165 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	Opt Intere
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond				99.94075		99.92098				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond				100.28143		100.26452				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF407 On 07/04/2020 Spot Bond				101.50491		101.48584				0.00	0	
Total IVF407 SPOT										0.00	0	
Total For IVF407										0.00	0	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVF80U SPOT										0.00	0	
Total For IVF80U										0.00	0	
IVZ001 On 18/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ001 SPOT										0.00	0	
Total For IVZ001										0.00	0	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JAS03U SPOT										0.00	0	
Total For JAS03U										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				99.99985		99.97442				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond				99.77176		99.74896				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			7.46000	108.17059	7.46000	108.14895				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP009 On 24/05/2020 Spot Bond				100.61361		100.59250				0.00	0	
Total KAP009 SPOT										0.00	0	
Total For KAP009										0.00	0	
KAP010 On 15/09/2020 Spot Bond				100.23097		100.15852				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond				100.44627		100.42525				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond				100.68310		100.66318				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond				101.36415		101.34311				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond				101.05592		101.03519				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond				101.15841		101.13770				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond				102.03564		102.01285				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond				102.14918		101.56813				0.00	3,600,000,000	900,000,000
Total KSB009 SPOT										0.00	3,600,000,000	900,000,000
Total For KSB009										0.00	3,600,000,000	900,000,000
KW01 On 31/10/2027 Spot Bond			10.80000	118.97329	10.82000	118.82757				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LB41U SPOT										0.00	0	
Total For LB41U										0.00	0	
LBK15 On 12/10/2021 Spot Bond				104.44446		104.42100				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK17 On 22/03/2020 Spot Bond				99.94176		99.92233				0.00	0	
Total LBK17 SPOT										0.00	0	
Total For LBK17										0.00	0	
LBK18 On 22/03/2022 Spot Bond				102.60871		102.58391				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.79000	107.67122	7.79000	107.64873			38,950,000,000,000.00	5,000,000,000	2,500,000,000	
Total LBK20 SPOT									38,950,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LBK20									38,950,000,000,000.00	5,000,000,000	2,500,000,000	
LBK22 On 04/09/2020 Spot Bond				100.83012		100.81300				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond				102.10046		102.07742				0.00	0	
Total LBK23 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	Opt Intere
Total For LBK23									0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.17000	112.47805	8.17000	112.45344		65,360,000,000,000.00	8,000,000,000	4,808,716,70	
Total LBK24 SPOT								5,360,000,000,000.00	8,000,000,000	4,808,716,70	
Total For LBK24								5,360,000,000,000.00	8,000,000,000	4,808,716,70	
LBK26 On 23/03/2021 Spot Bond				100.21744		100.19728		0.00	0		
Total LBK26 SPOT								0.00	0		
Total For LBK26								0.00	0		
LBK27 On 23/03/2023 Spot Bond				101.74602		101.72059		0.00	0		
Total LBK27 SPOT								0.00	0		
Total For LBK27								0.00	0		
LBK28 On 15/05/2028 Spot Bond			11.94500	96.55732	11.95000	96.50216		23,890,000,000,000.00	2,000,000,000	1,000,000,00	
Total LBK28 SPOT								23,890,000,000,000.00	2,000,000,000	1,000,000,00	
Total For LBK28								23,890,000,000,000.00	2,000,000,000	1,000,000,00	
LBK29 On 07/06/2023 Spot Bond			7.95000	107.66046	7.95000	107.63753		0.00	0		
Total LBK29 SPOT								0.00	0		
Total For LBK29								0.00	0		
LBK30 On 20/09/2021 Spot Bond				99.99989		99.97956		0.00	0		
Total LBK30 SPOT								0.00	0		
Total For LBK30								0.00	0		
LBK31 On 20/09/2023 Spot Bond				100.54492		100.52181		0.00	0		
Total LBK31 SPOT								0.00	0		
Total For LBK31								0.00	0		
LBK32 On 08/11/2023 Spot Bond				100.93758		100.91604		0.00	0		
Total LBK32 SPOT								0.00	0		
Total For LBK32								0.00	0		
LBK33 On 07/12/2025 Spot Bond				100.85870		100.83551		0.00	0		
Total LBK33 SPOT								0.00	0		
Total For LBK33								0.00	0		
LBK35 On 26/03/2024 Spot Bond				100.14123		100.11881		0.00	0		
Total LBK35 SPOT								0.00	0		
Total For LBK35								0.00	0		
LBK36 On 25/06/2020 Spot Bond				99.90079		99.88094		0.00	0		
Total LBK36 SPOT								0.00	0		
Total For LBK36								0.00	0		
LBK37 On 25/06/2024 Spot Bond				99.89124		99.86952		0.00	27,200,000,000	6,800,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK37 SPOT										0.00	27,200,000,000	6,800,000,000
Total For LBK37										0.00	27,200,000,000	6,800,000,000
LBK38 On 16/02/2023 Spot Bond				100.73098		100.71116				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL04 On 14/08/2020 Spot Bond			7.24000	101.61945	7.24000	101.59987			18,256,404,272,000.00		2,521,602,800	630,400,700
Total LGL04 SPOT									18,256,404,272,000.00		2,521,602,800	630,400,700
Total For LGL04									18,256,404,272,000.00		2,521,602,800	630,400,700
LGL05 On 12/12/2021 Spot Bond				102.07408		102.05270				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.14000	109.31832	8.14000	109.29449			40,700,000,000,000.00		5,000,000,000	2,500,000,000
Total LGL06 SPOT									10,700,000,000,000.00		5,000,000,000	2,500,000,000
Total For LGL06									10,700,000,000,000.00		5,000,000,000	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				103.77135		103.74618				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond				102.87417		102.84904				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond				103.68503		103.65377				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond				101.74065		101.71840				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LHC14U 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	
LHC15U On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC15U SPOT										0.00	0	
Total For LHC15U										0.00	0	
LHC16U On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT										0.00	0	
Total For LHC16U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
LHL26 On 13/11/2020 Spot Bond				101.26317		101.23066			0.00	0	
Total LHL26 SPOT									0.00	0	
Total For LHL26									0.00	0	
LHL27 On 13/02/2021 Spot Bond				101.11728		101.08885			0.00	0	
Total LHL27 SPOT									0.00	0	
Total For LHL27									0.00	0	
LHL28 On 13/02/2022 Spot Bond				101.25285		101.22061			0.00	0	
Total LHL28 SPOT									0.00	0	
Total For LHL28									0.00	0	
LHL29 On 05/12/2020 Spot Bond				100.42104		100.39684			0.00	0	
Total LHL29 SPOT									0.00	0	
Total For LHL29									0.00	0	
LOM02 On 30/01/2024 Spot Bond				101.46176		101.43447			0.00	0	
Total LOM02 SPOT									0.00	0	
Total For LOM02									0.00	0	
LOM03 On 25/11/2024 Spot Bond				100.71619		100.68978			0.00	0	
Total LOM03 SPOT									0.00	0	
Total For LOM03									0.00	0	
LOM04 On 25/05/2025 Spot Bond				100.72915		100.70219			0.00	0	
Total LOM04 SPOT									0.00	0	
Total For LOM04									0.00	0	
LRFA3 On 20/11/2022 Spot Bond				100.66829		100.64839			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond				100.68394		100.66349			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond				100.69567		100.67482			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MAQ18 On 14/04/2020 Spot Bond				99.51555		99.49617			0.00	0	
Total MAQ182 SPOT									0.00	0	
Total For MAQ182									0.00	0	
MAQ18 On 14/04/2020 Spot Bond				99.42037		99.41889			0.00	0	
Total MAQ185 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	Opt Intere
Total For MAQ185									0.00	0	
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total MBC28U SPOT									0.00	0	
Total For MBC28U									0.00	0	
MBF05 On 27/03/2020 Spot Bond				99.86857		99.84979			0.00	0	
Total MBF055 SPOT									0.00	0	
Total For MBF055									0.00	0	
MBF05 On 28/08/2020 Spot Bond				100.67668		100.65900			0.00	0	6,000,000.00
Total MBF057 SPOT									0.00	0	6,000,000.00
Total For MBF057									0.00	0	6,000,000.00
MBF05 On 21/05/2021 Spot Bond				100.81772		100.79919			0.00	0	
Total MBF059 SPOT									0.00	0	
Total For MBF059									0.00	0	
MBF06 On 17/08/2021 Spot Bond				100.72826		100.70940			0.00	0	
Total MBF061 SPOT									0.00	0	
Total For MBF061									0.00	0	
MBF06 On 07/06/2020 Spot Bond				100.24008		100.22254			0.00	0	
Total MBF062 SPOT									0.00	0	
Total For MBF062									0.00	0	
MBF06 On 07/06/2022 Spot Bond				100.31971		100.30138			0.00	0	10,000,000.00
Total MBF063 SPOT									0.00	0	10,000,000.00
Total For MBF063									0.00	0	10,000,000.00
MBF06 On 30/09/2020 Spot Bond				99.86368		101.72363			0.00	0	
Total MBF064 SPOT									0.00	0	
Total For MBF064									0.00	0	
MBF06 On 30/09/2022 Spot Bond				99.98713		101.92768			0.00	0	20,000,000.00
Total MBF065 SPOT									0.00	0	20,000,000.00
Total For MBF065									0.00	0	20,000,000.00
MBP03 On 11/04/2020 Spot Bond				101.50174		101.48152			0.00	0	
Total MBP036 SPOT									0.00	0	
Total For MBP036									0.00	0	
MBP03 On 26/05/2020 Spot Bond				100.52111		100.50207			0.00	0	20,000,000.00
Total MBP037 SPOT									0.00	0	20,000,000.00
Total For MBP037									0.00	0	20,000,000.00
MBP03 On 02/11/2022 Spot Bond				101.02096		101.00100			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond				100.80143		100.78308				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond				100.56975		100.55041				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond				101.48896		101.46893				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond				101.14038		101.12082				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond				101.14900		101.12928				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond				99.86284		99.84325				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond				99.86096		99.84110				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond				100.53868		100.52005				0.00	4,000,000,000	1,500,000,000
Total MBP046 SPOT										0.00	4,000,000,000	1,500,000,000
Total For MBP046										0.00	4,000,000,000	1,500,000,000
MBP04 On 26/02/2024 Spot Bond				100.51788		100.49898				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond				99.86286		99.84327				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond				99.86099		99.84114				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MBP05 On 23/08/2022 Spot Bond				100.55430		100.53559			0.00	0	
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond				100.18553		100.16737			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MIL03 On 28/08/2023 Spot Bond				118.03699		118.00534			0.00	0	
Total MIL03 SPOT									0.00	0	
Total For MIL03									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			7.34000	102.64231	7.34000	102.62220		7,267,354,552,000.00	990,102,800	247,525,700	
Total MMIG02 SPOT								7,267,354,552,000.00	990,102,800	247,525,700	
Total For MMIG02								7,267,354,552,000.00	990,102,800	247,525,700	
MMIG0 On 01/06/2020 Spot Bond				100.73704		100.71894			0.00	0	
Total MMIG03 SPOT									0.00	0	
Total For MMIG03									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			12.27000	97.37269	12.29000	97.26540			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			8.22000	106.72866	8.22000	106.70503		341,013,044,196,000.00	41,485,771,800	10,161,210,900	
Total MMIG05 SPOT								1,013,044,196,000.00	41,485,771,800	10,161,210,900	
Total For MMIG05								1,013,044,196,000.00	41,485,771,800	10,161,210,900	
MMIG0 On 19/10/2028 Spot Bond				103.63331		103.60583			0.00	100,000,000	50,000,000
Total MMIG06 SPOT									0.00	100,000,000	50,000,000
Total For MMIG06									0.00	100,000,000	50,000,000
MMIG0 On 18/09/2024 Spot Bond				100.04257		100.02119			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond				100.24308		100.22303			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			10.34000	97.53535	10.36000	97.41632			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MQB00 On 28/08/2023 Spot Bond				118.15411		118.12226			0.00	0	
Total MQB003 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	Opt Intere
Total For MQB003									0.00	0	
MTN06 On 13/07/2020 Spot Bond				101.94558		101.92657			0.00	0	
Total MTN06 SPOT									0.00	0	
Total For MTN06									0.00	0	
MTN07 On 13/07/2022 Spot Bond				103.06363		103.04033			0.00	444,624,200	222,312,10
Total MTN07 SPOT									0.00	444,624,200	222,312,10
Total For MTN07									0.00	444,624,200	222,312,10
MTN08 On 11/10/2020 Spot Bond				102.02769		102.00790			0.00	0	
Total MTN08 SPOT									0.00	0	
Total For MTN08									0.00	0	
MTN09 On 11/10/2022 Spot Bond				103.14515		103.12136			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond				103.85576		103.82651			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN11 On 04/06/2021 Spot Bond				100.94112		100.92241			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond				101.23588		101.21410			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond				100.40034		100.37936			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond				100.89178		100.87150			0.00	400,000,000	200,000,00
Total MTN14 SPOT									0.00	400,000,000	200,000,00
Total For MTN14									0.00	400,000,000	200,000,00
MTN15 On 10/05/2024 Spot Bond				100.91281		100.89198			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond				100.48306		100.46358			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond				100.49657		100.47644			0.00	0	5,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN17 SPOT										0.00	0	5,000,000,00
Total For MTN17										0.00	0	5,000,000,00
MTN18 On 30/05/2026 Spot Bond			100.51222			100.49132				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond			100.26678			100.24681				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond			100.32271			100.30190				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTNC2 On 10/05/2020 Spot Bond			100.86817			100.84958				0.00	0	
Total MTNC20 SPOT										0.00	0	
Total For MTNC20										0.00	0	
MTNC2 On 07/09/2020 Spot Bond			100.24601			100.22794				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA1U SPOT										0.00	0	
Total For MWA1U										0.00	0	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA2U SPOT										0.00	0	
Total For MWA2U										0.00	0	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA3U SPOT										0.00	0	
Total For MWA3U										0.00	0	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA4U SPOT										0.00	0	
Total For MWA4U										0.00	0	
MWAR(On 22/02/2021 Spot Bond			100.61701			100.59568				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond			100.61032			100.58927				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2022 Spot Bond				100.61032		100.58928				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										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				100.00000		99.98047				0.00	0	
Total N6B26 SPOT										0.00	0	
Total For N6B26										0.00	0	
N6C26 On 21/09/2020 Spot Bond				100.09347		100.07324				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond				100.10182		100.08117				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond				99.99969		99.97734				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond				99.99937		99.97247				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond				100.84657		100.81552				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7A20 On 20/03/2020 Spot Bond				100.00000		99.98085				0.00	0	
Total N7A20 SPOT										0.00	0	
Total For N7A20										0.00	0	
N7B25 On 20/12/2021 Spot Bond				99.99990		99.97963				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond				99.99969		99.97546				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond				99.99951		99.97194				0.00	0	
Total N7D25 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	Opt Intere
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond				99.99933		99.96870				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.73000	104.00581	7.73000	103.98415				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM02 On 29/06/2020 Spot Bond			6.94500	102.82151	6.94500	102.80232			14,947,337,358,000.00	2,152,244,400	738,061,10	
Total NAM02 SPOT									14,947,337,358,000.00	2,152,244,400	738,061,10	
Total For NAM02									14,947,337,358,000.00	2,152,244,400	738,061,10	
NAM03 On 01/08/2023 Spot Bond			8.19000	106.71587	8.19000	106.69235			229,320,000,000.00	28,000,000	7,000,00	
Total NAM03 SPOT									229,320,000,000.00	28,000,000	7,000,00	
Total For NAM03									229,320,000,000.00	28,000,000	7,000,00	
NAM04 On 01/08/2026 Spot Bond			11.24000	98.10032	11.26000	97.98347			0.00	0		
Total NAM04 SPOT									0.00	0		
Total For NAM04									0.00	0		
NBG01 On 29/04/2022 Spot Bond				101.25625		101.23663			0.00	0		
Total NBG01G SPOT									0.00	0		
Total For NBG01G									0.00	0		
NBG02 On 30/04/2024 Spot Bond				101.27764		101.25718			0.00	0		
Total NBG02G SPOT									0.00	0		
Total For NBG02G									0.00	0		
NBG03 On 30/04/2026 Spot Bond				101.11761		101.09731			0.00	0		
Total NBG03G SPOT									0.00	0		
Total For NBG03G									0.00	0		
NBG04 On 25/10/2022 Spot Bond				101.13752		101.11802			0.00	0		
Total NBG04G SPOT									0.00	0		
Total For NBG04G									0.00	0		
NBG05 On 25/10/2024 Spot Bond				101.15621		101.13635			0.00	0		
Total NBG05G SPOT									0.00	0		
Total For NBG05G									0.00	0		
NBK11 On 28/11/2020 Spot Bond			7.30500	103.81743	7.30500	103.79697			59,018,851,122,000.00	8,079,240,400	2,019,810,10	
Total NBK11A SPOT									59,018,851,122,000.00	8,079,240,400	2,019,810,10	
Total For NBK11A									59,018,851,122,000.00	8,079,240,400	2,019,810,10	
NBK12 On 19/03/2021 Spot Bond			7.39500	101.90020	7.39500	101.88009			12,867,300,000,000.00	1,740,000,000	1,070,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total NBK12A SPOT									12,867,300,000,000.00	1,740,000,000	1,070,000,000
Total For NBK12A									12,867,300,000,000.00	1,740,000,000	1,070,000,000
NBK12/On 19/03/2021 Spot Bond			9.38000	100.02491	9.38000	100.00000			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13/On 19/03/2024 Spot Bond			7.99000	105.88124	7.99000	105.85870			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14/On 25/06/2021 Spot Bond			6.80500	105.12762	6.80500	105.10839		18,781,800,000,000.00	2,760,000,000	690,000,000	
Total NBK14A SPOT								18,781,800,000,000.00	2,760,000,000	690,000,000	
Total For NBK14A								18,781,800,000,000.00	2,760,000,000	690,000,000	
NBK15/On 11/02/2022 Spot Bond			7.05500	103.93389	7.05500	103.91410			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/On 12/02/2025 Spot Bond			9.47000	100.82651	9.49000	100.72395			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/On 22/04/2026 Spot Bond			9.72000	105.09911	9.74000	104.98092		23,716,800,000,000.00	2,440,000,000	1,220,000,000	
Total NBK17A SPOT								23,716,800,000,000.00	2,440,000,000	1,220,000,000	
Total For NBK17A								23,716,800,000,000.00	2,440,000,000	1,220,000,000	
NBK18/On 01/06/2020 Spot Bond			6.95000	103.19558	6.95000	103.17621			0.00	0	
Total NBK18A SPOT									0.00	0	
Total For NBK18A									0.00	0	
NBK19/On 01/06/2022 Spot Bond			7.58500	106.96785	7.58500	106.94608		26,699,200,000,000.00	3,520,000,000	1,760,000,000	
Total NBK19A SPOT								26,699,200,000,000.00	3,520,000,000	1,760,000,000	
Total For NBK19A								26,699,200,000,000.00	3,520,000,000	1,760,000,000	
NBK20/On 01/06/2026 Spot Bond			9.72500	105.98946	9.74500	105.86873			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20/On 25/06/2021 Spot Bond				100.28341		102.23644			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/On 21/07/2027 Spot Bond			10.77000	100.99467	10.79000	100.86631			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK22/On 19/11/2022 Spot Bond			7.57000	109.28681	7.57000	109.26450				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			10.53000	104.19978	10.55000	104.08629				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			10.51000	105.83355	10.53000	105.69875		21,020,000,000,000.00		2,000,000,000	1,000,000,000	
Total NBK24A SPOT								21,020,000,000,000.00		2,000,000,000	1,000,000,000	
Total For NBK24A								21,020,000,000,000.00		2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond				100.87487		100.85446				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			7.89000	108.00564	7.89000	107.98268				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond				103.90142		103.87062				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	21.29876	100.00000	21.25136				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond				104.32597		104.29401				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			10.82000	105.43599	10.84000	105.31655				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			7.53000	108.53861	7.53000	108.51656		390,505,800,000,000.00		51,860,000,000	12,965,000,000	
Total NBK28A SPOT								390,505,800,000,000.00		51,860,000,000	12,965,000,000	
Total For NBK28A								390,505,800,000,000.00		51,860,000,000	12,965,000,000	
NBK28I On 19/11/2020 Spot Bond				101.15397		101.13548				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29/On 31/07/2026 Spot Bond			10.14000	103.04674	10.16000	102.92558				0.00	0	
Total NBK29A 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	Opt Intere
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			7.52500	107.68613	7.52500	107.66428				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond				101.50184		101.48280				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			7.59000	109.08649	7.59000	109.06417				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond				100.78276		100.76131				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond				101.87003		101.85053				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond				102.44036		102.41609				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond				105.46054		105.42351				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond				102.01484		101.99472				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			12.03500	59.24467	12.05500	59.17757				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond				105.26077		105.22503				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond				101.43878		101.41864				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond				102.68159		102.65579				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond				100.93200		100.91320				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond				101.51581		101.49464				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond				101.83552		101.81147				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond				102.46029		102.43377				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond				100.95723		100.93810				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond				101.19172		101.17114				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond				101.24953		101.22808				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond				100.77481		100.75574				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond				100.67079		100.65111				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond				101.01513		100.99410				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond				100.66126		100.64079				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK7B On 19/04/2020 Spot Bond				101.55959		101.54042				0.00	0	
Total NBK7B SPOT										0.00	0	
Total For NBK7B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond				100.99608		100.97667				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond				101.01353		100.99373				0.00	11,000,000,000	5,500,000,000
Total NBKB56 SPOT										0.00	11,000,000,000	5,500,000,000
Total For NBKB56										0.00	11,000,000,000	5,500,000,000
NBKB5 On 01/08/2026 Spot Bond				101.02714		101.00704				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond				101.35983		101.33841				0.00	20,000,000,000	10,000,000,000
Total NBKB58 SPOT										0.00	20,000,000,000	10,000,000,000
Total For NBKB58										0.00	20,000,000,000	10,000,000,000
NBKB5 On 24/02/2023 Spot Bond				100.56082		100.54200				0.00	1,000,000,000	500,000,000
Total NBKB59 SPOT										0.00	1,000,000,000	500,000,000
Total For NBKB59										0.00	1,000,000,000	500,000,000
NBKB6 On 24/02/2025 Spot Bond				100.56885		100.54970				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond				100.57561		100.55617				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				99.99991		99.97783				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			11.20500	98.28089	11.22500	98.18904				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				99.99991		99.97797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.24000	97.63590	11.26000	97.54446				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				99.99991		99.97783				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				99.99977		99.97747				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				99.99975		99.97719				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond				99.98500		99.96292				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond				100.69677		100.67737				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NED06U SPOT									0.00	0	
Total For NED06U									0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NED07U SPOT									0.00	0	
Total For NED07U									0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NED08U SPOT									0.00	0	
Total For NED08U									0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NED09U SPOT									0.00	0	
Total For NED09U									0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NED10U SPOT									0.00	0	
Total For NED10U									0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NED11U SPOT									0.00	0	
Total For NED11U									0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NED12U SPOT									0.00	0	
Total For NED12U									0.00	0	
NED19 On 01/07/2020 Spot Bond				102.88266		102.86231			0.00	0	7,432,000,0€
Total NED19 SPOT									0.00	0	7,432,000,0€
Total For NED19									0.00	0	7,432,000,0€
NED20 On 01/07/2020 Spot Bond			7.09000	103.57278	7.09000	103.55306		42,965,400,000,000.00	6,060,000,000	3,030,000,0€	
Total NED20 SPOT								12,965,400,000,000.00	6,060,000,000	3,030,000,0€	
Total For NED20								12,965,400,000,000.00	6,060,000,000	3,030,000,0€	
NEDT1 On 21/05/2021 Spot Bond				106.00778		105.98062			0.00	0	
Total NEDT1A SPOT									0.00	0	
Total For NEDT1A									0.00	0	
NEDT1 On 26/11/2021 Spot Bond				106.76000		106.72965			0.00	0	20,000,0€
Total NEDT1B SPOT									0.00	0	20,000,0€
Total For NEDT1B									0.00	0	20,000,0€
NGL01 On 22/09/2021 Spot Bond				103.24044		103.21544			0.00	0	3,030,000,0€
Total NGL01 SPOT									0.00	0	3,030,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL01										0.00	0	3,030,000,00
NGL02 On 15/03/2022 Spot Bond				104.11538		104.05505				0.00	1,120,000,000	680,000,00
Total NGL02 SPOT										0.00	1,120,000,000	680,000,00
Total For NGL02										0.00	1,120,000,000	680,000,00
NGL03 On 26/05/2022 Spot Bond				100.67912		100.65316				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond				103.91809		103.88693				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond				103.47590		103.44814				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond				101.88935		101.86384				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond				101.81680		101.79316				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGLT1 On 01/07/2022 Spot Bond				109.04604		109.00976				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond				105.88757		105.84938				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond				101.58314		105.66673				0.00	5,000,000,000	8,000,000,00
Total NGT103 SPOT										0.00	5,000,000,000	8,000,000,00
Total For NGT103										0.00	5,000,000,000	8,000,000,00
NGT10 On 15/01/2025 Spot Bond				103.91272		103.87787				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond				101.27847		101.24946				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	104.73863	13.50000	104.70105				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond				101.79644		101.77062				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond				101.88308		101.85586				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2020 Spot Bond				101.32446		101.30138				0.00	0	
Total NHM008 SPOT										0.00	0	
Total For NHM008										0.00	0	
NHM00 On 26/04/2022 Spot Bond				101.51880		101.49202				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2020 Spot Bond				100.64393		100.62160				0.00	0	
Total NHM010 SPOT										0.00	0	
Total For NHM010										0.00	0	
NHM01 On 24/05/2022 Spot Bond				100.73492		100.70893				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond				100.18856		100.16332				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond				100.24084		100.21875				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond				100.75029		100.72753				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond				100.17998		100.15594				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI202 On 07/12/2033 Spot Bond			5.75000	185.53745	5.25000	195.25769				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.46000	166.64178	4.96000	172.47432				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.15500	127.17695	5.07500	127.60843				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.49000	88.32299	5.34000	89.35581				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.61500	91.75539	5.24000	96.46606				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.26000	126.57618	5.18000	127.00496				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			5.65000	124.37294	5.57000	124.79183				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.60000	165.03978	5.10000	170.80657				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			6.31000	157.18550	5.81000	162.63086				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.58000	92.18489	5.20500	96.92279				0.00	0	
Total NILB17 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	Opt Intere
Total For NILB17									0.00	0	
NMP20 On 24/07/2020 Spot Bond			6.63500	102.33117	6.63500	102.31298		22,668,912,756,000.00		3,416,565,600	854,141,40
Total NMP20N SPOT								22,668,912,756,000.00		3,416,565,600	854,141,40
Total For NMP20N								22,668,912,756,000.00		3,416,565,600	854,141,40
NN010 On 01/10/2020 Spot Bond				101.66996		101.65032		0.00		0	2,000,000,00
Total NN010 SPOT								0.00		0	2,000,000,00
Total For NN010								0.00		0	2,000,000,00
NN011 On 23/06/2021 Spot Bond				99.94116		99.92154		0.00		0	2,500,000,00
Total NN011 SPOT								0.00		0	2,500,000,00
Total For NN011								0.00		0	2,500,000,00
NN013 On 09/09/2020 Spot Bond				100.10822		100.14158		0.00		0	
Total NN013 SPOT								0.00		0	
Total For NN013								0.00		0	
NN014 On 10/09/2024 Spot Bond				99.18854		99.12075		0.00		0	
Total NN014 SPOT								0.00		0	
Total For NN014								0.00		0	
NN015 On 20/09/2020 Spot Bond				101.92072		101.92595		0.00		0	
Total NN015 SPOT								0.00		0	
Total For NN015								0.00		0	
NN016 On 20/03/2024 Spot Bond				101.97425		102.03746		0.00		0	
Total NN016 SPOT								0.00		0	
Total For NN016								0.00		0	
NN019 On 11/10/2022 Spot Bond				100.66656		100.79069		0.00		0	
Total NN019 SPOT								0.00		0	
Total For NN019								0.00		0	
NN02 On 24/07/2023 Spot Bond				104.28124		102.46107		0.00		0	
Total NN02 SPOT								0.00		0	
Total For NN02								0.00		0	
NN022 On 31/10/2025 Spot Bond				98.59127		98.58110		0.00		0	
Total NN022 SPOT								0.00		0	
Total For NN022								0.00		0	
NN023 On 07/11/2025 Spot Bond				99.08222		99.09925		0.00		0	
Total NN023 SPOT								0.00		0	
Total For NN023								0.00		0	
NN026 On 21/11/2025 Spot Bond				101.23266		101.23266		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond				100.61096		100.58996				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond				97.11150		97.10122				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond				99.70985		99.59886				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond				73.43765		80.42774				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond				95.98394		96.05587				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond				100.61701		100.59569				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond				96.66454		96.67087				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN05 On 12/03/2024 Spot Bond				100.18589		100.16560				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond				100.19234		100.17123				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN08 On 28/05/2020 Spot Bond				98.73283		98.71595				0.00	0	
Total NN08 SPOT										0.00	0	
Total For NN08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
NNF010 On 19/01/2021 Spot Bond				81.34060		90.22564				0.00	0	
Total NNF010 SPOT										0.00	0	
Total For NNF010										0.00	0	
NNF02 On 01/08/2022 Spot Bond				66.35556		65.03109				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond				66.35556		65.03109				0.00	0	4,000,000,00
Total NNF03 SPOT										0.00	0	4,000,000,00
Total For NNF03										0.00	0	4,000,000,00
NNF04 On 05/08/2024 Spot Bond				97.04994		96.41482				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond				95.94714		95.58431				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond				88.37677		97.93631				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond				88.26964		97.81560				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NNF09 On 03/06/2020 Spot Bond				74.25703		72.86702				0.00	0	
Total NNF09 SPOT										0.00	0	
Total For NNF09										0.00	0	
NQ1A10 On 22/05/2020 Spot Bond			8.27000	101.16470	8.27000	101.14211				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2020 Spot Bond				100.61744		100.59763				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2022 Spot Bond				100.60632		100.58543				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	Opt Intere
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond				100.60708		100.58617				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond				100.58329		100.56333				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2020 Spot Bond			7.46500	101.35284	7.46500	101.33238				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond				100.60506		100.58423				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond				100.63410		100.61210				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond				100.61712		100.59580				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond			7.66500	101.36765	7.66500	101.34665				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond				100.63411		100.61211				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2020 Spot Bond				100.70160		100.67689				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.38500	116.09604	7.38500	116.07292			174,183,602,544,000.00	23,586,134,400	5,896,533,600	
Total NRA022 SPOT									174,183,602,544,000.00	23,586,134,400	5,896,533,600	
Total For NRA022									174,183,602,544,000.00	23,586,134,400	5,896,533,600	
NRA02 On 31/05/2023 Spot Bond			4.50000	185.20433	4.50000	185.16605			0.00	0	0	
Total NRA023 SPOT									0.00	0	0	
Total For NRA023									0.00	0	0	
NRA02 On 30/11/2028 Spot Bond			11.44000	108.06404	11.46000	107.91956			146,558,002,448,000.00	12,811,014,200	6,406,627,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NRA028 SPOT									16,558,002,448,000.00	12,811,014,200	6,406,627,10
Total For NRA028									16,558,002,448,000.00	12,811,014,200	6,406,627,10
NRA028 On 30/11/2028 Spot Bond			100.00000	15.74147	100.00000	15.70664			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				101.55391		101.53469			0.00	0	5,000,00
Total NTC19 SPOT									0.00	0	5,000,00
Total For NTC19									0.00	0	5,000,00
NTC20 On 27/07/2020 Spot Bond				101.52161		101.50311			0.00	0	
Total NTC20 SPOT									0.00	0	
Total For NTC20									0.00	0	
NTC21 On 24/03/2022 Spot Bond				100.84177		100.82003			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC22 On 15/02/2021 Spot Bond				101.11940		101.10004			0.00	0	
Total NTC22 SPOT									0.00	0	
Total For NTC22									0.00	0	
NTC23 On 15/02/2023 Spot Bond				101.43422		101.41238			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC24 On 29/03/2021 Spot Bond				100.18238		100.16225			0.00	0	
Total NTC24 SPOT									0.00	0	
Total For NTC24									0.00	0	
NTC25 On 07/09/2021 Spot Bond				100.50485		100.48609			0.00	0	
Total NTC25 SPOT									0.00	0	
Total For NTC25									0.00	0	
NTC26 On 07/12/2023 Spot Bond				100.32627		100.30656			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond				100.17495		100.15604			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond				100.17637		100.15727				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
OMI01 On 22/11/2022 Spot Bond				100.62315		100.60158				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML04 On 19/03/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total OML04 SPOT										0.00	0	
Total For OML04										0.00	0	
OML05 On 19/03/2020 Spot Bond			7.55000	7.55000	7.55000	100.00000				0.00	0	1,500,000,00
Total OML05 SPOT										0.00	0	1,500,000,00
Total For OML05										0.00	0	1,500,000,00
OML06 On 19/03/2022 Spot Bond			7.89000	104.43800	7.89000	104.41605			70,032,037,656,000.00	8,876,050,400	2,969,012,60	
Total OML06 SPOT									70,032,037,656,000.00	8,876,050,400	2,969,012,60	
Total For OML06									70,032,037,656,000.00	8,876,050,400	2,969,012,60	
OML07 On 19/03/2025 Spot Bond			11.26000	98.88707	11.28000	98.78332			22,520,000,000,000.00	2,000,000,000	1,000,000,00	
Total OML07 SPOT									22,520,000,000,000.00	2,000,000,000	1,000,000,00	
Total For OML07									22,520,000,000,000.00	2,000,000,000	1,000,000,00	
OML08 On 14/09/2020 Spot Bond				100.72017		100.64904				0.00	0	150,000,00
Total OML08 SPOT										0.00	0	150,000,00
Total For OML08										0.00	0	150,000,00
OML09 On 14/09/2022 Spot Bond			8.19000	106.15499	8.19000	106.13184			69,566,177,772,000.00	8,494,038,800	2,623,509,70	
Total OML09 SPOT									69,566,177,772,000.00	8,494,038,800	2,623,509,70	
Total For OML09									69,566,177,772,000.00	8,494,038,800	2,623,509,70	
OML10 On 14/09/2025 Spot Bond			11.26000	100.54114	11.28000	100.43082			617,498,400,000,000.00	54,840,000,000	14,170,000,00	
Total OML10 SPOT									617,498,400,000,000.00	54,840,000,000	14,170,000,00	
Total For OML10									617,498,400,000,000.00	54,840,000,000	14,170,000,00	
OML11 On 11/06/2024 Spot Bond				100.64357		100.62295				0.00	320,000,000	160,000,00
Total OML11 SPOT										0.00	320,000,000	160,000,00
Total For OML11										0.00	320,000,000	160,000,00
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAJ1U 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	Opt Intere
Total For PBAJ1U										0.00	0	
PBAV11 On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ11 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	
PBDJ11 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	
PBGJ11 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	
PBJC11 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	
PBJJ11 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	
PBKJ11 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	
PBKS11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1 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	
PEP01 On 10/03/2023 Spot Bond				100.24511		100.22550				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond				100.24907		100.22905				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM38 On 12/06/2020 Spot Bond				100.18548		100.16524				0.00	0	
Total PMM38 SPOT										0.00	0	
Total For PMM38										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	
PMM51 On 28/02/2022 Spot Bond				100.50746		100.48673				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond				101.68377		101.66233				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond				100.96795		100.94730				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond				100.50438		100.48419				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
PRE2A On 20/02/2022 Spot Bond				100.66826		100.64836				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond				100.69563		100.67478				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond				100.75031		100.72756				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond				100.75812		100.73509				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond				100.76593		100.74262				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			9.46000	107.65663	9.48000	107.52804			399,554,082,934,000.00	5,221,940,177,900	2,776,939,350,100	
Total R186 SPOT									19,554,082,934,000.00	221,940,177,900	776,939,350,100	
Total For R186									19,554,082,934,000.00	221,940,177,900	776,939,350,100	
R197 On 07/12/2023 Spot Bond			3.30000	301.49628	3.30000	301.44364			235,138,699,620,000.00	71,254,151,400	57,733,241,600	
Total R197 SPOT									15,138,699,620,000.00	71,254,151,400	57,733,241,600	
Total For R197									15,138,699,620,000.00	71,254,151,400	57,733,241,600	
R202 On 07/12/2033 Spot Bond			4.75000	205.70623	4.25000	216.75244			657,979,988,775,000.00	138,522,102,900	317,889,947,300	
Total R202 SPOT									17,979,988,775,000.00	138,522,102,900	317,889,947,300	
Total For R202									17,979,988,775,000.00	138,522,102,900	317,889,947,300	
R2023 On 28/02/2023 Spot Bond			6.59000	103.49163	6.59000	103.47350			389,979,610,026,000.00	3,701,059,121,400	404,183,405,300	
Total R2023 SPOT									19,979,610,026,000.00	701,059,121,400	404,183,405,300	
Total For R2023									19,979,610,026,000.00	701,059,121,400	404,183,405,300	
R2030 On 31/01/2030 Spot Bond			10.73500	84.66005	10.74000	84.60913			397,732,498,231,500.00	1,527,501,862,900	150,975,475,200	
Total R2030 SPOT									17,732,498,231,500.00	527,501,862,900	150,975,475,200	
Total For R2030									17,732,498,231,500.00	527,501,862,900	150,975,475,200	
R2032 On 31/03/2032 Spot Bond			11.27500	84.21172	11.28500	84.13079			693,503,829,710,000.00	2,101,419,408,400	1,259,007,211,600	
Total R2032 SPOT									13,503,829,710,000.00	101,419,408,400	259,007,211,600	
Total For R2032									13,503,829,710,000.00	101,419,408,400	259,007,211,600	
R2035 On 28/02/2035 Spot Bond			11.48500	82.04931	11.48000	82.05489			473,829,045,633,500.00	1,434,377,801,100	428,152,279,000	
Total R2035 SPOT									13,829,045,633,500.00	434,377,801,100	428,152,279,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2035									73,829,045,633,500.00	434,377,801,100	428,152,279,00
R2037 On 31/01/2037 Spot Bond			11.66500	77.99750	11.68000	77.88382			644,633,650,007,000.00	1,083,980,595,800	1,075,735,867,90
Total R2037 SPOT									14,633,650,007,000.00	083,980,595,800	075,735,867,90
Total For R2037									14,633,650,007,000.00	083,980,595,800	075,735,867,90
R2040 On 31/01/2040 Spot Bond			11.80000	79.89045	11.81500	79.77149			190,640,599,520,000.00	1,372,088,186,400	801,563,695,30
Total R2040 SPOT									10,640,599,520,000.00	372,088,186,400	301,563,695,30
Total For R2040									10,640,599,520,000.00	372,088,186,400	301,563,695,30
R2044 On 31/01/2044 Spot Bond			11.84500	76.70062	11.85500	76.61426			744,286,796,900,500.00	822,649,792,900	1,232,769,769,50
Total R2044 SPOT									14,286,796,900,500.00	822,649,792,900	232,769,769,50
Total For R2044									14,286,796,900,500.00	822,649,792,900	232,769,769,50
R2048 On 28/02/2048 Spot Bond			11.83000	75.49757	11.84500	75.38006			518,017,762,778,000.00	2,579,714,096,600	1,290,965,995,90
Total R2048 SPOT									18,017,762,778,000.00	579,714,096,600	290,965,995,90
Total For R2048									18,017,762,778,000.00	579,714,096,600	290,965,995,90
R208 On 31/03/2021 Spot Bond			5.82500	104.08134	5.82500	104.06501			186,747,079,305,000.00	718,754,863,400	458,837,300,00
Total R208 SPOT									16,747,079,305,000.00	718,754,863,400	458,837,300,00
Total For R208									16,747,079,305,000.00	718,754,863,400	458,837,300,00
R209 On 31/03/2036 Spot Bond			11.54000	64.68063	11.55000	64.61016			559,044,433,036,000.00	1,521,580,973,400	1,125,982,183,50
Total R209 SPOT									19,044,433,036,000.00	521,580,973,400	125,982,183,50
Total For R209									19,044,433,036,000.00	521,580,973,400	125,982,183,50
R210 On 31/03/2028 Spot Bond			4.75000	175.04873	4.25000	181.22738			358,891,418,950,000.00	75,556,088,200	93,979,891,10
Total R210 SPOT									18,891,418,950,000.00	75,556,088,200	93,979,891,10
Total For R210									18,891,418,950,000.00	75,556,088,200	93,979,891,10
R212 On 31/01/2022 Spot Bond			2.75000	162.88067	2.70000	163.00147			237,280,844,250,000.00	449,920,307,000	264,271,745,50
Total R212 SPOT									17,280,844,250,000.00	449,920,307,000	264,271,745,50
Total For R212									17,280,844,250,000.00	449,920,307,000	264,271,745,50
R213 On 28/02/2031 Spot Bond			10.99500	75.31567	11.00500	75.24226			637,421,040,544,500.00	603,676,311,100	467,773,120,30
Total R213 SPOT									17,421,040,544,500.00	603,676,311,100	467,773,120,30
Total For R213									17,421,040,544,500.00	603,676,311,100	467,773,120,30
R214 On 28/02/2041 Spot Bond			11.75000	59.76775	11.76000	59.69848			835,226,829,675,000.00	1,432,785,262,100	797,332,137,50
Total R214 SPOT									15,226,829,675,000.00	432,785,262,100	797,332,137,50
Total For R214									15,226,829,675,000.00	432,785,262,100	797,332,137,50
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RC002U SPOT										0.00	0	
Total For RC002U										0.00	0	
RC003\On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC003U SPOT										0.00	0	
Total For RC003U										0.00	0	
RC004\On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC004U SPOT										0.00	0	
Total For RC004U										0.00	0	
RC005\On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC005U SPOT										0.00	0	
Total For RC005U										0.00	0	
RC006\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC006U SPOT										0.00	0	
Total For RC006U										0.00	0	
RC007\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC007U SPOT										0.00	0	
Total For RC007U										0.00	0	
RC008\On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC008U SPOT										0.00	0	
Total For RC008U										0.00	0	
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
Total For RC011U										0.00	0	
RC013\On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC013U SPOT										0.00	0	
Total For RC013U										0.00	0	
RC014\On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC014U SPOT										0.00	0	
Total For RC014U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RC015\On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC015U SPOT										0.00	0	
Total For RC015U										0.00	0	
RC016\On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC016U SPOT										0.00	0	
Total For RC016U										0.00	0	
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC017U SPOT										0.00	0	
Total For RC017U										0.00	0	
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC018U SPOT										0.00	0	
Total For RC018U										0.00	0	
RC019\On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC019U SPOT										0.00	0	
Total For RC019U										0.00	0	
RDF02\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	
RDF06\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	
RDF07\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	
RDF08\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	
RDF09\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	
RDF10\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	
RDF11\On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U 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	Opt Intere
Total For RDF11U										0.00	0	
RDF12l On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13l On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14l 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	
RDF15l 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	
RDF16l 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	
RDF17l 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	
RDF18l 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	
RDF19l 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	
RDF26l On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDFB0 On 30/09/2021 Spot Bond				100.78991		102.92074				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond				100.43872		100.41814				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2020 Spot Bond				99.86490		99.84559				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB10 SPOT										0.00	0	
Total For RDFB10										0.00	0	
RDFB1 On 27/03/2022 Spot Bond				100.59545		100.57385				0.00	460,000,000	430,000,000
Total RDFB11 SPOT										0.00	460,000,000	430,000,000
Total For RDFB11										0.00	460,000,000	430,000,000
RDFB1 On 27/11/2022 Spot Bond				101.36684		101.34561				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond				100.48050		100.46216				0.00	80,000,000	40,000,000
Total RDFB13 SPOT										0.00	80,000,000	40,000,000
Total For RDFB13										0.00	80,000,000	40,000,000
RDFB1 On 12/03/2023 Spot Bond				100.18008		100.16053				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond				100.67575		100.65520				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond				100.95485		100.93513				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond				100.94136		100.92078				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond				101.07879		101.05722				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond				99.93931		99.91905				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond				99.93734		99.91643				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond				99.93526		99.91368				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 29/03/2024 Spot Bond				99.78730		99.76604				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond				100.66142		100.64180				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond				100.77781		100.75692				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond				100.68940		100.66863				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond				100.46953		100.45279				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond				101.08225		101.06304				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond				100.70074		100.68188				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total REB17U SPOT										0.00	0	
Total For REB17U										0.00	0	
RED12 On 12/04/2021 Spot Bond				102.19499		102.16423				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond				102.71584		102.68073				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond				100.11504		100.03637				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond				100.49258		100.46360				0.00	0	
Total RED501 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	Opt Intere
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond				103.10318		103.08425				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond				103.82362		103.79875				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2022 Spot Bond				102.50462		102.46620				0.00	0	
Total RED702 SPOT										0.00	0	
Total For RED702										0.00	0	
RED80 On 06/04/2021 Spot Bond				102.51418		102.48186				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond				102.28573		102.26538				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond				101.09962		101.07913				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond				101.05171		101.03022				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond				101.59298		101.57137				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond				100.49539		100.47530				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42 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	
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES451 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	
RES461 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	
RES471 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	
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW21 On 21/04/2021 Spot Bond			7.38000	106.75978	7.38000	106.73864			50,290,475,688,000.00	6,814,427,600	1,703,606,900	
Total RW21 SPOT									50,290,475,688,000.00	6,814,427,600	1,703,606,900	
Total For RW21									50,290,475,688,000.00	6,814,427,600	1,703,606,900	
RW23 On 10/12/2023 Spot Bond			8.24000	106.60334	8.24000	106.57983			143,309,213,152,000.00	17,391,894,800	4,527,051,600	
Total RW23 SPOT									143,309,213,152,000.00	17,391,894,800	4,527,051,600	
Total For RW23									143,309,213,152,000.00	17,391,894,800	4,527,051,600	
RW28 On 10/12/2028 Spot Bond			12.61500	90.46331	12.62500	90.38552			0.00	0	0	
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800			0.00	0	0	
Total SBK12/R157 SPOT									0.00	0	0	
Total For SBK12/R157									0.00	0	0	
SBK18 On 24/10/2020 Spot Bond				102.09090		102.07086			0.00	128,000,000	1,290,000,000	
Total SBK18 SPOT									0.00	128,000,000	1,290,000,000	
Total For SBK18									0.00	128,000,000	1,290,000,000	
SBK22 On 28/05/2020 Spot Bond				100.60099		100.57578			0.00	0	0	
Total SBK22 SPOT									0.00	0	0	
Total For SBK22									0.00	0	0	
SBK23 On 28/05/2022 Spot Bond			7.86000	110.87417	7.86000	110.85069			31,911,600,000,000.00	4,060,000,000	2,610,000,000	
Total SBK23 SPOT									31,911,600,000,000.00	4,060,000,000	2,610,000,000	
Total For SBK23									31,911,600,000,000.00	4,060,000,000	2,610,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBK24 On 19/10/2020 Spot Bond				103.03539		103.01513				0.00	0	20,000,00
Total SBK24 SPOT										0.00	0	20,000,00
Total For SBK24										0.00	0	20,000,00
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				104.54571		104.52365				0.00	442,000,000	221,000,00
Total SBK25 SPOT										0.00	442,000,000	221,000,00
Total For SBK25										0.00	442,000,000	221,000,00
SBK26 On 25/04/2021 Spot Bond			7.66000	109.65042	7.66000	109.62791				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond				101.09983		101.07945				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond				100.83334		100.81309				0.00	2,000,000,000	1,000,000,00
Total SBS18 SPOT										0.00	2,000,000,000	1,000,000,00
Total For SBS18										0.00	2,000,000,000	1,000,000,00
SBS19 On 23/06/2021 Spot Bond			7.52500	105.55887	7.52500	105.53757		34,567,598,520,000.00		4,593,700,800	4,593,700,800	1,148,425,20
Total SBS19 SPOT								14,567,598,520,000.00		4,593,700,800	4,593,700,800	1,148,425,20
Total For SBS19								14,567,598,520,000.00		4,593,700,800	4,593,700,800	1,148,425,20
SBS20 On 15/05/2026 Spot Bond			9.25000	107.14552	9.73000	104.88193				0.00	0	35,000,000,00
Total SBS20 SPOT										0.00	0	35,000,000,00
Total For SBS20										0.00	0	35,000,000,00
SBS21 On 15/05/2026 Spot Bond				104.88480		105.06915				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.19000	107.18850	7.42000	109.84702				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.37500	97.17211	9.91000	94.79978				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.61500	103.48959	10.03500	101.32606				0.00	0	12,760,466,70
Total SBS31 SPOT										0.00	0	12,760,466,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For SBS31									0.00	0	12,760,466,70
SBS34 On 19/09/2024 Spot Bond			9.96000	100.52454	9.98000	100.42666		69,720,000,000,000.00	7,000,000,000		3,500,000,00
Total SBS34 SPOT								9,720,000,000,000.00	7,000,000,000		3,500,000,00
Total For SBS34								9,720,000,000,000.00	7,000,000,000		3,500,000,00
SBS38 On 29/01/2025 Spot Bond			8.81000	102.34178	9.53000	99.54660		0.00	0		340,000,00
Total SBS38 SPOT								0.00	0		340,000,00
Total For SBS38								0.00	0		340,000,00
SBS39 On 29/01/2030 Spot Bond			10.36000	97.37929	10.85500	94.47900		0.00	0		
Total SBS39 SPOT								0.00	0		
Total For SBS39								0.00	0		
SBS4 On 16/11/2021 Spot Bond			7.13000	105.19622	7.59000	104.45955		103,770,550,472,000.00	14,554,074,400		3,933,518,60
Total SBS4 SPOT								13,770,550,472,000.00	14,554,074,400		3,933,518,60
Total For SBS4								13,770,550,472,000.00	14,554,074,400		3,933,518,60
SBS40 On 12/11/2020 Spot Bond				101.30379		101.22488		0.00	40,000,000		20,000,00
Total SBS40 SPOT								0.00	40,000,000		20,000,00
Total For SBS40								0.00	40,000,000		20,000,00
SBS41 On 12/11/2022 Spot Bond			7.66000	108.97954	7.66000	108.95704		0.00	0		
Total SBS41 SPOT								0.00	0		
Total For SBS41								0.00	0		
SBS42 On 12/11/2025 Spot Bond			9.04500	110.67882	9.70000	107.73044		0.00	0		
Total SBS42 SPOT								0.00	0		
Total For SBS42								0.00	0		
SBS43 On 12/11/2027 Spot Bond			9.64500	110.06193	10.07000	107.71177		0.00	0		
Total SBS43 SPOT								0.00	0		
Total For SBS43								0.00	0		
SBS45 On 15/02/2021 Spot Bond				101.29000		101.16968		0.00	0		5,000,000,00
Total SBS45 SPOT								0.00	0		5,000,000,00
Total For SBS45								0.00	0		5,000,000,00
SBS46 On 15/02/2023 Spot Bond			7.63500	108.70786	7.52500	108.98196		20,156,400,000,000.00	2,640,000,000		1,320,000,00
Total SBS46 SPOT								20,156,400,000,000.00	2,640,000,000		1,320,000,00
Total For SBS46								20,156,400,000,000.00	2,640,000,000		1,320,000,00
SBS47 On 15/02/2023 Spot Bond				102.57786		102.61979		0.00	0		
Total SBS47 SPOT								0.00	0		
Total For SBS47								0.00	0		
SBS49 On 31/01/2022 Spot Bond				101.95012		101.92948		0.00	0		920,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS49 SPOT										0.00	0	920,000,00
Total For SBS49										0.00	0	920,000,00
SBS50 On 31/01/2022 Spot Bond			7.21000	105.11023	7.55000	104.49209				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			11.04000	97.39536	10.37500	99.39257				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond				102.68699		102.66101				0.00	0	2,200,000,00
Total SBS52 SPOT										0.00	0	2,200,000,00
Total For SBS52										0.00	0	2,200,000,00
SBS53 On 03/05/2027 Spot Bond				104.24817		104.37754				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS54 On 12/06/2020 Spot Bond				100.40040		100.33146				0.00	0	
Total SBS54 SPOT										0.00	0	
Total For SBS54										0.00	0	
SBS55 On 12/06/2022 Spot Bond				101.25661		101.28803				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			7.26500	105.81258	7.18500	105.95802			25,068,947,549,000.00	3,450,646,600	1,725,323,30	
Total SBS56 SPOT									25,068,947,549,000.00	3,450,646,600	1,725,323,30	
Total For SBS56									25,068,947,549,000.00	3,450,646,600	1,725,323,30	
SBS57 On 12/06/2024 Spot Bond				101.52293		101.48146				0.00	1,000,000,000	1,900,000,00
Total SBS57 SPOT										0.00	1,000,000,000	1,900,000,00
Total For SBS57										0.00	1,000,000,000	1,900,000,00
SBS58 On 12/06/2027 Spot Bond				102.63668		102.60831				0.00	0	900,000,00
Total SBS58 SPOT										0.00	0	900,000,00
Total For SBS58										0.00	0	900,000,00
SBS59 On 09/10/2020 Spot Bond				101.79150		101.77235				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond				102.27201		102.24983				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS62 On 31/01/2024 Spot Bond				101.58698		101.56563				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond				101.79462		101.77194				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond				101.97880		101.95527				0.00	14,000,000,000	7,900,000,000
Total SBS64 SPOT										0.00	14,000,000,000	7,900,000,000
Total For SBS64										0.00	14,000,000,000	7,900,000,000
SBS65 On 15/05/2024 Spot Bond				100.72636		100.70661				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond				99.88084		99.86099				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond				100.43254		100.59658				0.00	1,400,000,000	2,200,000,000
Total SBS67 SPOT										0.00	1,400,000,000	2,200,000,000
Total For SBS67										0.00	1,400,000,000	2,200,000,000
SBS68 On 21/11/2024 Spot Bond				100.59005		100.57087				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond				100.43373		100.41341				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.20000	292.64322	4.20000	292.58506			210,000,000,000.00		50,000,000	25,000,000
Total SBSI11 SPOT									210,000,000,000.00		50,000,000	25,000,000
Total For SBSI11									210,000,000,000.00		50,000,000	25,000,000
SBSI14 On 07/12/2033 Spot Bond			5.70000	186.48635	5.20000	196.26863			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBT101 On 31/03/2022 Spot Bond				108.08897		108.05529				0.00	2,818,753,800	3,152,503,800
Total SBT101 SPOT										0.00	2,818,753,800	3,152,503,800
Total For SBT101										0.00	2,818,753,800	3,152,503,800
SBT102 On 30/09/2022 Spot Bond				109.02798		108.98980				0.00	100,000,000	100,000,000
Total SBT102 SPOT										0.00	100,000,000	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	Opt Intere
Total For SBT102										0.00	100,000,000	100,000,000
SBT102 On 31/03/2024 Spot Bond				105.19491		105.15875				0.00	30,300,000,000	13,750,000,000
Total SBT103 SPOT										0.00	30,300,000,000	13,750,000,000
Total For SBT103										0.00	30,300,000,000	13,750,000,000
SBT201 On 13/02/2023 Spot Bond				104.96101		104.93048				0.00	0	3,600,000,000
Total SBT201 SPOT										0.00	0	3,600,000,000
Total For SBT201										0.00	0	3,600,000,000
SBT202 On 03/12/2023 Spot Bond				101.51556		101.49104				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.64000	108.50544	8.64000	108.48037				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond				101.64841		101.62494				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond				101.29636		101.27378				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SGI004 On 20/01/2021 Spot Bond				102.37232		102.34005				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond				102.38320		102.35096				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond				100.00024		99.97213				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond				101.92856		101.90760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond				100.78083		100.75936				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond				100.72647		100.70626				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond				100.76095		100.74011				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond				101.06752		101.04712				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond				100.80245		100.78030				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond				100.80410		100.78190				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond				100.80853		100.78619				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond				100.76534		100.74436				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond				100.88194		100.85728				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond				100.84125		100.81788				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond				100.86039		100.83641				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC5 On 15/08/2022 Spot Bond				99.65446		99.63513				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond				102.89708		102.65063				0.00	5,600,000,000	1,400,000,000
Total SNT02 SPOT										0.00	5,600,000,000	1,400,000,000
Total For SNT02										0.00	5,600,000,000	1,400,000,000
SNT03 On 12/04/2023 Spot Bond			8.29000	114.37808	8.29000	114.35271		25,699,000,000,000.00		3,100,000,000	3,100,000,000	1,550,000,000
Total SNT03 SPOT								25,699,000,000,000.00		3,100,000,000	3,100,000,000	1,550,000,000
Total For SNT03								25,699,000,000,000.00		3,100,000,000	3,100,000,000	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				101.19041		101.16726				0.00	1,600,000,000	2,900,000,000
Total SNT04 SPOT										0.00	1,600,000,000	2,900,000,000
Total For SNT04										0.00	1,600,000,000	2,900,000,000
SOLB0 On 12/08/2022 Spot Bond				100.74084		100.72121				0.00	0	22,000,000,000
Total SOLB01 SPOT										0.00	0	22,000,000,000
Total For SOLB01										0.00	0	22,000,000,000
SPDA10 On 21/08/2021 Spot Bond				100.99268		100.97219				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA11 On 21/08/2020 Spot Bond				100.79294		100.77385				0.00	0	
Total SPDA11 SPOT										0.00	0	
Total For SPDA11										0.00	0	
SPDA12 On 21/08/2022 Spot Bond				101.58811		101.56691				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond				100.64328		100.62347				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond				100.65998		100.63900				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond				99.84492		99.82279				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond				100.08740		100.01436				0.00	0	
Total SPG005 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	Opt Intere
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond				100.18507		100.16442				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond				100.04210		100.02099				0.00	0	300,000,00
Total SPG007 SPOT										0.00	0	300,000,00
Total For SPG007										0.00	0	300,000,00
SPG007 On 15/10/2022 Spot Bond				101.56357		101.54279				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond				101.64110		101.61954				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 15/10/2020 Spot Bond				101.17132		101.15073				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS044U SPOT										0.00	0	
Total For SS044U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,00
Total SS046U SPOT										0.00	0	3,000,000,00
Total For SS046U										0.00	0	3,000,000,00
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			7.03000	103.49181	7.03000	103.47199				0.00	0	
Total SSA06 SPOT										0.00	0	
Total For SSA06										0.00	0	
SSN00 On 31/03/2021 Spot Bond			7.25500	102.67605	7.25500	102.65607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN004 On 31/03/2021 Spot Bond			7.25500	102.67605	7.25500	102.65607				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN005 On 31/01/2025 Spot Bond			5.81500	123.45402	5.73500	123.86880				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			10.96000	100.39144	10.98000	100.26975				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN017 On 28/02/2031 Spot Bond			12.86500	66.44684	12.87500	66.38100				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond				96.30931		96.29772				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 17/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN033 SPOT										0.00	0	
Total For SSN033										0.00	0	
SSN033 On 02/06/2020 Spot Bond				100.44204		100.42100				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	
SSN034 On 17/11/2020 Spot Bond				100.78284		100.76139				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN035 On 01/06/2021 Spot Bond				100.47197		100.44952				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN037 On 26/01/2021 Spot Bond			9.55000	101.39360	9.55000	101.36761				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN038 On 13/10/2023 Spot Bond				101.61124		101.58936				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04 On 13/10/2023 Spot Bond			7.99000	109.75007	7.99000	109.72659				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.51500	92.98912	5.14000	97.77801				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond				99.43690		99.42010				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond				101.21466		101.19138				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond				101.67184		101.64992				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			4.33000	291.39067	4.33000	291.33177				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/09/2020 Spot Bond				99.88273		99.86319				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05 On 26/10/2020 Spot Bond				101.23970		101.22030				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05 On 26/10/2022 Spot Bond				101.23828		101.21685				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond				101.07453		101.05339				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/12/2022 Spot Bond				100.00000		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond				101.60613		101.58634				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.97000	160.89123	5.47000	166.48802				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.20000	126.91908	5.12000	127.34940				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.61500	91.75539	5.24000	96.46606				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.49000	88.32299	5.34000	89.35581				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.93000	161.33383	5.43000	166.94875				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 14/05/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN066 SPOT										0.00	0	
Total For SSN066										0.00	0	
SSN06: On 28/05/2023 Spot Bond				100.51211		100.49115				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond				100.50588		100.48523				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond				100.49051		100.47058				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond				100.08946		100.01593				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond				100.08795		100.01479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond				100.02178		99.99993				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond				101.63503		101.61279				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond				73.13400		72.80000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN080 On 16/08/2020 Spot Bond				101.09448		101.08059				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN080 On 27/08/2024 Spot Bond				100.54332		100.52194				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond				100.19540		100.17389				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond				101.04736		101.02584				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.62500	187.92098	5.12500	197.79713				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08(On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08(On 10/04/2020 Spot Bond				101.50669		101.48698				0.00	0	
Total SSN087 SPOT										0.00	0	
Total For SSN087										0.00	0	
SSN08(On 04/09/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN088 SPOT										0.00	0	
Total For SSN088										0.00	0	
SSN08(On 21/12/2026 Spot Bond				98.63506		98.61785				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 19/09/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN090 SPOT										0.00	0	
Total For SSN090										0.00	0	
SSN09(On 11/10/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN091 SPOT										0.00	0	
Total For SSN091										0.00	0	
SSN09(On 02/11/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN092 SPOT										0.00	0	
Total For SSN092										0.00	0	
SSN09(On 31/01/2030 Spot Bond				101.08783		101.06769				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 08/02/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN094 SPOT										0.00	0	
Total For SSN094										0.00	0	
SSN09(On 31/01/2030 Spot Bond				100.24033		100.22035				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09(On 28/05/2025 Spot Bond				100.38626		100.36758				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SZ25 On 30/09/2025 Spot Bond			10.48000	98.12829	10.50000	98.02174				0.00	0	
Total SZ25 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	Opt Intere
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond				100.68416		100.66289				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			7.13500	102.14019	7.13500	102.12081				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond				100.66744		100.64619				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			7.23500	102.04014	7.23500	102.02053				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond				100.67509		100.65414				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			7.18500	101.78443	7.18500	101.76498				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond				100.70356		100.68489				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond				100.66738		100.64670				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	103.91077	8.55000	103.88687				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond				100.61828		100.59937				0.00	0	10,000,00
Total T14A13 SPOT										0.00	0	10,000,00
Total For T14A13										0.00	0	10,000,00
T15OM On 21/11/2020 Spot Bond				100.60238		100.58404				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond				100.60210		100.58377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond				101.99803		101.97953				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS142 On 28/10/2021 Spot Bond				101.18971		101.16869				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS144 On 20/03/2020 Spot Bond				100.00000		99.98117				0.00	0	
Total TFS144 SPOT										0.00	0	
Total For TFS144										0.00	0	
TFS14€ On 20/03/2022 Spot Bond				99.99984		99.97911				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond				101.62083		101.60151				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond				102.26899		102.24769				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond				101.06794		101.04822				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond				100.46432		100.44573				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS152 On 06/07/2021 Spot Bond				101.75784		101.73818				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond				101.90806		101.88721				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond				100.40456		100.38633				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 03/09/2023 Spot Bond				100.56661		100.54752				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond				100.70940		100.69026				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond				100.01848		99.99908				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond				99.99995		99.98016				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 25/04/2020 Spot Bond				101.12294		101.10481				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2022 Spot Bond				100.47995		100.46149				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond				100.48882		100.46994				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond				101.17321		101.15396				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond				101.24721		101.22744				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A3 On 21/08/2020 Spot Bond				100.72929		100.70900				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A4 On 21/08/2020 Spot Bond			7.55500	101.42693	7.55500	101.40658				0.00	0	
Total TH13A4 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	Opt Intere
Total For TH13A4										0.00	0	
TH13A: On 21/08/2020 Spot Bond				100.92281		100.90357				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A: On 21/08/2020 Spot Bond			7.22500	101.71438	7.22500	101.69485				0.00	0	100,000,00
Total TH13A8 SPOT										0.00	0	100,000,00
Total For TH13A8										0.00	0	100,000,00
TH13B: On 21/08/2020 Spot Bond				100.70154		100.67964				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B: On 21/08/2020 Spot Bond				100.70230		100.68037				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B: On 21/08/2020 Spot Bond				100.72420		100.70148				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B: On 21/08/2020 Spot Bond				100.69351		100.67131				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B: On 21/08/2020 Spot Bond				100.69928		100.67745				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C: On 21/08/2020 Spot Bond				100.75439		100.73058				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C: On 21/08/2020 Spot Bond				100.76043		100.73640				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C: On 21/08/2020 Spot Bond				100.76194		100.73786				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C: On 21/08/2020 Spot Bond				100.77702		100.75240				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C: On 21/08/2020 Spot Bond				100.79587		100.77057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D On 21/08/2020 Spot Bond				101.00272		100.96995				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D On 21/08/2020 Spot Bond				101.00272		100.96995				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D On 21/08/2020 Spot Bond				101.02523		100.99165				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D On 21/08/2020 Spot Bond				101.01397		100.98080				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D On 21/08/2020 Spot Bond				101.01772		100.98442				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A On 21/11/2021 Spot Bond				100.67795		100.65689				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			6.98500	108.13833	6.98500	108.11793				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond				101.70744		101.68705				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			7.14500	106.47865	7.14500	106.45812				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond				100.72397		100.70125				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond				101.01268		100.99091				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B: On 21/11/2021 Spot Bond				100.69229		100.67071				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond				101.53642		101.51267				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond				101.67888		101.65574				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond				100.73754		100.71433				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond				100.98705		100.95481				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond				102.93399		102.90314				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond				102.47101		102.44076				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond				100.66440		100.64460				0.00	0	250,000,00
Total TH15A1 SPOT										0.00	0	250,000,00
Total For TH15A1										0.00	0	250,000,00
TH15A: On 21/11/2022 Spot Bond				100.65991		100.63950				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	103.21086	9.82000	103.18369				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond				100.79806		100.77894				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond				100.51155		100.49147				0.00	0	
Total TH15A5 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	Opt Intere
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond				100.63411		100.61462				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond				100.64177		100.62202				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond				100.67653		100.65553				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond				101.15032		101.12898				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond				101.26464		101.24341				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond				100.71202		100.68973				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond				101.41811		101.39538				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond				100.69390		100.67227				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond				102.65996		102.62780				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond				101.46981		101.44032				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond				100.85443		100.82701				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond				100.63041		100.61107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond				100.64479		100.62492				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.64165	8.49000	100.61866				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B On 21/08/2024 Spot Bond				100.66293		100.64241				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C On 21/08/2024 Spot Bond				100.68634		100.66498				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D On 21/08/2024 Spot Bond				100.84839		100.82118				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				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				100.37509		100.35571				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond				100.35979		100.33974				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.76000	103.17849	7.76000	103.15714				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.29000	105.09784	8.29000	105.07465				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond				101.55525		101.53116				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond				102.31151		102.28891				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.54000	98.86259	10.56000	98.75988				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond				101.31109		101.28946				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond				100.23532		100.21606				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond				100.24096		100.22113				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond				100.90747		100.88677				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC08 On 27/03/2020 Spot Bond				99.86500		99.84570				0.00	0	
Total TLC08 SPOT										0.00	0	
Total For TLC08										0.00	0	
TLC09 On 17/09/2020 Spot Bond				100.01659		100.04759				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			7.28500	101.58035	7.28500	101.56078			181,639,699,526,000.00	24,933,383,600	11,218,762,700	
Total TN20 SPOT									181,639,699,526,000.00	24,933,383,600	11,218,762,700	
Total For TN20									181,639,699,526,000.00	24,933,383,600	11,218,762,700	
TN20/R On 17/09/2020 Spot Bond			100.00000	70.35943	100.00000	70.23080			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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN20U									0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	48.29790	100.00000	48.19042			0.00	0	
Total TN21U SPOT									0.00	0	
Total For TN21U									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.99000	112.68870	7.99000	112.66445		489,527,689,344,000.00	61,267,545,600	27,704,638,80	
Total TN23 SPOT								19,527,689,344,000.00	61,267,545,600	27,704,638,80	
Total For TN23								19,527,689,344,000.00	61,267,545,600	27,704,638,80	
TN23/R On 06/11/2023 Spot Bond			100.00000	19.29118	100.00000	19.24825			0.00	0	
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			10.88000	95.22661	10.92000	95.04406		883,875,896,192,000.00	81,238,593,400	25,607,275,60	
Total TN25 SPOT								13,875,896,192,000.00	81,238,593,400	25,607,275,60	
Total For TN25								13,875,896,192,000.00	81,238,593,400	25,607,275,60	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.27522	100.00000	11.25012			0.00	0	
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			11.08000	92.02626	11.10000	91.90505		281,432,000,000,000.00	25,400,000,000	3,700,000,00	
Total TN27 SPOT								1,432,000,000,000.00	25,400,000,000	3,700,000,00	
Total For TN27								1,432,000,000,000.00	25,400,000,000	3,700,000,00	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.99451	100.00000	11.96782			0.00	0	
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		
TN30 On 09/10/2030 Spot Bond			12.33500	93.99010	12.34000	93.93252		155,421,000,000,000.00	12,600,000,000	4,800,000,00	
Total TN30 SPOT								15,421,000,000,000.00	12,600,000,000	4,800,000,00	
Total For TN30								15,421,000,000,000.00	12,600,000,000	4,800,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	122.26126	8.00000	122.23506			0.00	0	
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN40 On 09/10/2040 Spot Bond			13.38000	86.48627	13.39000	86.39720		191,066,400,000,000.00	14,280,000,000	3,600,000,00	
Total TN40 SPOT								1,066,400,000,000.00	14,280,000,000	3,600,000,00	
Total For TN40								1,066,400,000,000.00	14,280,000,000	3,600,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.77377	10.75000	104.74380			0.00	0	
Total TN40/R214 SPOT								0.00	0		
Total For TN40/R214								0.00	0		
TNF25L On 14/02/2025 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	Opt Intere
Total TNF25U SPOT										0.00	0	
Total For TNF25U										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	103.98500	10.00000	103.95800				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0i On 30/11/2020 Spot Bond			7.51500	104.20120	7.51500	104.18009				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			7.48500	104.07546	7.48500	104.05456				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2Ai On 14/12/2020 Spot Bond			7.28500	104.23783	7.28500	104.21745				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond				100.09553		100.02057				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond				100.09823		100.02262				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond				101.17112		101.09613				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond				100.11382		100.03451				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond				100.14167		100.05573				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond				100.14167		100.05573				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond				100.80833		100.78802				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond				100.82927		100.80836				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			7.70000	106.26785	7.70000	106.24580				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond				100.80360		100.78343				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond				100.82170		100.80101				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond				100.96535		100.94052				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond				100.94553		100.92126				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2020 Spot Bond				101.44696		101.42757				0.00	0	
Total TRA4A1 SPOT										0.00	0	
Total For TRA4A1										0.00	0	
TRA4A: On 13/04/2022 Spot Bond				101.55469		101.53366				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond				101.60556		101.58375				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			7.99000	108.21346	7.99000	108.19030				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond				101.44695		101.42755				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond				101.55469		101.53366				0.00	0	
Total TRA4A6 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	Opt Intere
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond				101.60556		101.58375				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.73434	8.62000	103.71042				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond				101.79699		101.77227				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond				101.79699		101.77227				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										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	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03 On 30/11/2023 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	Opt Intere
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP22E On 19/03/2020 Spot Bond					0.00000	99.39185				0.00	0	
Total TSP228 SPOT										0.00	0	
Total For TSP228										0.00	0	
TSP23C On 09/04/2020 Spot Bond				99.57734		99.55621				0.00	0	
Total TSP230 SPOT										0.00	0	
Total For TSP230										0.00	0	
TSP23G On 07/05/2020 Spot Bond				98.98449		98.96334				0.00	0	
Total TSP232 SPOT										0.00	0	
Total For TSP232										0.00	0	
TSP23I On 09/07/2020 Spot Bond				97.74159		97.72124				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP23E On 13/08/2020 Spot Bond				101.46002		101.41947				0.00	3,800,000,000	1,900,000,000
Total TSP235 SPOT										0.00	3,800,000,000	1,900,000,000
Total For TSP235										0.00	3,800,000,000	1,900,000,000
TSP23J On 09/04/2020 Spot Bond				99.60192		99.58202				0.00	0	
Total TSP237 SPOT										0.00	0	
Total For TSP237										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP238 On 08/10/2020 Spot Bond				95.94724		95.92717				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP239 On 14/05/2020 Spot Bond				98.90270		98.88275				0.00	0	
Total TSP239 SPOT										0.00	0	
Total For TSP239										0.00	0	
TSP240 On 12/11/2020 Spot Bond				95.19318		95.17290				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP241 On 11/06/2020 Spot Bond				98.48493		98.46668				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP242 On 10/09/2020 Spot Bond				96.71640		96.69753				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP243 On 04/03/2021 Spot Bond				93.41702		93.39816				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TU1A11 On 31/01/2025 Spot Bond				101.20344		101.18091				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond				101.43954		101.41212				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond				102.46919		102.43696				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond				101.46461		101.44020				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC324 On 06/04/2020 Spot Bond				101.45200		101.43211				0.00	0	
Total TWC324 SPOT										0.00	0	
Total For TWC324										0.00	0	
TWC325 On 09/04/2020 Spot Bond				101.39233		101.37244				0.00	0	
Total TWC325 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	Opt Intere
Total For TWC325										0.00	0	
TWC32 On 20/04/2020 Spot Bond				101.15923		101.13991				0.00	0	
Total TWC326 SPOT										0.00	0	
Total For TWC326										0.00	0	
TWC32 On 24/04/2020 Spot Bond				101.02050		101.00125				0.00	0	
Total TWC327 SPOT										0.00	0	
Total For TWC327										0.00	0	
TWC32 On 29/04/2020 Spot Bond				100.98325		100.96397				0.00	0	
Total TWC328 SPOT										0.00	0	
Total For TWC328										0.00	0	
TWC32 On 13/05/2020 Spot Bond				100.69219		100.67296				0.00	0	
Total TWC329 SPOT										0.00	0	
Total For TWC329										0.00	0	
TWC33 On 19/05/2020 Spot Bond				100.47890		100.45975				0.00	0	
Total TWC330 SPOT										0.00	0	
Total For TWC330										0.00	0	
TWC33 On 27/05/2020 Spot Bond				100.40032		100.38126				0.00	0	
Total TWC331 SPOT										0.00	0	
Total For TWC331										0.00	0	
TWC33 On 04/06/2020 Spot Bond				100.30457		100.28553				0.00	0	
Total TWC332 SPOT										0.00	0	
Total For TWC332										0.00	0	
UG21 On 02/03/2021 Spot Bond			7.46500	103.43262	7.46500	103.41203			21,546,967,042,000.00	2,886,398,800	721,599,700	
Total UG21 SPOT									21,546,967,042,000.00	2,886,398,800	721,599,700	
Total For UG21									21,546,967,042,000.00	2,886,398,800	721,599,700	
UG26 On 09/03/2026 Spot Bond			11.36000	100.11679	11.38000	100.00183			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
VCJA1U 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		
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total VCJA2U SPOT									0.00	0		
Total For VCJA2U									0.00	0		
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U 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	Opt Intere
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	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
Total For VJA11U										0.00	0	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			760,000,000,000.00	37,600,000,000	37,600,000,000	
Total VJA12U SPOT									760,000,000,000.00	37,600,000,000	37,600,000,000	
Total For VJA12U									760,000,000,000.00	37,600,000,000	37,600,000,000	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VJB03U SPOT									0.00	0	0	
Total For VJB03U									0.00	0	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VJB04U SPOT									0.00	0	0	
Total For VJB04U									0.00	0	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VJB05U SPOT									0.00	0	0	
Total For VJB05U									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			240,000,000,000.00	2,400,000,000	2,400,000,000	
Total VJB12U SPOT									10,000,000,000,000.00	2,400,000,000	2,400,000,000	
Total For VJB12U									10,000,000,000,000.00	2,400,000,000	2,400,000,000	
VKE07 On 08/06/2020 Spot Bond				100.26524		100.24540				0.00	0	
Total VKE07 SPOT										0.00	0	
Total For VKE07										0.00	0	
VKE09 On 08/07/2020 Spot Bond				101.83661		101.81637				0.00	0	
Total VKE09 SPOT										0.00	0	
Total For VKE09										0.00	0	
VKE10 On 08/07/2022 Spot Bond				101.72309		101.70110				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond				101.38861		101.36715				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond				101.37625		101.35608				0.00	0	
Total VKE12 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	Opt Intere
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond				100.91932		100.89974				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond				100.66799		100.64745				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond				100.79610		100.77615				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond				100.81497		100.79447				0.00	1,000,000,000	500,000,00
Total VKE16 SPOT										0.00	1,000,000,000	500,000,00
Total For VKE16										0.00	1,000,000,000	500,000,00
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			185,000,000,000,000.00	311,850,000,000	311,850,000,000	
Total VPA12U SPOT									15,000,000,000,000.00	311,850,000,000	311,850,000,000	
Total For VPA12U									15,000,000,000,000.00	311,850,000,000	311,850,000,000	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VPB03U SPOT									0.00	0	0	
Total For VPB03U									0.00	0	0	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VPB04U SPOT									0.00	0	0	
Total For VPB04U									0.00	0	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VPB05U SPOT									0.00	0	0	
Total For VPB05U									0.00	0	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VPB06U SPOT									0.00	0	0	
Total For VPB06U									0.00	0	0	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VPB07U SPOT									0.00	0	0	
Total For VPB07U									0.00	0	0	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VPB08U SPOT									0.00	0	0	
Total For VPB08U									0.00	0	0	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VPB09U SPOT									0.00	0	0	
Total For VPB09U									0.00	0	0	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VPB10U SPOT									0.00	0	0	
Total For VPB10U									0.00	0	0	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VPB11U SPOT									0.00	0	0	
Total For VPB11U									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		815,000,000,000,000.00	18,150,000,000	18,150,000,000	
Total VPB12U SPOT								15,000,000,000,000.00	18,150,000,000	18,150,000,000	
Total For VPB12U								15,000,000,000,000.00	18,150,000,000	18,150,000,000	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VR862U SPOT								0.00	0	0	
Total For VR862U								0.00	0	0	
VR863L On 06/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VR863U SPOT								0.00	0	0	
Total For VR863U								0.00	0	0	
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VR864U SPOT								0.00	0	0	
Total For VR864U								0.00	0	0	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VR865U SPOT								0.00	0	0	
Total For VR865U								0.00	0	0	
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VR866U SPOT								0.00	0	0	
Total For VR866U								0.00	0	0	
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VR867U SPOT								0.00	0	0	
Total For VR867U								0.00	0	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VR868U SPOT								0.00	0	0	
Total For VR868U								0.00	0	0	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VR869U SPOT								0.00	0	0	
Total For VR869U								0.00	0	0	
WHL01 On 10/10/2020 Spot Bond				101.87841		101.85881		0.00	0	0	
Total WHL01 SPOT								0.00	0	0	
Total For WHL01								0.00	0	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total WHL01U SPOT								0.00	0	0	
Total For WHL01U								0.00	0	0	
WHL02 On 02/10/2021 Spot Bond				102.12327		102.10273		0.00	0	0	
Total WHL02 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				102.84967		102.82608				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WRS2L On 25/11/2029 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			6.22500	103.28457	6.22500	103.26716				0.00	0	
Total WSP4 SPOT										0.00	0	
Total For WSP4										0.00	0	
WSP5 On 28/05/2021 Spot Bond			6.51000	105.58349	6.51000	105.56491		47,258,972,628,000.00		7,259,442,800	1,814,860,700	
Total WSP5 SPOT								17,258,972,628,000.00		7,259,442,800	1,814,860,700	
Total For WSP5								17,258,972,628,000.00		7,259,442,800	1,814,860,700	
WSP5/f On 28/05/2021 Spot Bond			100.00000	46.25800	100.00000	46.15506				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										2.98e+017	631,409,730,900	564,837,774,000
Total for SPOT :										2.98e+017	631,409,730,900	564,837,774,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									2.98e+017	631,409,755,035	564,838,785,92
Total Options									276 477.15	159	426,4
Grand Total:									2.98e+017	631,409,755,194	564,839,212,33