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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2020

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			13.21175	65.76680	12.71698	68.05167			0.00	0	35
ES33	On	06/08/2020	Bond Future			13.42988	66.93618	12.91395	69.26130			0.00	0	
ES33	On	05/11/2020	Bond Future			13.65731	64.31027	13.11936	66.67557			0.00	0	
ES33	On	04/02/2021	Bond Future			13.90432	65.44054	13.34236	67.84708			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	07/05/2020	Bond Future			13.55572	65.18208	13.08062	67.53408			0.00	0	4,9
ES42	On	06/08/2020	Bond Future			13.77253	66.34084	13.27600	68.73430			0.00	0	
ES42	On	05/11/2020	Bond Future			13.99971	63.23215	13.48018	65.66697			0.00	0	
ES42	On	04/02/2021	Bond Future			14.23813	64.34275	13.69433	66.82002			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			129.99032	129.99032	132.95538	132.95538			0.00	0	2,0
I2025	On	06/08/2020	Bond Future			130.82707	130.82707	133.84486	133.84486			0.00	0	
I2025	On	05/11/2020	Bond Future			133.13473	133.13473	136.20510	136.20510			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	Opt Intere
I2025	On	04/02/2021	Bond Future			133.97773	133.97773	137.10212	137.10212			0.00	0	
Total I2025 Future												0.00	0	2,07
Total For I2025												0.00	0	2,07
I2029	On	07/05/2020	Bond Future			92.40578	92.40578	94.27774	94.27774			0.00	0	3,8
I2029	On	06/08/2020	Bond Future			94.07167	94.07167	95.97686	95.97686			0.00	0	
I2029	On	05/11/2020	Bond Future			94.58779	94.58779	96.52614	96.52614			0.00	0	
I2029	On	04/02/2021	Bond Future			96.27295	96.27295	98.24533	98.24533			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			87.59961	87.59961	92.31186	92.31186			1,751,992.20	20	7,14
I2033	On	06/08/2020	Bond Future			89.17885	89.17885	93.97557	93.97557			0.00	0	
I2033	On	05/11/2020	Bond Future			89.53040	89.53040	94.41125	94.41125			0.00	0	
I2033	On	04/02/2021	Bond Future			91.12546	91.12546	96.09284	96.09284			0.00	0	
Total I2033 Future												1,751,992.20	20	7,14
Total For I2033												1,751,992.20	20	7,14
I2038	On	07/05/2020	Bond Future			101.05538	101.05538	104.69543	104.69543			13,945,642.44	138	11,47
I2038	On	06/08/2020	Bond Future			101.18217	101.18217	104.88728	104.88728			0.00	0	
I2038	On	05/11/2020	Bond Future			102.96684	102.96684	106.73680	106.73680			0.00	0	
I2038	On	04/02/2021	Bond Future			103.08104	103.08104	106.91760	106.91760			0.00	0	
Total I2038 Future												13,945,642.44	138	11,47
Total For I2038												13,945,642.44	138	11,47
I2046	On	07/05/2020	Bond Future			87.57788	87.57788	91.65738	91.65738			3,415,537.32	39	14,2
I2046	On	06/08/2020	Bond Future			89.15660	89.15660	93.30917	93.30917			0.00	0	
I2046	On	05/11/2020	Bond Future			88.93280	88.93280	93.15816	93.15816			0.00	0	
I2046	On	04/02/2021	Bond Future			90.51692	90.51692	94.81712	94.81712			0.00	0	
Total I2046 Future												3,415,537.32	39	14,2
Total For I2046												3,415,537.32	39	14,2
I2050	On	07/05/2020	Bond Future			88.47767	88.47767	93.05206	93.05206			7,166,691.27	81	14,0
I2050	On	06/08/2020	Bond Future			88.19162	88.19162	92.84799	92.84799			0.00	0	
I2050	On	05/11/2020	Bond Future			89.74705	89.74705	94.48516	94.48516			0.00	0	
I2050	On	04/02/2021	Bond Future			89.42481	89.42481	94.24675	94.24675			0.00	0	
Total I2050 Future												7,166,691.27	81	14,0
Total For I2050												7,166,691.27	81	14,0
R186	On	07/05/2020	Bond Future			10.12401	105.86057	9.53079	108.75486		6.65	221,672,033.58	2,094	89,6
R186	On	06/08/2020	Bond Future			10.28735	102.43985	9.66086	105.38503		6.68	0.00	0	1,8
R186	On	05/11/2020	Bond Future			10.46121	104.22237	9.79916	107.21831		5.82	0.00	0	
R186	On	04/02/2021	Bond Future			10.65473	100.75324	9.95340	103.80133		6.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												221,672,033.58	2,094	91,54
R186	On	07/05/2020	Bond Future	8.28	Put			6,467.95000	6.46795	9,351,820	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Call			10.53000	0.01053	0,110	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Call			257.12000	0.25712	9,250	6.39	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Put			3,297.06000	3.29706	5,943,480	6.39	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Call			38.61000	0.03861	0,600	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Put			5,324.03000	5.32403	8,180,310	6.40	0.00	0	23,17
R186	On	07/05/2020	Bond Future	7.90	Call			0.71000	0.00071	0,000	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Put			8,520.30000	8.52030	11,413,880	6.40	0.00	0	2,50
R186	On	07/05/2020	Bond Future	7.60	Put			10,182.19000	10.18219	13,076,430	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	7.60	Call			0.05000	0.00005	0,000	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Call			2.75000	0.00275	0,020	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Put			7,539.50000	7.53950	10,431,060	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Call			2.96000	0.00296	0,020	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Put			7,485.42000	7.48542	10,376,770	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call			2.56000	0.00256	0,020	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put			7,593.62000	7.59362	10,485,370	6.40	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			129.43000	0.12943	19,900	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			6,604.76000	6.60476	9,440,410	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Call			92.41000	0.09241	13,730	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			7,138.60000	7.13860	10,005,100	6.39	0.00	0	3,11
R186	On	06/08/2020	Bond Future	8.37	Call			133.29000	0.13329	20,560	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			6,556.91000	6.55691	9,389,360	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			137.34000	0.13734	21,250	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			6,509.28000	6.50928	9,338,370	6.39	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			5,900.82000	5.90082	8,588,920	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			9,609.29000	9.60929	12,564,270	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			47.69000	0.04769	6,730	5.46	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			382.43000	0.38243	68,080	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			5,859.74000	5.85974	8,541,330	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			187.05000	0.18705	30,080	5.46	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			1,166.23000	1.16623	295,290	5.61	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			3,691.14000	3.69114	5,816,140	5.61	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.66	Call			390.74000	0.39074	69,800	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			5,818.81000	5.81881	8,493,810	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			374.24000	0.37424	66,400	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Put			7,204.96000	7.20496	10,043,930	5.46	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			201.05000	0.20105	42,740	5.59	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			8,554.88000	8.55488	11,444,660	5.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/02/2021	Bond Future	8.17	Call			205.37000	0.20537	43,710	5.59	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			8,510.27000	8.51027	11,396,700	5.59	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			196.94000	0.19694	41,800	5.59	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			8,599.72000	8.59972	11,492,670	5.59	0.00	0	
Total R186 Option												0.00	0	39,32
Total For R186												221,672,033.58	2,094	130,86
R197	On	07/05/2020	Bond Future			300.09692	300.09692	304.61574	304.61574			0.00	0	2,60
R197	On	06/08/2020	Bond Future			297.71072	297.71072	302.30928	302.30928			0.00	0	
R197	On	05/11/2020	Bond Future			302.96177	302.96177	307.63994	307.63994			0.00	0	
R197	On	04/02/2021	Bond Future			300.36109	300.36109	305.12098	305.12098			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			203.14271	203.14271	207.83459	207.83459			1,421,998.97	7	8,7
R202	On	06/08/2020	Bond Future			202.66391	202.66391	207.43923	207.43923			0.00	0	
R202	On	05/11/2020	Bond Future			206.23871	206.23871	211.09720	211.09720			0.00	0	
R202	On	04/02/2021	Bond Future			205.66488	205.66488	210.60887	210.60887			0.00	0	
Total R202 Future												1,421,998.97	7	8,71
Total For R202												1,421,998.97	7	8,71
R2023	On	07/05/2020	Bond Future			7.08336	103.20044	6.55493	104.54736		2.38	142,519,807.64	1,381	62,13
R2023	On	06/08/2020	Bond Future			7.06903	105.03544	6.48358	106.40579		2.23	0.00	0	
R2023	On	05/11/2020	Bond Future			7.06606	102.93500	6.41232	104.32869		1.92	0.00	0	
R2023	On	04/02/2021	Bond Future			7.06753	104.74485	6.32660	106.16254		1.80	0.00	0	
Total R2023 Future												142,519,807.64	1,381	62,13
R2023	On	07/05/2020	Bond Future	6.90	Call			1,028.83000	1.02883	230,340	2.77	0.00	0	
R2023	On	07/05/2020	Bond Future	6.90	Put			146.79000	0.14679	695,220	2.77	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Call			1,049.91000	1.04991	240,350	2.78	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Put			142.44000	0.14244	679,800	2.78	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Call			1,007.88000	1.00788	220,590	2.76	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Put			151.26000	0.15126	710,890	2.76	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			1,991.63000	1.99163	964,600	2.72	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			156.16000	0.15616	499,480	2.72	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			2,010.99000	2.01099	980,510	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			152.45000	0.15245	492,320	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			1,972.34000	1.97234	949,050	2.72	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			159.95000	0.15995	507,010	2.72	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			2,362.45000	2.36245	1,259,180	2.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			140.50000	0.14050	430,920	2.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			2,380.49000	2.38049	1,274,840	2.39	0.00	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
R2023	On	05/11/2020	Bond Future	7.47	Put			137.62000	0.13762	425,660	2.39	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			2,344.46000	2.34446	1,243,900	2.37	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			143.42000	0.14342	436,550	2.37	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			794.14000	0.79414	223,840	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			787.57000	0.78757	1,634,960	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			805.37000	0.80537	228,890	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			779.50000	0.77950	1,620,710	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			782.97000	0.78297	219,150	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			795.71000	0.79571	1,649,580	1.82	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												142,519,807.64	1,381	62,13
R2030	On	07/05/2020	Bond Future			11.37063	82.68914	10.81767	85.52372		10.11	201,596,123.32	2,438	102,98
R2030	On	06/08/2020	Bond Future			11.54672	80.15009	10.96922	83.03462		10.30	0.00	0	32
R2030	On	05/11/2020	Bond Future			11.72138	81.54452	11.11917	84.47884		8.99	0.00	0	
R2030	On	04/02/2021	Bond Future			11.91348	78.97108	11.28398	81.95661		9.44	0.00	0	
Total R2030 Future												201,596,123.32	2,438	103,31
R2030	On	07/05/2020	Bond Future	8.79	Call			0.12000	0.00012	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Put			11,604.52000	11.60452	14,438,980	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Call			0.14000	0.00014	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Put			11,542.25000	11.54225	14,376,690	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Call			0.11000	0.00011	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	9.56	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	9.19	Call			2.86000	0.00286	0,050	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	9.19	Put			9,156.78000	9.15678	11,988,550	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Put			11,666.85000	11.66685	14,501,320	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Call			0.33000	0.00033	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Put			10,922.45000	10.92245	13,756,700	9.56	0.00	0	5,82
R2030	On	07/05/2020	Bond Future	8.85	Put			11,231.66000	11.23166	14,066,030	9.56	0.00	0	5,82
R2030	On	07/05/2020	Bond Future	8.85	Call			0.21000	0.00021	0,000	9.56	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	8.45	Put			13,754.46000	13.75446	16,589,040	9.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			3,064.53000	3.06453	4,865,380	10.09	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			1,672.35000	1.67235	588,670	10.09	0.00	0	47
R2030	On	06/08/2020	Bond Future	10.00	Put			5,725.85000	5.72585	8,168,720	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			565.61000	0.56561	123,950	9.74	0.00	0	47
R2030	On	06/08/2020	Bond Future	9.05	Put			10,682.51000	10.68251	13,530,430	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			10,391.18000	10.39118	13,232,660	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			54.54000	0.05454	10,110	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			10,333.19000	10.33319	13,173,290	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			51.16000	0.05116	9,470	9.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2030	On	06/08/2020	Bond Future	9.09	Put			10,449.26000	10.44926	13,292,100	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			2.83000	0.00283	0,660	9.74	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			11,809.31000	11.80931	14,675,130	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			23.05000	0.02305	4,340	9.74	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			8,589.46000	8.58946	11,363,470	9.74	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			136.92000	0.13692	26,400	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Call			52.83000	0.05283	9,780	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			322.36000	0.32236	66,140	9.74	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put			9,815.78000	9.81578	12,641,620	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.20	Call			72.18000	0.07218	13,490	9.74	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.50	Put			14,018.93000	14.01893	16,899,280	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			5.32000	0.00532	1,140	9.74	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.36	Put			14,901.03000	14.90103	17,783,390	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			44.91000	0.04491	8,300	9.74	0.00	0	40
R2030	On	06/08/2020	Bond Future	10.75	Put			2,908.00000	2.90800	4,661,910	10.12	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			1,776.71000	1.77671	646,090	10.12	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			5,510.34000	5.51034	7,908,950	9.76	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			626.55000	0.62655	140,630	9.76	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Put			6,882.22000	6.88222	9,510,530	9.74	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			566.05000	0.56605	115,940	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			7,181.47000	7.18147	9,665,680	8.37	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.61	Call			346.49000	0.34649	66,150	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			8,357.71000	8.35771	11,011,690	8.37	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.36	Put			15,447.05000	15.44705	18,371,630	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			9,532.48000	9.53248	12,292,990	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			5,103.55000	5.10355	7,133,160	8.56	0.00	0	15,90
R2030	On	05/11/2020	Bond Future	9.39	Call			216.42000	0.21642	38,880	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			9,479.72000	9.47972	12,236,500	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			221.19000	0.22119	39,870	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			9,427.09000	9.42709	12,180,090	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			211.73000	0.21173	37,920	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			6,322.91000	6.32291	8,632,030	8.40	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			14,401.27000	14.40127	17,318,010	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			20.99000	0.02099	3,410	8.37	0.00	0	15,90
R2030	On	05/11/2020	Bond Future	9.03	Put			11,453.42000	11.45342	14,310,800	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			92.01000	0.09201	15,070	8.37	0.00	0	15,90
R2030	On	05/11/2020	Bond Future	10.37	Call			1,249.05000	1.24905	344,340	8.56	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			4,727.45000	4.72745	6,678,900	8.62	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			15,571.36000	15.57136	18,496,610	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			10.91000	0.01091	1,840	8.37	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		11.39667000	11.39667	14,252,100	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call		94.38000	0.09438	15,490	8.37	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call		803.85000	0.80385	178,650	8.40	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call		56.27000	0.05627	9,030	8.37	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put		13,197.33000	13.19733	16,098,460	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call		39.52000	0.03952	6,330	8.37	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put		10,338.39000	10.33839	13,148,310	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call		150.23000	0.15023	25,830	8.37	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call		1,401.04000	1.40104	418,170	8.62	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call		11.70000	0.01170	1,960	8.37	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put		12,431.82000	12.43182	15,317,550	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call		57.89000	0.05789	9,300	8.37	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put		17,082.86000	17.08286	20,013,050	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call		4.93000	0.00493	0,800	8.37	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put		12,490.20000	12.49020	15,377,280	8.37	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Put		15,972.38000	15.97238	18,931,080	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		36.78000	0.03678	9,950	8.72	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put		11,672.17000	11.67217	14,510,980	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call		199.01000	0.19901	52,290	8.72	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put		16,032.94000	16.03294	18,992,180	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put		11,458.07000	11.45807	14,284,840	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		219.59000	0.21959	57,810	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		11,404.72000	11.40472	14,228,470	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		211.23000	0.21123	55,540	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		11,511.43000	11.51143	14,341,270	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		36.00000	0.03600	9,710	8.72	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		13,105.13000	13.10513	16,005,680	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		115.40000	0.11540	30,420	8.72	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		1,133.38000	1.13338	348,780	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		6,634.14000	6.63414	8,835,070	8.72	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call		215.43000	0.21543	56,670	8.72	0.00	0	
Total R2030 Option											0.00	0	143,24
Total For R2030											201,596,123.32	2,438	246,56
R2032	On	07/05/2020	Bond Future			11.90606	77.98581	11.36010	80.91248	11.72	12,477,729.60	160	82,10
R2032	On	06/08/2020	Bond Future			12.08379	79.37249	11.51518	82.35067	11.43	0.00	0	30
R2032	On	05/11/2020	Bond Future			12.26825	76.59607	11.67604	79.62560	10.50	0.00	0	
R2032	On	04/02/2021	Bond Future			12.46598	77.94222	11.84847	81.02460	10.52	0.00	0	
Total R2032 Future											12,477,729.60	160	82,40
R2032	On	07/05/2020	Bond Future	9.30	Put		12,560.20000	12.56020	15,486,700	10.89	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	07/05/2020	Bond Future	9.30	Call		0.17000	0.00017	0,000	10.89	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.00	Put		14,611.88000	14.61188	17,538,540	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Call		0.01000	0.00001	0,000	10.89	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.50	Put		11,226.75000	11.22675	14,152,490	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.50	Call		0.94000	0.00094	0,010	10.89	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.20	Put		13,237.22000	13.23722	16,163,830	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.20	Call		0.06000	0.00006	0,000	10.89	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.17	Call		0.05000	0.00005	0,000	10.89	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.17	Put		13,441.68000	13.44168	16,368,300	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Call		1.26000	0.00126	0,020	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Put		10,963.40000	10.96340	13,888,830	10.89	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	8.82	Put		15,872.83000	15.87283	18,799,500	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	8.82	Call		0.00000	0.00000	0,000	10.89	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.18	Call		0.05000	0.00005	0,000	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Put		13,373.45000	13.37345	16,300,070	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Call		0.06000	0.00006	0,000	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Put		13,305.31000	13.30531	16,231,920	10.89	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put		12,201.89000	12.20189	15,144,630	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call		40.24000	0.04024	7,160	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put		12,330.24000	12.33024	15,275,340	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call		2.39000	0.00239	0,630	10.68	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put		13,371.42000	13.37142	16,331,240	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call		22.50000	0.02250	4,140	10.68	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call		41.64000	0.04164	7,400	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put		12,266.01000	12.26601	15,209,950	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call		43.09000	0.04309	7,650	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Call		158.89000	0.15889	29,880	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put		9,495.07000	9.49507	12,344,240	10.68	0.00	0	80
R2032	On	06/08/2020	Bond Future	8.79	Put		16,769.66000	16.76966	19,746,080	10.68	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put		15,307.15000	15.30715	18,305,700	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call		36.63000	0.03663	5,650	9.72	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Call		21.14000	0.02114	3,360	9.72	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put		13,183.77000	13.18377	16,134,970	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		92.91000	0.09291	14,580	9.72	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		1,723.30000	1.72330	537,260	9.95	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		11,240.71000	11.24071	14,105,570	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		202.85000	0.20285	34,570	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put		11,182.17000	11.18217	14,043,420	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		194.09000	0.19409	32,890	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		5,293.77000	5.29377	7,211,030	9.88	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 Interr
R2032	On	05/11/2020	Bond Future	8.94	Put		16,441.91000	16.44191	19,453,660	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		12,135.91000	12.13591	15,047,250	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		141.17000	0.14117	22,980	9.72	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		1,567.88000	1.56788	455,610	9.88	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		11,299.48000	11.29948	14,167,810	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		4,946.60000	4.94660	6,790,090	9.95	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		198.39000	0.19839	33,720	9.72	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		249.66000	0.24966	64,090	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		12,957.55000	12.95755	15,854,360	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		254.40000	0.25440	65,350	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		12,899.15000	12.89915	15,792,480	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		18,206.87000	18.20687	21,255,920	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		44.01000	0.04401	10,680	9.74	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		14,955.01000	14.95501	17,940,660	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		129.54000	0.12954	32,810	9.74	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Call		245.09000	0.24509	62,860	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		13,016.18000	13.01618	15,916,330	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Call		1,477.90000	1.47790	479,850	9.79	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		7,016.48000	7.01648	9,100,810	9.79	0.00	0	80
Total R2032 Option											0.00	0	55,80
Total For R2032											12,477,729.60	160	138,22
R2035	On	07/05/2020	Bond Future			12.06646	79.96496	11.56568	82.88633	12.56	54,376,172.80	680	132,70
R2035	On	06/08/2020	Bond Future			12.23478	81.38679	11.71379	84.35969	12.19	0.00	0	40
R2035	On	05/11/2020	Bond Future			12.41164	78.30436	11.86977	81.32857	11.38	0.00	0	
R2035	On	04/02/2021	Bond Future			12.60453	79.68072	12.03973	82.75776	11.39	0.00	0	
Total R2035 Future											54,376,172.80	680	133,10
R2035	On	07/05/2020	Bond Future	9.55	Put		13,573.03000	13.57303	16,494,130	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.55	Call		0.27000	0.00027	0,000	11.26	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.85	Put		11,353.17000	11.35317	14,271,380	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.85	Call		3.19000	0.00319	0,030	11.26	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.78	Put		11,863.74000	11.86374	14,783,170	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Put		16,422.52000	16.42252	19,343,880	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Call		0.01000	0.00001	0,000	11.26	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	10.57	Call		143.73000	0.14373	4,900	11.29	0.00	0	
R2035	On	07/05/2020	Bond Future	10.57	Put		6,460.85000	6.46085	9,243,390	11.29	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.11	Put		16,975.56000	16.97556	19,896,930	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Put		14,178.73000	14.17873	17,099,980	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.11	Call		0.00000	0.00000	0,000	11.26	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.75	Put		12,083.96000	12.08396	15,003,770	11.26	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	07/05/2020	Bond Future	9.75	Call			1.57000	0.00157	0,010	11.26	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	10.75	Call			278.55000	0.27855	13,800	11.37	0.00	0	
R2035	On	07/05/2020	Bond Future	10.75	Put			5,400.59000	5.40059	8,057,210	11.37	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.78	Call			1.96000	0.00196	0,020	11.26	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.48	Call			0.14000	0.00014	0,000	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.48	Put			14,102.71000	14.10271	17,023,940	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Call			0.15000	0.00015	0,000	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Put			14,026.77000	14.02677	16,947,990	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Call			0.12000	0.00012	0,000	11.26	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put			11,822.01000	11.82201	14,713,880	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call			0.89000	0.00089	0,180	11.12	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.92	Call			100.64000	0.10064	17,060	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put			11,753.34000	11.75334	14,642,660	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call			103.82000	0.10382	17,610	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put			11,684.83000	11.68483	14,571,520	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Call			97.55000	0.09755	16,520	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call			42.90000	0.04290	7,380	11.12	0.00	0	50
R2035	On	06/08/2020	Bond Future	10.45	Call			397.40000	0.39740	80,420	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put			8,360.50000	8.36050	11,016,420	11.12	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put			18,612.44000	18.61244	21,583,340	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call			2.54000	0.00254	0,540	11.12	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put			20,631.86000	20.63186	23,604,050	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Put			17,900.10000	17.90010	20,870,160	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call			3.63000	0.00363	0,790	11.12	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.67	Put			13,514.37000	13.51437	16,451,750	11.12	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			490.63000	0.49063	101,810	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			10,057.81000	10.05781	12,693,200	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			472.99000	0.47299	97,380	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			10,176.25000	10.17625	12,824,850	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			481.82000	0.48182	99,570	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			10,117.00000	10.11700	12,758,960	10.43	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			12,865.75000	12.86575	15,596,750	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			12,374.75000	12.37475	15,062,320	10.59	0.00	0	60
R2035	On	04/02/2021	Bond Future	11.14	Call			1,976.21000	1.97621	709,070	10.69	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			7,278.39000	7.27839	9,088,290	10.69	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call			468.40000	0.46840	127,510	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			12,927.91000	12.92791	15,664,060	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call			475.87000	0.47587	129,830	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			461.02000	0.46102	125,230	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			12,990.24000	12.99024	15,731,490	10.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/02/2021	Bond Future	10.14	Call			539.17000	0.53917	149,700	10.59	0.00	0	
Total R2035 Option												0.00	0	71,15
Total For R2035												54,376,172.80	680	204,28
R2037	On	07/05/2020	Bond Future			12.22505	76.07055	11.74983	78.79319		13.23	0.00	0	81,4
R2037	On	06/08/2020	Bond Future			12.39855	73.16320	11.90394	75.93390		13.56	0.00	0	30
R2037	On	05/11/2020	Bond Future			12.56814	74.43599	12.05431	77.25450		11.97	0.00	0	
R2037	On	04/02/2021	Bond Future			12.75238	71.48698	12.21738	74.35468		12.68	0.00	0	
Total R2037 Future												0.00	0	81,74
R2037	On	07/05/2020	Bond Future	9.60	Call			0.08000	0.00008	0,000	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.60	Put			14,495.04000	14.49504	17,217,600	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Call			0.09000	0.00009	0,000	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Put			14,418.26000	14.41826	17,140,810	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Call			0.08000	0.00008	0,000	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Put			14,571.92000	14.57192	17,294,480	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Put			11,500.58000	11.50058	14,220,270	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Call			2.99000	0.00299	0,040	11.94	0.00	0	7,50
R2037	On	07/05/2020	Bond Future	9.70	Put			13,731.65000	13.73165	16,454,060	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.70	Call			0.23000	0.00023	0,000	11.94	0.00	0	7,50
R2037	On	06/08/2020	Bond Future	9.87	Call			59.10000	0.05910	10,120	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			13,356.24000	13.35624	16,077,960	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			61.10000	0.06110	10,460	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			13,284.42000	13.28442	16,004,480	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			57.14000	0.05714	9,790	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			13,428.18000	13.42818	16,151,530	12.44	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			268.88000	0.26888	52,470	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			12,137.33000	12.13733	14,739,430	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			274.68000	0.27468	53,750	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			12,072.42000	12.07242	14,670,000	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			263.16000	0.26316	51,210	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			12,202.41000	12.20241	14,808,970	11.00	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put			11,371.98000	11.37198	13,739,770	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			718.50000	0.71850	218,590	11.78	0.00	0	2
R2037	On	04/02/2021	Bond Future	13.73	Call			0.00000	0.00000	6,563,790	14.17	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			0.00000	0.00000	1,755,700	14.17	1,228,990.00	700	30
R2037	On	04/02/2021	Bond Future	11.97	Put			0.00000	0.00000	5,965,710	12.41	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			9,367.65000	9.36765	11,453,190	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			536.76000	0.53676	156,030	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			12,564.11000	12.56411	15,051,080	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			5,050.36000	5.05036	6,237,420	12.35	0.00	0	2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/02/2021	Bond Future	10.29	Call		544.96000	0.54496	158,750	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		12,502.83000	12.50283	14,984,320	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		528.65000	0.52865	153,340	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		12,625.57000	12.62557	15,117,960	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		1,170.43000	1.17043	388,270	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		0.00000	0.00000	1,710,760	12.41	342,152.00	200	30
R2037	On	04/02/2021	Bond Future	10.35	Call		596.09000	0.59609	175,960	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		12,138.81000	12.13881	14,586,380	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		16,755.88000	16.75588	19,494,160	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		176.72000	0.17672	47,300	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call		3,263.25000	3.26325	1,582,610	12.35	0.00	0	
Total R2037 Option											1,571,142.00	900	16,25
Total For R2037											1,571,142.00	900	98,04
R2040	On	07/05/2020	Bond Future			12.36056	77.85490	11.88521	80.70544	13.62	52,941,332.00	680	64,92
R2040	On	06/08/2020	Bond Future			12.53502	74.72872	12.03995	77.62952	13.94	0.00	0	60
R2040	On	05/11/2020	Bond Future			12.70534	76.02866	12.19070	78.97960	12.39	0.00	0	
R2040	On	04/02/2021	Bond Future			12.89033	72.85720	12.35409	75.85968	13.13	0.00	0	
Total R2040 Future											52,941,332.00	680	65,52
R2040	On	07/05/2020	Bond Future	9.74	Call		0.14000	0.00014	0,000	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.74	Put		15,357.41000	15.35741	18,207,810	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Call		0.15000	0.00015	0,000	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Put		15,274.94000	15.27494	18,125,330	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Call		0.12000	0.00012	0,000	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.50	Call		0.01000	0.00001	0,000	12.03	0.00	0	2,64
R2040	On	07/05/2020	Bond Future	9.85	Call		0.40000	0.00040	0,000	12.03	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.15	Put		12,071.28000	12.07128	14,917,680	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Call		4.18000	0.00418	0,040	12.03	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.00	Put		13,250.77000	13.25077	16,099,850	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	10.00	Call		1.47000	0.00147	0,010	12.03	0.00	0	2,64
R2040	On	07/05/2020	Bond Future	9.50	Put		17,371.72000	17.37172	20,222,250	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Put		15,439.99000	15.43999	18,290,410	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Put		2,208.13000	2.20813	3,802,480	13.32	0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Call		1,678.27000	1.67827	422,080	13.32	0.00	0	42
R2040	On	07/05/2020	Bond Future	11.10	Put		5,482.43000	5.48243	7,984,930	12.10	0.00	0	
R2040	On	07/05/2020	Bond Future	11.10	Call		367.21000	0.36721	19,170	12.10	0.00	0	42
R2040	On	07/05/2020	Bond Future	9.85	Put		14,456.59000	14.45659	17,306,730	12.03	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call		546.87000	0.54687	112,940	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put		8,332.85000	8.33285	10,799,720	12.61	0.00	0	12,50
R2040	On	06/08/2020	Bond Future	11.26	Call		1,182.84000	1.18284	326,340	12.97	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/08/2020	Bond Future	11.26	Put		6,147.42000	6.14742	8,191,720	12.97	0.00	0	5
R2040	On	06/08/2020	Bond Future	10.79	Call		480.52000	0.48052	96,820	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put		8,692.46000	8.69246	11,209,560	12.61	0.00	0	80
R2040	On	06/08/2020	Bond Future	9.57	Put		17,675.91000	17.67591	20,569,240	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call		9.22000	0.00922	1,750	12.61	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.07	Put		13,673.06000	13.67306	16,513,030	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call		72.07000	0.07207	11,240	12.61	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.03	Call		62.94000	0.06294	9,800	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put		13,979.03000	13.97903	16,826,690	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call		65.15000	0.06515	10,140	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put		13,902.30000	13.90230	16,748,090	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call		60.82000	0.06082	9,460	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put		14,055.95000	14.05595	16,905,390	12.61	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Put		13,480.71000	13.48071	16,224,870	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		250.45000	0.25045	43,670	11.31	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		2,425.09000	2.42509	891,260	11.80	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		5,425.21000	5.42521	6,842,320	11.80	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		15,166.42000	15.16642	17,994,970	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		146.23000	0.14623	23,840	11.31	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.50	Call		2,005.48000	2.00548	630,550	11.58	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		6,283.98000	6.28398	7,859,990	11.58	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.73	Put		17,263.30000	17.26330	20,155,920	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		69.36000	0.06936	11,040	11.31	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		19,143.08000	19.14308	22,066,280	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		33.17000	0.03317	5,430	11.31	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		296.92000	0.29692	53,340	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		12,917.51000	12.91751	15,624,870	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		303.12000	0.30312	54,670	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		12,847.96000	12.84796	15,550,450	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		290.82000	0.29082	52,040	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		12,987.26000	12.98726	15,699,420	11.31	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Call		2,365.89000	2.36589	966,950	12.49	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		7,139.87000	7.13987	8,743,410	12.49	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.74	Call		2,786.51000	2.78651	1,209,420	12.65	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		6,484.38000	6.48438	7,909,770	12.65	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		20,189.41000	20.18941	23,113,800	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		104.63000	0.10463	26,540	12.22	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		14,491.61000	14.49161	17,194,820	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		421.82000	0.42182	122,550	12.22	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		19,534.88000	19.53488	22,447,900	12.22	0.00	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	9.57	Call		121.19000	0.12119	31,730	12.22	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		15,692.77000	15.69277	18,471,920	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		312.39000	0.31239	89,060	12.22	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Call		546.72000	0.54672	163,190	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		13,409.95000	13.40995	16,028,900	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call		555.34000	0.55534	166,070	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		13,344.01000	13.34401	15,957,220	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		564.06000	0.56406	168,980	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		13,278.27000	13.27827	15,885,670	12.22	0.00	0	
Total R2040 Option											0.00	0	52,53
Total For R2040											52,941,332.00	680	118,05
R2044	On	07/05/2020	Bond Future			12.40367	74.65934	11.92814	77.48304	14.15	0.00	0	79,9
R2044	On	06/08/2020	Bond Future			12.57441	71.60163	12.07899	74.47518	14.50	0.00	0	50
R2044	On	05/11/2020	Bond Future			12.74091	72.84718	12.22576	75.77037	12.86	0.00	0	
R2044	On	04/02/2021	Bond Future			12.92166	69.74495	12.38468	72.71925	13.63	0.00	0	
Total R2044 Future											0.00	0	80,41
R2044	On	07/05/2020	Bond Future	9.91	Put		14,418.10000	14.41810	17,241,490	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.91	Call		0.31000	0.00031	0,000	12.54	0.00	0	50
R2044	On	07/05/2020	Bond Future	11.02	Call		228.38000	0.22838	10,170	12.55	0.00	0	
R2044	On	07/05/2020	Bond Future	11.02	Put		6,186.78000	6.18678	8,792,270	12.55	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.98	Put		13,841.85000	13.84185	16,664,960	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.98	Call		0.60000	0.00060	0,010	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	11.09	Call		291.44000	0.29144	15,150	12.60	0.00	0	
R2044	On	07/05/2020	Bond Future	11.09	Put		5,761.97000	5.76197	8,309,380	12.60	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.26	Put		20,080.31000	20.08031	22,904,010	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Call		0.00000	0.00000	0,000	12.54	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.97	Put		13,923.79000	13.92379	16,746,950	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.97	Call		0.55000	0.00055	0,010	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	10.81	Call		100.02000	0.10002	3,020	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	10.81	Put		7,552.70000	7.55270	10,279,400	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.33	Put		19,442.57000	19.44257	22,266,270	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.33	Call		0.00000	0.00000	0,000	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.81	Call		0.11000	0.00011	0,000	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.81	Put		15,252.36000	15.25236	18,075,950	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Call		0.09000	0.00009	0,000	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Put		15,420.77000	15.42077	18,244,380	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Put		18,365.45000	18.36545	21,189,150	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Call		0.00000	0.00000	0,000	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.80	Call		0.10000	0.00010	0,000	12.54	0.00	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	07/05/2020	Bond Future	9.80	Put		15,336.50000	15.33650	18,160,100	12.54	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put		20,052.10000	20.05210	22,922,770	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		3.46000	0.00346	0,580	13.14	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put		14,782.96000	14.78296	17,613,420	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		50.19000	0.05019	7,100	13.14	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		855.62000	0.85562	194,960	13.27	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		15,754.06000	15.75406	18,600,580	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		8,127.16000	8.12716	10,500,110	13.14	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.87	Call		32.86000	0.03286	4,730	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		15,672.17000	15.67217	18,517,590	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		34.21000	0.03421	4,910	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		15,590.48000	15.59048	18,434,730	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		31.58000	0.03158	4,550	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	11.09	Put		7,234.41000	7.23441	9,447,300	13.27	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put		23,284.20000	23.28420	26,157,080	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		0.78000	0.00078	0,110	13.14	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		17,426.23000	17.42623	20,288,620	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		13.24000	0.01324	2,080	13.14	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		627.62000	0.62762	127,020	13.14	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		1,097.16000	1.09716	254,750	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		8,551.41000	8.55141	10,632,190	11.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.04	Put		15,258.29000	15.25829	18,047,230	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		157.60000	0.15760	23,350	11.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.34	Put		21,092.27000	21.09227	23,997,420	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		13,040.50000	13.04050	15,704,760	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		6,993.09000	6.99309	8,680,650	11.90	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.35	Call		316.99000	0.31699	52,990	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		12,969.68000	12.96968	15,628,870	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		323.47000	0.32347	54,330	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		12,899.08000	12.89908	15,553,130	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		310.61000	0.31061	51,680	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		149.97000	0.14997	22,080	11.75	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.29	Put		21,541.17000	21.54117	24,448,600	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		17.95000	0.01795	2,190	11.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		15,879.78000	15.87978	18,693,060	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		128.54000	0.12854	18,630	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		1,710.59000	1.71059	474,960	11.90	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		65.28000	0.06528	9,120	11.75	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.97	Put		15,801.43000	15.80143	18,611,850	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		131.94000	0.13194	19,170	11.75	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	8.87	Put		25,463.90000	25.46390	28,382,480	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		5.06000	0.00506	0,450	11.75	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put		15,412.56000	15.41256	18,207,860	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		20.65000	0.02065	2,610	11.75	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call		1,288.88000	1.28888	313,800	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		7,985.18000	7.98518	9,933,290	11.75	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call		1,821.50000	1.82150	523,790	11.95	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		6,773.66000	6.77366	8,399,140	11.95	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put		17,816.30000	17.81630	20,683,330	11.75	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		511.45000	0.51145	140,750	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		13,990.29000	13.99029	16,593,890	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		519.63000	0.51963	143,340	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		13,921.67000	13.92167	16,519,680	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		503.22000	0.50322	138,210	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		14,058.97000	14.05897	16,668,260	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,019.09000	1.01909	316,960	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		10,936.81000	10.93681	13,208,980	12.69	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.29	Call		456.11000	0.45611	123,750	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		14,475.76000	14.47576	17,117,700	12.69	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Put		19,291.80000	19.29180	22,159,880	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		140.33000	0.14033	34,110	12.69	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.04	Put		16,292.06000	16.29206	19,048,640	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		294.08000	0.29408	76,360	12.69	0.00	0	
Total R2044 Option											0.00	0	18,15
Total For R2044											0.00	0	98,56
R2048	On	07/05/2020	Bond Future			12.38301	73.41942	11.90739	76.26775	14.48	0.00	0	94,9
R2048	On	06/08/2020	Bond Future			12.54435	74.72484	12.04910	77.62345	14.00	0.00	0	5
R2048	On	05/11/2020	Bond Future			12.71274	71.58980	12.19713	74.53851	13.16	0.00	0	
R2048	On	04/02/2021	Bond Future			12.89580	72.84807	12.35772	75.84822	13.15	0.00	0	
Total R2048 Future											0.00	0	95,44
R2048	On	07/05/2020	Bond Future	9.78	Call		0.09000	0.00009	0,000	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.78	Put		15,666.39000	15.66639	18,514,630	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Call		0.10000	0.00010	0,000	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Put		15,579.43000	15.57943	18,427,660	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Call		0.08000	0.00008	0,000	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Put		15,753.48000	15.75348	18,601,730	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Call		4.07000	0.00407	0,040	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Put		12,139.22000	12.13922	14,983,520	12.77	0.00	0	3
R2048	On	07/05/2020	Bond Future	10.70	Call		67.22000	0.06722	1,550	12.77	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 07/05/2020 Bond Future	10.70	Put			8,302.87000	8.30287	11,085,530	12.77		0.00	0	30
R2048 On 07/05/2020 Bond Future	9.69	Put			16,455.56000	16.45556	19,303,850	12.77		0.00	0	
R2048 On 07/05/2020 Bond Future	9.69	Call			0.04000	0.00004	0,000	12.77		0.00	0	30
R2048 On 06/08/2020 Bond Future	11.80	Put			4,007.98000	4.00798	5,419,680	13.76		0.00	0	
R2048 On 06/08/2020 Bond Future	11.80	Call			2,466.91000	2.46691	980,000	13.76		0.00	0	4
R2048 On 06/08/2020 Bond Future	11.10	Put			7,135.78000	7.13578	9,306,480	12.79		0.00	0	
R2048 On 06/08/2020 Bond Future	11.10	Call			936.42000	0.93642	208,510	12.79		0.00	0	4
R2048 On 06/08/2020 Bond Future	10.35	Put			11,968.30000	11.96830	14,715,210	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.35	Call			176.43000	0.17643	24,730	12.65		0.00	0	6
R2048 On 06/08/2020 Bond Future	11.85	Put			3,823.08000	3.82308	5,191,590	13.82		0.00	0	
R2048 On 06/08/2020 Bond Future	11.85	Call			2,596.00000	2.59600	1,065,900	13.82		0.00	0	
R2048 On 06/08/2020 Bond Future	11.15	Put			6,873.53000	6.87353	8,987,260	12.86		0.00	0	
R2048 On 06/08/2020 Bond Future	11.15	Call			1,023.91000	1.02391	239,030	12.86		0.00	0	
R2048 On 06/08/2020 Bond Future	10.85	Put			8,564.54000	8.56454	10,995,300	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.85	Call			574.62000	0.57462	106,770	12.65		0.00	0	6
R2048 On 06/08/2020 Bond Future	9.25	Put			21,337.57000	21.33757	24,234,120	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	9.25	Call			2.35000	0.00235	0,290	12.65		0.00	0	20,6
R2048 On 06/08/2020 Bond Future	9.00	Put			23,761.95000	23.76195	26,659,870	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	9.00	Call			0.77000	0.00077	0,080	12.65		0.00	0	3,00
R2048 On 06/08/2020 Bond Future	10.19	Call			111.14000	0.11114	14,490	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.19	Put			13,185.81000	13.18581	15,987,770	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.20	Call			114.66000	0.11466	14,990	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.20	Put			13,108.17000	13.10817	15,907,110	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.18	Call			107.75000	0.10775	13,990	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.18	Put			13,263.70000	13.26370	16,068,550	12.65		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Call			166.34000	0.16634	23,780	12.02		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Put			15,355.49000	15.35549	18,161,640	12.02		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Call			158.32000	0.15832	22,460	12.02		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Put			15,514.04000	15.51404	18,326,890	12.02		0.00	0	
R2048 On 05/11/2020 Bond Future	10.03	Call			162.29000	0.16229	23,110	12.02		0.00	0	
R2048 On 05/11/2020 Bond Future	10.03	Put			15,434.65000	15.43465	18,244,180	12.02		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Call			652.71000	0.65271	175,370	12.24		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Put			13,243.37000	13.24337	15,766,180	12.24		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Call			633.18000	0.63318	169,160	12.24		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Put			13,378.75000	13.37875	15,914,880	12.24		0.00	0	
R2048 On 04/02/2021 Bond Future	10.47	Call			642.89000	0.64289	172,240	12.24		0.00	0	
R2048 On 04/02/2021 Bond Future	10.47	Put			13,310.94000	13.31094	15,840,440	12.24		0.00	0	
Total R2048 Option										0.00	0	26,76
Total For R2048										0.00	0	122,20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R208	On	07/05/2020		Bond Future	5.61978	101.72925	5.60633	101.74081		0.57	35,503,508.25	349	29,63
R208	On	06/08/2020		Bond Future	5.00596	103.53808	4.98803	103.54927		0.40	0.00	0	
R208	On	05/11/2020		Bond Future	3.64818	101.93839	3.62027	101.94923		0.21	0.00	0	
Total R208 Future											35,503,508.25	349	29,63
R208	On	07/05/2020	4.81	Call			0.20000	0.00020	0,080	0.61	0.00	0	
R208	On	07/05/2020	4.81	Put			688.74000	0.68874	700,180	0.61	0.00	0	
R208	On	07/05/2020	4.82	Call			0.23000	0.00023	0,090	0.61	0.00	0	
R208	On	07/05/2020	4.82	Put			680.08000	0.68008	691,500	0.61	0.00	0	
R208	On	07/05/2020	4.80	Call			0.18000	0.00018	0,080	0.62	0.00	0	
R208	On	07/05/2020	4.80	Put			697.42000	0.69742	708,880	0.62	0.00	0	
R208	On	06/08/2020	5.56	Call			368.89000	0.36889	369,630	0.51	0.00	0	
R208	On	06/08/2020	5.56	Put			13.08000	0.01308	25,010	0.51	0.00	0	
R208	On	06/08/2020	5.57	Call			374.59000	0.37459	375,210	0.51	0.00	0	
R208	On	06/08/2020	5.57	Put			12.58000	0.01258	24,390	0.51	0.00	0	
R208	On	06/08/2020	5.55	Call			363.09000	0.36309	364,050	0.51	0.00	0	
R208	On	06/08/2020	5.55	Put			13.48000	0.01348	25,630	0.51	0.00	0	
R208	On	05/11/2020	4.78	Call			450.64000	0.45064	439,960	0.28	0.00	0	
R208	On	05/11/2020	4.78	Put			2.18000	0.00218	2,340	0.28	0.00	0	
R208	On	05/11/2020	4.79	Call			454.45000	0.45445	443,710	0.28	0.00	0	
R208	On	05/11/2020	4.79	Put			2.14000	0.00214	2,240	0.28	0.00	0	
R208	On	05/11/2020	4.77	Call			446.89000	0.44689	436,210	0.28	0.00	0	
R208	On	05/11/2020	4.77	Put			2.28000	0.00228	2,440	0.28	0.00	0	
Total R208 Option											0.00	0	
Total For R208											35,503,508.25	349	29,63
R209	On	07/05/2020		Bond Future	12.11062	59.78346	11.61627	62.19018		14.32	17,935,038.00	300	72,25
R209	On	06/08/2020		Bond Future	12.26681	60.84644	11.75417	63.29561		13.93	0.00	0	21
R209	On	05/11/2020		Bond Future	12.42732	58.75556	11.89577	61.24703		12.90	0.00	0	
R209	On	04/02/2021		Bond Future	12.59763	59.78822	12.04598	62.32312		12.98	0.00	0	
Total R209 Future											17,935,038.00	300	72,45
R209	On	07/05/2020	9.46	Call			0.20000	0.00020	0,000	13.73	0.00	0	
R209	On	07/05/2020	9.46	Put			12,397.46000	12.39746	14,803,980	13.73	0.00	0	
R209	On	07/05/2020	9.47	Call			0.21000	0.00021	0,010	13.73	0.00	0	
R209	On	07/05/2020	9.47	Put			12,331.89000	12.33189	14,738,410	13.73	0.00	0	
R209	On	07/05/2020	9.45	Call			0.18000	0.00018	0,000	13.73	0.00	0	
R209	On	07/05/2020	9.45	Put			12,463.10000	12.46310	14,869,640	13.73	0.00	0	
R209	On	06/08/2020	5.56	Call			0.00000	0.00000	0,000	13.26	0.00	0	
R209	On	06/08/2020	5.56	Put			46,129.05000	46.12905	48,578,220	13.26	0.00	0	
R209	On	06/08/2020	5.57	Call			0.00000	0.00000	0,000	13.26	0.00	0	
R209	On	06/08/2020	5.57	Put			46,020.72000	46.02072	48,469,890	13.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	13.26	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		46,237.53000	46.23753	48,686,700	13.26	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		223.76000	0.22376	47,000	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		10,461.48000	10.46148	12,776,190	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		228.47000	0.22847	48,130	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		10,405.47000	10.40547	12,716,600	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		219.13000	0.21913	45,910	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		10,517.64000	10.51764	12,835,890	12.04	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		458.04000	0.45804	126,380	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		10,785.25000	10.78525	12,988,490	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		465.15000	0.46515	128,620	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		10,732.61000	10.73261	12,930,980	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		451.00000	0.45100	124,180	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		10,838.03000	10.83803	13,046,110	11.98	0.00	0	
Total R209 Option											0.00	0	
Total For R209											17,935,038.00	300	72,45
R210	On	07/05/2020	Bond Future			173.37343	173.37343	174.22046	174.22046		0.00	0	1,93
R210	On	06/08/2020	Bond Future			176.49896	176.49896	177.36036	177.36036		0.00	0	
R210	On	05/11/2020	Bond Future			176.88904	176.88904	177.76456	177.76456		0.00	0	
R210	On	04/02/2021	Bond Future			180.04034	180.04034	180.93049	180.93049		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			163.81444	163.81444	164.56592	164.56592		0.00	0	6,71
R212	On	06/08/2020	Bond Future			164.47189	164.47189	165.23606	165.23606		0.00	0	
R212	On	05/11/2020	Bond Future			167.37292	167.37292	168.14973	168.14973		0.00	0	
R212	On	04/02/2021	Bond Future			168.02513	168.02513	168.81489	168.81489		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			11.62431	73.33613	11.07217	76.08401	11.34	13,200,503.40	180	15,44
R213	On	06/08/2020	Bond Future			11.78875	74.64011	11.21420	77.43641	11.02	0.00	0	30
R213	On	05/11/2020	Bond Future			11.96349	72.39076	11.36565	75.23540	10.13	0.00	0	
R213	On	04/02/2021	Bond Future			12.15508	73.66338	11.53172	76.55764	10.16	0.00	0	
Total R213 Future											13,200,503.40	180	15,74
R213	On	07/05/2020	Bond Future	9.02	Call		0.17000	0.00017	0,000	10.81	0.00	0	
R213	On	07/05/2020	Bond Future	9.02	Put		11,539.44000	11.53944	14,287,150	10.81	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Call		0.14000	0.00014	0,000	10.81	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Put		11,663.13000	11.66313	14,410,870	10.81	0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Call		0.15000	0.00015	0,000	10.81	0.00	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	07/05/2020	Bond Future	9.01	Put		11,601.25000	11.60125	14,348,980	10.81	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put		10,440.26000	10.44026	13,190,420	10.46	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call		53.19000	0.05319	9,850	10.46	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		10,555.77000	10.55577	13,308,730	10.46	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call		54.90000	0.05490	10,170	10.46	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		10,497.97000	10.49797	13,249,540	10.46	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		56.64000	0.05664	10,500	10.46	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		9,616.12000	9.61612	12,283,490	9.44	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		222.66000	0.22266	41,670	9.44	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put		9,563.61000	9.56361	12,227,260	9.44	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		227.45000	0.22745	42,690	9.44	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		9,511.22000	9.51122	12,171,100	9.44	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		217.94000	0.21794	40,670	9.44	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		236.77000	0.23677	62,100	9.38	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		11,470.16000	11.47016	14,189,750	9.38	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		241.23000	0.24123	63,320	9.38	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		11,417.09000	11.41709	14,133,440	9.38	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		245.75000	0.24575	64,570	9.38	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		11,364.14000	11.36414	14,077,220	9.38	0.00	0	
Total R213 Option											0.00	0	
Total For R213											13,200,503.40	180	15,74
R214	On	07/05/2020	Bond Future			12.29932	58.06328	11.82425	60.37746	15.06	18,464,123.04	318	21,60
R214	On	06/08/2020	Bond Future			12.45298	59.09571	11.95983	61.45071	14.64	0.00	0	30
R214	On	05/11/2020	Bond Future			12.61321	56.82925	12.10141	59.22494	13.60	0.00	0	
R214	On	04/02/2021	Bond Future			12.78677	57.82811	12.25453	60.26567	13.66	0.00	0	
Total R214 Future											18,464,123.04	318	21,90
R214	On	07/05/2020	Bond Future	9.76	Call		0.48000	0.00048	0,010	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put		12,104.89000	12.10489	14,418,600	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call		0.52000	0.00052	0,010	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put		12,037.00000	12.03700	14,350,670	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call		0.44000	0.00044	0,010	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put		12,172.88000	12.17288	14,486,630	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Put		15,269.41000	15.26941	17,583,580	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Call		0.01000	0.00001	0,000	14.43	0.00	0	1,2
R214	On	07/05/2020	Bond Future	9.91	Put		11,097.59000	11.09759	13,410,280	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Call		1.53000	0.00153	0,040	14.43	0.00	0	1,2
R214	On	07/05/2020	Bond Future	10.66	Call		85.96000	0.08596	4,680	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Put		6,463.45000	6.46345	8,696,350	14.43	0.00	0	1,2
R214	On	06/08/2020	Bond Future	9.98	Call		69.73000	0.06973	15,380	13.93	0.00	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	9.98	Put		11,370.22000	11.37022	13,670,870	13.93	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		71.93000	0.07193	15,860	13.93	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		11,306.80000	11.30680	13,605,730	13.93	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		67.58000	0.06758	14,910	13.93	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		11,433.79000	11.43379	13,736,120	13.93	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		273.06000	0.27306	55,950	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		10,525.30000	10.52530	12,703,880	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		278.58000	0.27858	57,280	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		10,467.83000	10.46783	12,642,220	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		267.55000	0.26755	54,650	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		10,582.88000	10.58288	12,765,670	12.69	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		514.38000	0.51438	136,320	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		11,055.47000	11.05547	13,114,970	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		522.19000	0.52219	138,740	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		11,001.01000	11.00101	13,055,120	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		506.77000	0.50677	133,920	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		11,110.21000	11.11021	13,174,920	12.61	0.00	0	
Total R214 Option											0.00	0	3,75
Total For R214											18,464,123.04	318	25,65
Total for Bond											799,959,375.83	9,765	1,440,47
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	

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 ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

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 R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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			617.71000	617.71000	637.98300	637.98300				0.00	0	1,17
GOVI On 06/08/2020 GOVI			628.57500	628.57500	649.20300	649.20300				0.00	0	
GOVI On 05/11/2020 GOVI			639.63800	639.63800	660.62800	660.62800				0.00	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	04/02/2021	GOVI			650.89100	650.89100	672.24900	672.24900			0.00	0	
Total GOVI Future												0.00	0	1,17
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			820,070.00000	82.00700	1,022,800,000		0.00	0	
GOVI	On	07/05/2020	GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/05/2020	GOVI	720.00	Put			820,170.00000	82.01700	1,022,900,000		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			819,970.00000	81.99700	1,022,700,000		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			789,270.00000	78.92700	995,550,000		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			789,370.00000	78.93700	995,650,000		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			789,170.00000	78.91700	995,450,000		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			772,120.00000	77.21200	982,020,000		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			772,220.00000	77.22200	982,120,000		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			772,020.00000	77.20200	981,920,000		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			787,010.00000	78.70100	1,000,590,000		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			787,110.00000	78.71100	1,000,690,000		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			786,910.00000	78.69100	1,000,490,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,17
Total for GOVI												0.00	0	1,17
AL37	On	07/05/2020	Index Future			641.41600	641.41600	658.69100	658.69100			0.00	0	
AL37	On	06/08/2020	Index Future			652.69800	652.69800	670.27500	670.27500			0.00	0	
AL37	On	05/11/2020	Index Future			664.18500	664.18500	682.07100	682.07100			0.00	0	
AL37	On	04/02/2021	Index Future			675.87000	675.87000	694.07000	694.07000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	07/05/2020	Index Future			695.59300	695.59300	720.33800	720.33800			0.00	0	
AL7T	On	06/08/2020	Index Future			707.82800	707.82800	733.00700	733.00700			0.00	0	
AL7T	On	05/11/2020	Index Future			720.28600	720.28600	745.90700	745.90700			0.00	0	
AL7T	On	04/02/2021	Index Future			732.95800	732.95800	759.02800	759.02800			0.00	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 AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 07/05/2020 Index Future			625.16700	625.16700	645.59300	645.59300				0.00	0	2
ALBI On 06/08/2020 Index Future			636.16300	636.16300	656.94700	656.94700				0.00	0	
ALBI On 05/11/2020 Index Future			647.36000	647.36000	668.50800	668.50800				0.00	0	
ALBI On 04/02/2021 Index Future			658.74900	658.74900	680.26800	680.26800				0.00	0	
Total ALBI Future										0.00	0	21
Total For ALBI										0.00	0	21
IGOV On 07/05/2020 Index Future			237.42800	237.42800	243.38900	243.38900				0.00	0	1,00
IGOV On 06/08/2020 Index Future			241.66200	241.66200	247.72900	247.72900				0.00	0	
IGOV On 05/11/2020 Index Future			245.97200	245.97200	252.14700	252.14700				0.00	0	
IGOV On 04/02/2021 Index Future			250.35500	250.35500	256.64000	256.64000				0.00	0	
Total IGOV Future										0.00	0	1,00
Total For IGOV										0.00	0	1,00
Total for Index										0.00	0	1,21
5Y STN On 21/12/2021 Interest Rate Swap			94.14000	94.14000	94.03000	94.03000				0.00	0	1
Total 5Y STND Future										0.00	0	1
Total For 5Y STND										0.00	0	1
Total for Interest Rate Swap										0.00	0	1
Total for Derivatives :										799,959,375.83	9,765	1,442,92
AA06 On 15/04/2021 Spot Bond				101.19283		101.12596				0.00	2,000,000,000	2,000,000,000
Total AA06 SPOT										0.00	2,000,000,000	2,000,000,000
Total For AA06										0.00	2,000,000,000	2,000,000,000
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			7.86000	105.77004	7.36000	106.21617				0.00	0	1,129,542,500
Total AA07 SPOT										0.00	0	1,129,542,500
Total For AA07										0.00	0	1,129,542,500
AB01/R On 24/11/2020 Spot Bond			10.00000	103.86000	10.00000	103.77800				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	100.51611	11.37000	100.42684				0.00	0	
Total AB018U SPOT										0.00	0	
Total For AB018U										0.00	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
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	100.62556	11.81000	100.53147				0.00	0	
Total AB020U SPOT										0.00	0	
Total For AB020U										0.00	0	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB021U SPOT										0.00	0	
Total For AB021U										0.00	0	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB023U SPOT										0.00	0	
Total For AB023U										0.00	0	
AB024L On 05/05/2021 Spot Bond			100.00000	52.30637	100.00000	51.95794				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	40.69101	100.00000	40.41996				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	

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 AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
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	
ABC12L On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			5.70000	278.77883	5.25000	282.71041				0.00	0	50,000,00
Total ABCPI3 SPOT										0.00	0	50,000,00
Total For ABCPI3										0.00	0	50,000,00
ABF001 On 13/09/2026 Spot Bond				100.21300		100.14628				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond				101.42899		101.36422				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond				100.52721		100.45581				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	
ABFN09 On 17/03/2026 Spot Bond				100.23002		100.10811				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN13 On 14/05/2020 Spot Bond				101.00580		100.94917				0.00	0	
Total ABFN13 SPOT										0.00	0	
Total For ABFN13										0.00	0	
ABFN13 On 14/05/2022 Spot Bond				101.97474		101.91311				0.00	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 ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2020 Spot Bond				101.28828		101.22867				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond				101.83693		102.10512				0.00	200,000,000	100,000,000
Total ABFN16 SPOT										0.00	200,000,000	100,000,000
Total For ABFN16										0.00	200,000,000	100,000,000
ABFN1: On 26/09/2023 Spot Bond				102.01716		101.95984				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2020 Spot Bond				100.61721		100.55674				0.00	0	
Total ABFN20 SPOT										0.00	0	
Total For ABFN20										0.00	0	
ABFN2: On 30/05/2022 Spot Bond				101.44297		101.38028				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond				102.52250		102.46147				0.00	200,000,000	100,000,000
Total ABFN22 SPOT										0.00	200,000,000	100,000,000
Total For ABFN22										0.00	200,000,000	100,000,000
ABFN2: On 25/05/2027 Spot Bond				104.41964		104.37676				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2020 Spot Bond				101.66285		101.60546				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond				102.87786		102.81777				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond				104.51172		104.47670				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond				100.86711		100.80680				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	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
ABFN21 On 29/08/2023 Spot Bond				100.69323		100.62951				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN21 On 29/08/2025 Spot Bond				100.78037		101.49281				0.00	200,000,000	100,000,000
Total ABFN29 SPOT										0.00	200,000,000	100,000,000
Total For ABFN29										0.00	200,000,000	100,000,000
ABFN31 On 29/08/2028 Spot Bond				101.13143		101.06963				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2021 Spot Bond				100.76611		100.70467				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN32 On 15/11/2023 Spot Bond				100.94759		100.88470				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN33 On 15/11/2024 Spot Bond				101.45039		101.38913				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN34 On 07/02/2022 Spot Bond				101.10281		101.04169				0.00	0	2,000,000,000
Total ABFN34 SPOT										0.00	0	2,000,000,000
Total For ABFN34										0.00	0	2,000,000,000
ABFN35 On 07/02/2024 Spot Bond				101.11047		101.44051				0.00	200,000,000	100,000,000
Total ABFN35 SPOT										0.00	200,000,000	100,000,000
Total For ABFN35										0.00	200,000,000	100,000,000
ABFN36 On 07/02/2026 Spot Bond				100.84379		101.13650				0.00	200,000,000	100,000,000
Total ABFN36 SPOT										0.00	200,000,000	100,000,000
Total For ABFN36										0.00	200,000,000	100,000,000
ABFN37 On 07/02/2029 Spot Bond				102.48636		102.43529				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN38 On 23/04/2022 Spot Bond				101.28769		101.22659				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN39 On 16/09/2022 Spot Bond				100.14291		100.07910				0.00	0	
Total ABFN39 SPOT										0.00	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 ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond				100.18294		100.11815				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond				99.37401		100.08162				0.00	200,000,000	10,100,000,00
Total ABFN41 SPOT										0.00	200,000,000	10,100,000,00
Total For ABFN41										0.00	200,000,000	10,100,000,00
ABFN4 On 16/09/2029 Spot Bond				99.11300		100.08281				0.00	200,000,000	100,000,00
Total ABFN42 SPOT										0.00	200,000,000	100,000,00
Total For ABFN42										0.00	200,000,000	100,000,00
ABFN4 On 14/10/2022 Spot Bond				101.52764		101.46658				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond				101.55392		101.49170				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond				101.57275		101.50969				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABJ01 On 03/12/2024 Spot Bond				100.58908		100.50460				0.00	260,000,000	130,000,00
Total ABJ01 SPOT										0.00	260,000,000	130,000,00
Total For ABJ01										0.00	260,000,000	130,000,00
ABK12 On 20/05/2022 Spot Bond				100.95326		100.86788				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK6 On 05/06/2020 Spot Bond				100.76648		100.39249				0.00	380,847,200	190,423,60
Total ABK6 SPOT										0.00	380,847,200	190,423,60
Total For ABK6										0.00	380,847,200	190,423,60
ABK8 On 03/06/2021 Spot Bond				100.12244		100.04467				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			6.50000	154.03364	6.25000	153.99326				0.00	0	
Total ABKI02 SPOT										0.00	0	
Total For ABKI02										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			100.00000	102.87915	100.00000	102.15479				0.00	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 ABKI02/R212 SPOT										0.00	0	
Total For ABKI02/R212										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			6.20000	138.03629	5.95000	138.44072				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	38.77004	100.00000	38.50337				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			9.65000	120.81786	9.15000	122.77631				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.69136	100.00000	11.61135				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond				97.66509		97.51353				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			5.01000	207.05326	4.56000	207.87996				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			5.85000	123.35017	5.35000	126.06382				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.82000	160.06339	5.75000	163.34314				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.57000	189.11514	5.35000	193.29928				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.70000	98.07840	8.20000	99.27613				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			11.44500	98.27185	10.86500	100.83192				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	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
ABN80 On 31/03/2021 Spot Bond			7.36000	99.26514	6.86000	103.06127				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			11.99000	95.86809	11.41000	98.33948				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			7.60500	106.07256	7.10500	106.51459				0.00	0	1,380,000,00
Total ABS11 SPOT										0.00	0	1,380,000,00
Total For ABS11										0.00	0	1,380,000,00
ABS12 On 14/05/2020 Spot Bond			7.29000	103.55451	6.79000	103.57032				0.00	0	513,675,30
Total ABS12 SPOT										0.00	0	513,675,30
Total For ABS12										0.00	0	513,675,30
ABS12/R207 On 14/05/2020 Spot Bond			9.20000	103.27637	9.20000	103.19934				0.00	0	
Total ABS12/R207 SPOT										0.00	0	
Total For ABS12/R207										0.00	0	
ABS13 On 14/05/2022 Spot Bond			8.06500	106.54704	7.56500	107.47413				0.00	0	2,272,275,30
Total ABS13 SPOT										0.00	0	2,272,275,30
Total For ABS13										0.00	0	2,272,275,30
ABS14 On 11/11/2020 Spot Bond			7.41500	104.52927	6.91500	104.78011				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.99000	107.69227	7.49000	108.83366				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			10.24000	104.42393	9.66000	106.82807				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			10.79000	103.06573	10.21000	105.98907				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			7.94000	105.64046	7.44000	107.14849				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS6 On 01/06/2020 Spot Bond			7.74000	102.57736	7.24000	102.61414				0.00	0	1,035,747,00
Total ABS6 SPOT										0.00	0	1,035,747,00

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 ABS6									0.00	0	1,035,747,00
ABS7 On 11/09/2026 Spot Bond			10.49000	92.48606	9.91000	94.99687		2,517,600,000,000.00		240,000,000	1,620,000,00
Total ABS7 SPOT								2,517,600,000,000.00		240,000,000	1,620,000,00
Total For ABS7								2,517,600,000,000.00		240,000,000	1,620,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.51697	100.00000	9.45427		0.00		0	
Total ABS7/R186 SPOT								0.00		0	
Total For ABS7/R186								0.00		0	
ABS12 On 07/12/2023 Spot Bond			4.53000	289.65667	4.08000	293.80520		0.00		0	
Total ABS12 SPOT								0.00		0	
Total For ABSI2								0.00		0	
ABSI4 On 31/01/2022 Spot Bond			3.50000	160.78740	3.25000	161.42295		0.00		0	420,000,00
Total ABSI4 SPOT								0.00		0	420,000,00
Total For ABSI4								0.00		0	420,000,00
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			12.89000	95.83252	12.31000	97.55390		6,702,800,000,000.00		520,000,000	260,000,00
Total ABX01 SPOT								6,702,800,000,000.00		520,000,000	260,000,00
Total For ABX01								6,702,800,000,000.00		520,000,000	260,000,00
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	
Total ACIF1U SPOT								0.00		0	
Total For ACIF1U								0.00		0	
ACL089 On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500		0.00		0	
Total ACL089/JIBAR SPOT								0.00		0	
Total For ACL089/JIBAR								0.00		0	
ACL097 On 20/12/2025 Spot Bond				100.07097		99.99952		0.00		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 ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond				100.06940		99.99956				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond				275.42169		275.42169				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond				275.54806		275.54806				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond				100.06764		99.99981				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond				100.06790		99.99983				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond				99.35462		99.28450				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond				100.27145		100.20632				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond				100.06912		99.99969				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL193 On 20/09/2022 Spot Bond				100.06947		99.99979				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond				100.06947		99.99979				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	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
ACL201 On 20/12/2022 Spot Bond				100.07086		99.99981				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond				100.07086		99.99981				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond				184.98913		184.98913				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond				187.28282		187.28282				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond				98.70040		98.61287				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond				100.06697		99.99987				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL218 On 11/05/2020 Spot Bond				101.00664		100.93675				0.00	0	
Total ACL218 SPOT										0.00	0	
Total For ACL218										0.00	0	
ACL220 On 26/01/2021 Spot Bond				101.35048		101.28139				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond				100.06660		99.99982				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond				100.06541		99.99984				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond				100.62960		100.56471				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond				101.95499		101.89272				0.00	0	
Total AECI02 SPOT										0.00	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 AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond				100.71445		100.64933				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond				100.71864		100.65312				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond				100.61440		100.54117				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond				103.42641		103.36080				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond				100.86396		100.79391				0.00	17,000,000,000	8,500,000,000
Total AGL03 SPOT										0.00	17,000,000,000	8,500,000,000
Total For AGL03										0.00	17,000,000,000	8,500,000,000
AGT01 On 10/10/2023 Spot Bond				105.10465		105.02343				0.00	8,240,024,100	7,300,024,100
Total AGT01 SPOT										0.00	8,240,024,100	7,300,024,100
Total For AGT01										0.00	8,240,024,100	7,300,024,100
AGT02 On 28/11/2024 Spot Bond				103.08910		103.00828				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond				102.93296		102.85490				0.00	4,000,000,000	20,000,000,000
Total AGT03 SPOT										0.00	4,000,000,000	20,000,000,000
Total For AGT03										0.00	4,000,000,000	20,000,000,000
AHF2A: On 18/07/2021 Spot Bond				101.43755		101.37237				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond				101.22457		101.15948				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond				101.38022		101.30769				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond				101.41186		101.34792				0.00	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 AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond				101.40328		101.33975				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond				101.49766		101.42958				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond				101.59200		101.51937				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond				101.90051		101.81295				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond				101.99470		101.90257				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond				101.44757		101.38720				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond				100.73042		100.66375				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			8.74000	104.07707	8.24000	105.49942				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond				100.75555		100.68643				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond				100.78902		100.71664				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond				101.02274		100.92754				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	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
AHF6A On 21/08/2022 Spot Bond				101.14897		101.08606				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond				101.28167		101.21711				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond				100.75546		100.68634				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond				100.78892		100.71654				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond				101.02252		100.92731				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL01 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	
AHL1A 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	
AHL1B 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		115,800,675,000,000.00		1,158,006,750	4,162,097,80	
Total AHY2U SPOT								15,800,675,000,000.00		1,158,006,750	4,162,097,80	
Total For AHY2U								15,800,675,000,000.00		1,158,006,750	4,162,097,80	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		315,866,841,000,000.00		3,158,668,410	2,172,513,40	
Total AIG2U SPOT								15,866,841,000,000.00		3,158,668,410	2,172,513,40	
Total For AIG2U								15,866,841,000,000.00		3,158,668,410	2,172,513,40	
AIR02 On 30/04/2023 Spot Bond			8.09000	114.29091	7.59000	115.66283				0.00	0	700,087,20
Total AIR02 SPOT										0.00	0	700,087,20
Total For AIR02										0.00	0	700,087,20
AIR04 On 29/05/2024 Spot Bond			8.39000	105.88293	7.89000	107.60046				0.00	0	
Total AIR04 SPOT										0.00	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 AIR04										0.00	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIR04U SPOT										0.00	0	
Total For AIR04U										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.04500	86.22509	12.50000	88.85295				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.02500	164.39100	5.95500	165.03872				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				101.52292		101.45234				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond				101.00383		100.94161				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond				101.17732		101.10870				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond				99.95501		99.88785				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond				100.87551		100.80556				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond				101.41652		101.34770				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond				100.29523		100.22518				0.00	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 APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond				100.14630		100.08104				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS334U SPOT										0.00	0	
Total For AS334U										0.00	0	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS343U SPOT										0.00	0	
Total For AS343U										0.00	0	
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS345U SPOT										0.00	0	
Total For AS345U										0.00	0	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS347U SPOT										0.00	0	
Total For AS347U										0.00	0	
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS349U SPOT										0.00	0	
Total For AS349U										0.00	0	
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS350U SPOT										0.00	0	
Total For AS350U										0.00	0	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS367U SPOT										0.00	0	
Total For AS367U										0.00	0	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS377U SPOT										0.00	0	
Total For AS377U										0.00	0	
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	

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 AS410U										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.82000	206.01024	5.60000	210.32621				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.83500	184.07176	5.61500	188.11328				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN05: On 22/04/2020 Spot Bond				101.48265		101.41288				0.00	0	
Total ASN058 SPOT										0.00	0	
Total For ASN058										0.00	0	
ASN05: On 28/04/2020 Spot Bond				101.33657		101.26708				0.00	0	
Total ASN059 SPOT										0.00	0	
Total For ASN059										0.00	0	
ASN06: On 30/04/2020 Spot Bond				101.26604		101.19774				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				100.07626		99.99950				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08: On 20/09/2020 Spot Bond				100.06438		99.99977				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08: On 20/06/2020 Spot Bond				100.29004		100.22690				0.00	100,000,000	50,000,000
Total ASN083 SPOT										0.00	100,000,000	50,000,000
Total For ASN083										0.00	100,000,000	50,000,000
ASN08: On 03/09/2020 Spot Bond				101.22553		101.15966				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08: On 01/10/2020 Spot Bond				103.38443		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	

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 ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN091 On 21/10/2020 Spot Bond				101.47232		101.40423				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN092 On 10/11/2020 Spot Bond				101.01313		100.94445				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN096 On 20/12/2020 Spot Bond				94.92387		94.65687				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond				100.52146		100.45082				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN111 On 07/03/2021 Spot Bond				100.34586		100.27565				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN113 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	
ASN121 On 20/12/2020 Spot Bond				100.08648		99.99937				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN131 On 20/12/2020 Spot Bond				100.08570		99.99939				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN134 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	
ASN135 On 31/01/2022 Spot Bond			4.23000	158.70947	3.98000	159.32471				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN140 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14: On 20/06/2020 Spot Bond				100.44964		100.39167				0.00	0	
Total ASN143 SPOT										0.00	0	
Total For ASN143										0.00	0	
ASN14: 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	
ASN14: On 20/06/2021 Spot Bond				90.97715		90.29052				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond				101.16046		101.08880				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond				101.17698		101.10693				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			4.27500	158.58251	4.02500	159.19653				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond				47.96716		47.99754				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond				100.53280		100.46053				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			6.46000	153.09056	6.39000	156.32806				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: 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	
ASN15: 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	
ASN15: On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN159 SPOT										0.00	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 ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond				101.03620		100.96596				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond				100.80558		100.73656				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				100.58757		100.51982				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				100.07506		99.99983				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 12/06/2020 Spot Bond				100.24887		100.18119				0.00	0	
Total ASN190 SPOT										0.00	0	
Total For ASN190										0.00	0	
ASN19: On 30/06/2022 Spot Bond				99.84014		99.77164				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.77500	89.88800	5.51500	92.98912				0.00	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 ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond				100.06291		99.99992				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN200 On 20/06/2022 Spot Bond				100.06357		99.99992				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond				100.05493		99.98664				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN204 On 24/08/2021 Spot Bond				100.79577		100.71462				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond				100.86689		100.77799				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 28/08/2020 Spot Bond				100.55645		100.49062				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN210 On 29/08/2022 Spot Bond				100.51654		100.44702				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond				100.55299		100.48749				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond				100.07492		99.99985				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond				100.06333		99.99993				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond				100.84672		100.77833				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	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
ASN27(On 20/08/2048 Spot Bond				100.79083		100.72079				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond				100.75387		100.68492				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond				100.23263		100.15995				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond				99.95538		99.88886				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond				100.06649		99.99987				0.00	0	700,000,00
Total ASN300 SPOT										0.00	0	700,000,00
Total For ASN300										0.00	0	700,000,00
ASN31(On 20/12/2023 Spot Bond				100.07962		99.99974				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 20/01/2021 Spot Bond				100.30608		100.24466				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31(On 30/04/2020 Spot Bond				101.27899		101.20995				0.00	0	14,200,000,00
Total ASN316 SPOT										0.00	0	14,200,000,00
Total For ASN316										0.00	0	14,200,000,00
ASN31(On 30/03/2020 Spot Bond				99.86184		99.80258				0.00	3,600,000,000	1,800,000,00
Total ASN317 SPOT										0.00	3,600,000,000	1,800,000,00
Total For ASN317										0.00	3,600,000,000	1,800,000,00
ASN31(On 31/03/2029 Spot Bond			5.82500	84.98679	5.57500	87.73240				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			6.15500	77.83234	5.67500	81.89596				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond				100.06396		99.99986				0.00	0	
Total ASN327 SPOT										0.00	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 ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond				100.07027		99.99979				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond				101.02464		100.95514				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond				100.06430		99.99986				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.88500	88.58822	5.62500	91.63312				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond				100.06725		99.99983				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond				101.07347		101.01124				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond				101.07347		101.01124				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond				100.06286		99.99988				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond				100.04883		99.98215				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond				100.06525		99.99985				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond				100.06525		99.99985				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond				100.58494		100.51514				0.00	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 ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond				100.07440		99.99974				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond				100.06434		99.99983				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond				100.06601		99.99980				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond				101.28161		101.21375				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond				100.15899		100.08908				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2021 Spot Bond				100.15899		100.08908				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond				100.07372		99.99978				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond				100.06474		99.99982				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2020 Spot Bond				100.73728		100.67230				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond				100.13595		100.01468				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond				100.06442		99.99982				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	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
ASN41 On 20/12/2024 Spot Bond				100.07236		99.99971				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2020 Spot Bond				100.56761		100.49952				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2020 Spot Bond				100.59295		100.52394				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond				100.18416		100.10558				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN75U SPOT										0.00	0	
Total For ASN75U										0.00	0	
BAW18 On 05/12/2020 Spot Bond				100.89116		100.82880				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			8.29000	103.67303	7.79000	103.94709				0.00	0	1,620,954,70
Total BAW19 SPOT										0.00	0	1,620,954,70
Total For BAW19										0.00	0	1,620,954,70
BAW21 On 24/03/2022 Spot Bond			7.82000	102.66109	7.32000	103.53161				0.00	0	275,972,00
Total BAW21 SPOT										0.00	0	275,972,00
Total For BAW21										0.00	0	275,972,00
BAW21 On 24/03/2022 Spot Bond			9.30000	99.96609	9.30000	99.89123				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond				102.09929		102.03570				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW25 On 08/05/2020 Spot Bond				101.13734		101.07999				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	

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 BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond				101.32482		101.25782				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond				100.67101		100.60351				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond				100.41273		100.34766				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond				99.85798		99.79711				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAYA57 On 31/03/2022 Spot Bond				103.01740		105.99412				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond				100.15268		103.03128				0.00	0	
Total BAYA58 SPOT										0.00	0	
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			10.98500	103.12733	10.48500	103.17686				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond				99.75656		102.62221				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond				99.77131		102.46916				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond				101.55721		104.24909				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond				99.76916		102.49099				0.00	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 BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA64 On 30/09/2020 Spot Bond				100.18357		102.79226				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA65 On 31/03/2021 Spot Bond				99.77141		102.46926				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA66 On 31/03/2023 Spot Bond			10.59000	101.24134	10.09000	105.24093				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond				99.78531		102.32730				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA69 On 30/06/2021 Spot Bond				99.78531		102.32730				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond				99.78531		102.32730				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			13.50000	94.41727	12.92000	102.67766				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond				100.59061		103.17245				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond				100.63204		103.12851				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond				100.53747		103.03192				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond				100.53753		103.03198				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	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
BAYA77 On 30/09/2022 Spot Bond				100.31614		102.80214				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYB07 On 31/03/2020 Spot Bond				99.70564		103.14615				0.00	0	
Total BAYB07 SPOT										0.00	0	
Total For BAYB07										0.00	0	
BAYB08 On 30/09/2020 Spot Bond				101.18918		104.77494				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB11 On 30/06/2020 Spot Bond				99.69522		103.25540				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB12 On 30/06/2021 Spot Bond				99.73746		102.81877				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond				99.73117		102.87237				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond				99.73117		102.87237				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond				99.73117		102.87237				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond				99.72617		102.92724				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond				99.73191		102.87310				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond				99.73191		102.87310				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond				99.73191		102.87310				0.00	0	
Total BAYB19 SPOT										0.00	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 BAYB19										0.00	0	
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				100.42925		100.37038				0.00	0	
Total BC126 SPOT										0.00	0	
Total For BC126										0.00	0	
BCJ15 On 09/11/2020 Spot Bond				100.93355		100.87062				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				100.31940		100.25485				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			10.44500	90.99772	9.86500	93.83972				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD3021 On 18/04/2028 Spot Bond			100.00000	11.63022	100.00000	11.55317				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX21 On 05/08/2033 Spot Bond				101.14043		101.07115				0.00	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 BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond				100.96199		100.89430				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond				99.81251		100.32980				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			9.09000	101.51122	8.59000	101.66299				0.00	0	125,000,00
Total BGL05 SPOT										0.00	0	125,000,00
Total For BGL05										0.00	0	125,000,00
BGL06 On 04/09/2020 Spot Bond				101.56069		101.49658				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.39000	105.80949	8.89000	106.84766				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond				100.57811		100.49525				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			9.09000	100.95674	8.59000	101.13660				0.00	0	345,000,00
Total BGL09 SPOT										0.00	0	345,000,00
Total For BGL09										0.00	0	345,000,00
BGL10 On 05/05/2021 Spot Bond				103.93412		103.86762				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			9.29000	107.98442	8.79000	108.44304				0.00	0	125,000,00
Total BGL11 SPOT										0.00	0	125,000,00
Total For BGL11										0.00	0	125,000,00
BGL12 On 20/08/2021 Spot Bond				104.51882		104.45398				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	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
BGL13 On 20/08/2021 Spot Bond			8.39000	105.38986	7.89000	105.99913			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond				105.21628		105.15078			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond				104.11133		104.02879			0.00	40,000,000	140,000,00
Total BGL15 SPOT									0.00	40,000,000	140,000,00
Total For BGL15									0.00	40,000,000	140,000,00
BGL16 On 25/05/2022 Spot Bond				100.79787		100.71349			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond				106.62354		106.56045			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond				102.42476		104.83410			0.00	0	
Total BGL18 SPOT									0.00	0	
Total For BGL18									0.00	0	
BGL19 On 29/09/2024 Spot Bond				104.62537		104.56572			0.00	682,000,000	341,000,00
Total BGL19 SPOT									0.00	682,000,000	341,000,00
Total For BGL19									0.00	682,000,000	341,000,00
BGT01 On 12/09/2022 Spot Bond				107.04914		106.97456			0.00	0	1,100,000,00
Total BGT01 SPOT									0.00	0	1,100,000,00
Total For BGT01									0.00	0	1,100,000,00
BID07 On 30/06/2020 Spot Bond				100.07327		100.01655			0.00	0	
Total BID07 SPOT									0.00	0	
Total For BID07									0.00	0	
BID08 On 30/06/2022 Spot Bond				100.93835		100.87781			0.00	0	
Total BID08 SPOT									0.00	0	
Total For BID08									0.00	0	
BID09 On 15/11/2021 Spot Bond				100.87107		100.80903			0.00	0	
Total BID09 SPOT									0.00	0	
Total For BID09									0.00	0	
BID10 On 15/11/2023 Spot Bond				100.79455		100.73066			0.00	0	
Total BID10 SPOT									0.00	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 BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.13000	107.94116	7.63000	109.48409				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond				100.24791		100.18406				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond				100.18423		100.11889				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond				101.00223		100.94011				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond				100.94560		100.88190				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond				101.34831		101.27385				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond				101.84960		101.77541				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond				100.80556		100.73155				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond				102.19116		102.11050				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					0.00000	99.93652				0.00	0	
Total BPPF02 SPOT										0.00	0	
Total For BPPF02										0.00	0	
BPPF0 On 15/09/2020 Spot Bond				100.40810		100.34652				0.00	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 BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF04 On 22/03/2021 Spot Bond				100.00000		99.93934				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF08 On 23/07/2021 Spot Bond				101.43043		101.36927				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF11 On 09/10/2023 Spot Bond				102.25148		102.18990				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 22/03/2020 Spot Bond					0.00000	99.94217				0.00	0	
Total BPPF15 SPOT										0.00	0	
Total For BPPF15										0.00	0	
BPPF15 On 23/07/2020 Spot Bond				101.24534		101.18639				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF16 On 19/11/2020 Spot Bond				100.73033		100.67087				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF18 On 19/11/2022 Spot Bond				100.75896		100.69650				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond				100.75194		100.68783				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond				100.58449		100.52155				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ20 On 27/03/2020 Spot Bond				99.90988		99.84226				0.00	0	
Total BWZ20A SPOT										0.00	0	
Total For BWZ20A										0.00	0	
BWZ21 On 27/03/2021 Spot Bond				99.91073		99.84392				0.00	1,000,000,000	300,000,000
Total BWZ21B SPOT										0.00	1,000,000,000	300,000,000
Total For BWZ21B										0.00	1,000,000,000	300,000,000
BWZJ2 On 10/11/2021 Spot Bond				101.04722		100.97609				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	
BX161U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162U 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	
BX163U 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	
BX164U 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	
BYA68U 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	
BYB10U On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYB10U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BYB10U									0.00	0	
CBL22 On 06/05/2020 Spot Bond			7.70500	103.29062	7.20500	103.29170			7,705,000,000,000.00	1,000,000,000	500,000,00
Total CBL22 SPOT									7,705,000,000,000.00	1,000,000,000	500,000,00
Total For CBL22									7,705,000,000,000.00	1,000,000,000	500,000,00
CBL24 On 02/11/2020 Spot Bond				102.05784		101.99505			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			7.79000	107.69120	7.29000	108.17113			0.00	0	
Total CBL26 SPOT									0.00	0	
Total For CBL26									0.00	0	
CBL27 On 12/05/2020 Spot Bond				101.12993		101.07090			0.00	0	
Total CBL27 SPOT									0.00	0	
Total For CBL27									0.00	0	
CBL28 On 21/05/2021 Spot Bond				100.71621		100.65093			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond				101.02076		100.95593			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			11.39000	106.21511	10.81000	107.71038			0.00	0	17,602,60
Total CCT01 SPOT									0.00	0	17,602,60
Total For CCT01									0.00	0	17,602,60
CCT02 On 12/06/2024 Spot Bond			11.19000	104.59743	10.61000	106.45944			0.00	0	300,000,00
Total CCT02 SPOT									0.00	0	300,000,00
Total For CCT02									0.00	0	300,000,00
CCT03 On 15/03/2025 Spot Bond			10.98000	100.91293	10.40000	103.04782			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.98000	93.14919	11.40000	95.72752			3,210,640,000,000.00	268,000,000	134,000,00
Total CCT04 SPOT									3,210,640,000,000.00	268,000,000	134,000,00
Total For CCT04									3,210,640,000,000.00	268,000,000	134,000,00
CGR14 On 25/11/2020 Spot Bond			10.00000	104.06680	10.00000	103.98530			0.00	0	
Total CGR14/JIBAR SPOT									0.00	0	
Total For CGR14/JIBAR									0.00	0	
CGR21 On 12/10/2020 Spot Bond				102.72884		102.64748			0.00	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 CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond				102.23035		102.14513				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond				101.78116		101.69790				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond				101.79273		101.70889				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond				99.99991		99.91835				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond				101.15398		101.06887				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				99.94510		99.86310				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond				101.50604		101.41704				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond				101.23391		101.14941				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond				102.28623		102.20180				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	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
CGR45 On 30/10/2021 Spot Bond				101.48128		101.40062				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond				100.71947		100.63413				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond				100.75473		100.66491				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	

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 CL575U										0.00	0	
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	
CLN184 On 01/07/2021 Spot Bond			10.11000	102.24670	10.11000	102.16362				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	154.47489	3.14000	154.39601				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			4.20000	151.55504	3.95000	152.00706				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				0.00	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 CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN310 On 14/11/2022 Spot Bond				51.00000		51.00000				0.00	0	
Total CLN313 SPOT										0.00	0	
Total For CLN313										0.00	0	
CLN314 On 14/11/2022 Spot Bond			9.98000	102.38286	9.48000	103.44296				0.00	0	
Total CLN314 SPOT										0.00	0	
Total For CLN314										0.00	0	
CLN315 On 20/03/2023 Spot Bond			10.50000	98.98736	10.00000	100.16496				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond				100.07519		99.99996				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN318 On 14/11/2022 Spot Bond				100.97417		100.90113				0.00	0	
Total CLN318 SPOT										0.00	0	
Total For CLN318										0.00	0	
CLN340 On 20/12/2023 Spot Bond				99.46341		99.38841				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.16000	104.64557	8.66000	106.27663				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond				101.30401		101.22239				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			11.30000	105.38365	10.80000	106.93238				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond				101.35375		101.26884				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond				101.40388		101.33190				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	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
CLN377 On 20/03/2024 Spot Bond				107.18467		107.13086				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			7.98500	101.85226	7.48500	102.26696				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	98.72351	10.98000	98.63752				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond			11.00000	100.08733	11.00000	100.00000				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond				98.95973		98.88479				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			11.09000	103.36933	10.59000	105.06860				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond				100.08085		99.99952				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond				100.06592		99.99970				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond				101.48734		101.41082				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond				100.06645		99.99983				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN396 On 20/03/2020 Spot Bond					0.00000	100.00000				0.00	600,000,000	200,000,000
Total CLN396 SPOT										0.00	600,000,000	200,000,000
Total For CLN396										0.00	600,000,000	200,000,000
CLN397 On 20/06/2020 Spot Bond				100.13957		100.04921				0.00	0	
Total CLN397 SPOT										0.00	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 CLN397									0.00	0	
CLN397 On 14/11/2022 Spot Bond				100.94131		100.87088			0.00	0	
Total CLN398 SPOT									0.00	0	
Total For CLN398									0.00	0	
CLN398 On 14/11/2022 Spot Bond				100.93617		100.86616			0.00	0	
Total CLN399 SPOT									0.00	0	
Total For CLN399									0.00	0	
CLN399 On 14/11/2022 Spot Bond				100.06633		99.99971			0.00	0	
Total CLN400 SPOT									0.00	0	
Total For CLN400									0.00	0	
CLN400 On 20/06/2020 Spot Bond				98.46423		98.46423			0.00	0	
Total CLN406 SPOT									0.00	0	
Total For CLN406									0.00	0	
CLN406 On 20/06/2020 Spot Bond				100.06673		99.99971			0.00	0	
Total CLN407 SPOT									0.00	0	
Total For CLN407									0.00	0	
CLN407 On 18/07/2020 Spot Bond				100.98251		100.86159			0.00	0	
Total CLN409 SPOT									0.00	0	
Total For CLN409									0.00	0	
CLN409 On 20/09/2020 Spot Bond				102.65988		102.54207			0.00	0	
Total CLN410 SPOT									0.00	0	
Total For CLN410									0.00	0	
CLN410 On 20/09/2020 Spot Bond				100.21903		100.14668			0.00	0	
Total CLN411 SPOT									0.00	0	
Total For CLN411									0.00	0	
CLN411 On 18/07/2020 Spot Bond				102.01792		101.94335			0.00	0	
Total CLN412 SPOT									0.00	0	
Total For CLN412									0.00	0	
CLN412 On 20/09/2020 Spot Bond				100.41982		100.35190			0.00	0	
Total CLN413 SPOT									0.00	0	
Total For CLN413									0.00	0	
CLN413 On 20/09/2020 Spot Bond				100.07701		99.99953			0.00	0	
Total CLN415 SPOT									0.00	0	
Total For CLN415									0.00	0	
CLN415 On 18/07/2020 Spot Bond				101.87447		101.78815			0.00	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 CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	
CLN416 On 23/09/2020 Spot Bond				99.99974		99.92219				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN418 On 20/12/2020 Spot Bond				100.08098		99.99949				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond				103.77805		103.68728				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond				101.85781		101.76112				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	800,000,000	
Total CLN422 SPOT										0.00	800,000,000	
Total For CLN422										0.00	800,000,000	
CLN422 On 20/12/2020 Spot Bond				106.61000		106.61000				0.00	800,000,000	
Total CLN423 SPOT										0.00	800,000,000	
Total For CLN423										0.00	800,000,000	
CLN423 On 20/12/2020 Spot Bond				107.70100		107.70100				0.00	800,000,000	
Total CLN424 SPOT										0.00	800,000,000	
Total For CLN424										0.00	800,000,000	
CLN424 On 20/12/2020 Spot Bond				100.79511		100.72442				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	800,000,000	
Total CLN426 SPOT										0.00	800,000,000	
Total For CLN426										0.00	800,000,000	
CLN426 On 20/12/2020 Spot Bond				100.09743		99.99912				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN431 On 20/12/2020 Spot Bond				108.13800		108.13800				0.00	2,400,000,000	
Total CLN431 SPOT										0.00	2,400,000,000	
Total For CLN431										0.00	2,400,000,000	
CLN432 On 20/12/2020 Spot Bond				108.72100		108.72100				0.00	2,400,000,000	
Total CLN432 SPOT										0.00	2,400,000,000	
Total For CLN432										0.00	2,400,000,000	
CLN433 On 20/12/2020 Spot Bond				109.00700		109.00700				0.00	2,400,000,000	
Total CLN433 SPOT										0.00	2,400,000,000	
Total For CLN433										0.00	2,400,000,000	
CLN434 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	
CLN436 On 20/12/2020 Spot Bond				100.07350		99.99963				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond				100.06994		99.99970				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond				101.65635		101.79838				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 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	
CLN445 On 24/05/2021 Spot Bond			7.88500	107.51255	7.38500	108.01561				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			4.20000	158.79417	3.95000	159.41025				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.10000	111.59537	7.60000	113.99332				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.34000	110.41902	7.84000	112.78567				0.00	0	
Total CLN454 SPOT										0.00	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 CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond				100.08370		99.99963				0.00	800,000,000	
Total CLN456 SPOT										0.00	800,000,000	
Total For CLN456										0.00	800,000,000	
CLN456 On 17/11/2021 Spot Bond				100.87546		100.80443				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond				101.15589		101.08616				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond				101.46495		101.39759				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 15/02/2022 Spot Bond				103.15236		103.08359				0.00	0	
Total CLN461 SPOT										0.00	0	
Total For CLN461										0.00	0	
CLN461 On 16/02/2022 Spot Bond			9.15500	104.31245	8.65500	105.11783				0.00	0	
Total CLN462 SPOT										0.00	0	
Total For CLN462										0.00	0	
CLN462 On 13/03/2022 Spot Bond			8.59000	102.85911	8.09000	103.70260				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond				100.15530		100.08699				0.00	400,000,000	200,000,000
Total CLN465 SPOT										0.00	400,000,000	200,000,000
Total For CLN465										0.00	400,000,000	200,000,000
CLN465 On 27/03/2020 Spot Bond				99.91632		99.85353				0.00	0	
Total CLN467 SPOT										0.00	0	
Total For CLN467										0.00	0	
CLN467 On 28/03/2020 Spot Bond				99.84774		99.78246				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond				100.67170		100.60675				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond				100.90134		100.82353				0.00	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 CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond				100.47177		100.37452				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 20/09/2020 Spot Bond				100.07425		99.99958				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN476 On 29/11/2021 Spot Bond			100.00000	35.24640	100.00000	35.01162				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				100.83090		100.75937				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond				101.92498		101.85946				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond				101.63309		101.56705				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			8.08500	105.38084	7.58500	106.11125				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 20/06/2022 Spot Bond				100.47543		100.40760				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond			11.59000	105.64698	11.09000	106.52284				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			8.39000	102.95309	7.89000	103.95182				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48(On 28/03/2020 Spot Bond				99.85620		99.79452				0.00	0	
Total CLN489 SPOT										0.00	0	
Total For CLN489										0.00	0	
CLN49(On 28/03/2022 Spot Bond				100.67308		100.60854				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond				100.07442		99.99984				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2020 Spot Bond				100.56586		100.49874				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			8.79000	105.14004	8.29000	106.95098				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond				102.57796		102.51176				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49(On 08/06/2022 Spot Bond				102.29912		102.22931				0.00	0	
Total CLN498 SPOT										0.00	0	
Total For CLN498										0.00	0	
CLN49(On 20/05/2021 Spot Bond				100.78925		100.71937				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50(On 10/10/2020 Spot Bond				101.73485		101.66867				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN50(On 11/10/2022 Spot Bond				101.78304		101.71180				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond				101.84974		101.77558				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond				101.84974		101.77558				0.00	0	
Total CLN504 SPOT										0.00	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 CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond				101.35532		101.28965				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond				100.43589		100.36175				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2020 Spot Bond				101.75432		101.68432				0.00	1,000,000,000	500,000,000
Total CLN510 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN510										0.00	1,000,000,000	500,000,000
CLN510 On 14/11/2022 Spot Bond				93.94693		93.86467				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.21152	9.96000	100.13215				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.94551	10.01000	103.86232				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond				100.70313		100.62933				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.03967	9.60000	102.98680				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond				100.25917		100.18866				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 17/09/2020 Spot Bond				100.13198		100.01269				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN521 On 27/02/2023 Spot Bond				100.59978		100.53141				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond				100.94391		100.87517				0.00	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 CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.34278	9.20000	100.26922				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond				101.36338		101.29729				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond				102.02897		101.96240				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond				102.61405		102.54794				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond				102.08305		102.01131				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond				102.23318		102.16562				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond				100.24830		100.18078				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond				100.25917		100.18866				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond				102.04552		101.98087				0.00	0	
Total CLN532 SPOT										0.00	0	
Total For CLN532										0.00	0	
CLN532 On 20/06/2023 Spot Bond				100.07053		99.99989				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond				101.54906		101.47849				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	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
CLN53 On 18/07/2025 Spot Bond			11.67000	96.68909	11.09000	98.81275				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond				99.75840		99.68281				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/10/2023 Spot Bond				101.32781		101.25996				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN53 On 16/08/2023 Spot Bond				100.89930		100.82623				0.00	0	
Total CLN538 SPOT										0.00	0	
Total For CLN538										0.00	0	
CLN53 On 20/12/2023 Spot Bond				100.08991		99.99961				0.00	0	
Total CLN539 SPOT										0.00	0	
Total For CLN539										0.00	0	
CLN54 On 17/01/2024 Spot Bond				101.77917		101.70121				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond				99.48800		99.48800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond				100.59154		100.52092				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
CLN54 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	
CLN54 On 20/12/2023 Spot Bond				101.65106		101.58250				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN54 On 17/01/2024 Spot Bond				101.75224		101.67553				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			11.14000	95.79593	10.56000	98.28087				0.00	0	
Total CLN546 SPOT										0.00	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 CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			11.19000	95.62632	10.61000	97.69563				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			11.28000	99.07616	10.70000	101.32831				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 07/12/2025 Spot Bond			6.13000	121.81283	5.63000	101.16636				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN549 On 18/04/2028 Spot Bond				248.50613		253.84747				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 07/12/2025 Spot Bond			6.13000	121.81283	5.63000	101.16553				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	
CLN550 On 20/12/2023 Spot Bond				83.46000		83.46000				0.00	0	
Total CLN552 SPOT										0.00	0	
Total For CLN552										0.00	0	
CLN552 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	
CLN553 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	
CLN554 On 20/12/2020 Spot Bond				100.97640		100.90560				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond				100.88546		100.81372				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond				100.96129		100.89301				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond				100.69739		100.62682				0.00	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 CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond				101.91381		101.82961				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				125.89900		125.89900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond				101.01186		100.94155				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.16000	103.65922	10.16000	103.57459				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			11.14000	99.63422	10.56000	101.90448				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond				101.02374		100.95441				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond				100.71775		100.65231				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond				103.37000		103.28880				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond				100.47656		100.40546				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond				100.97302		100.90559				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond				101.01988		100.94524				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57(On 13/05/2021 Spot Bond				101.69919		101.62843				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57(On 12/11/2025 Spot Bond			11.37000	97.92043	10.79000	100.15037				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond				100.99377		100.92303				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 13/05/2021 Spot Bond				101.47232		101.40372				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN57(On 11/02/2024 Spot Bond				100.97634		100.90867				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57(On 15/03/2024 Spot Bond				100.16175		100.09063				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57(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	
CLN57(On 20/06/2024 Spot Bond				100.07519		99.99973				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57(On 18/04/2026 Spot Bond				101.50599		101.43749				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57(On 02/04/2024 Spot Bond				99.76876		101.97376				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58(On 10/10/2024 Spot Bond				102.13691		102.05389				0.00	0	
Total CLN580 SPOT										0.00	0	
Total For CLN580										0.00	0	
CLN58(On 10/05/2024 Spot Bond				101.01315		100.94447				0.00	0	
Total CLN581 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond				100.56892		100.50115				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
CLN582 On 16/09/2025 Spot Bond				100.18037		100.10036				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond				101.41186		101.34792				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond				100.55915		100.49260				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond				100.80921		100.73191				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond				100.32435		100.25301				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond				100.15146		100.08477				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond				100.02716		100.04394				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond				100.17795		100.09899				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond				102.19013		102.12151				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			6.32000	120.78209	5.82000	97.23152				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond				100.68985		100.62010				0.00	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 CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 07/12/2025 Spot Bond				100.36260		100.28874				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN594 On 27/06/2022 Spot Bond				99.91386		101.98272				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond				100.68985		100.62010				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	103.67371	9.16000	103.63006				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond				101.96729		101.89924				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond				100.30616		100.23904				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.02716		100.04394				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.02716		100.04394				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond				100.45921		100.39087				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	101.11130	8.74500	101.04000				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond				101.06408		100.99976				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2022 Spot Bond				100.92897		100.86315				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond				101.95617		101.87615				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond				101.61752		101.54703				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond				100.68242		100.61369				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.67482	9.32000	103.59743				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond				101.37582		101.31026				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond				101.94678		101.86717				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond				100.34589		100.27566				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond				100.66736		100.60026				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond				100.56881		100.50104				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 30/09/2020 Spot Bond				101.86079		101.79920				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	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 CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond				100.07944		99.99954				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond				100.06998		99.99975				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond				100.07324		99.99978				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond				100.55912		100.49257				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond				101.25726		101.19215				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond				101.25435		101.18940				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond				101.19459		101.13294				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond				100.08185		99.99956				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond				101.34295		101.27428				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.43000	102.82766	7.93000	104.02293				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond				100.88206		100.80602				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond				101.35462		101.27973				0.00	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 CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.67000	73.80036	13.18000	76.16448				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond				100.73886		100.67372				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.84000	91.68564	11.26000	93.76908				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond				100.87939		100.80360				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond				100.72250		100.65661				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond				102.13940		102.05741				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond				101.00196		100.93410				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond				100.93009		100.84964				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond				100.73030		100.66363				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond				100.87672		100.80117				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond				100.84553		100.77284				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	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
CLN639 On 12/08/2022 Spot Bond				100.91273		100.84813				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond				100.93009		100.84964				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN641 On 20/12/2024 Spot Bond				90.88200		90.88200				0.00	0	
Total CLN641 SPOT										0.00	0	
Total For CLN641										0.00	0	
CLN643 On 17/10/2023 Spot Bond				101.01686		100.95264				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond				100.73281		100.66589				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond				100.02564		100.04333				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond				101.07943		101.01130				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond				100.02577		100.04338				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond				100.87672		100.80117				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond				100.57839		100.50940				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond				100.92728		100.85169				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond				100.78258		100.71764				0.00	0	
Total CLN651 SPOT										0.00	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 CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond				100.69617		100.62076				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond				100.54135		100.48068				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond				100.65463		100.57695				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond				100.15897	100.00000	100.00000				0.00	103,170,000,000	103,170,000,000
Total CLN655 SPOT										0.00	103,170,000,000	103,170,000,000
Total For CLN655										0.00	103,170,000,000	103,170,000,000
CLN65 On 20/06/2025 Spot Bond				100.18554		100.10639				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond				100.21618		100.13112				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond				100.14460		100.07433				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN81 On 18/04/2028 Spot Bond			10.44500	90.99772	9.86500	93.83972				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF1 On 20/06/2020 Spot Bond				100.06712		99.99970				0.00	0	
Total CLNF15 SPOT										0.00	0	
Total For CLNF15										0.00	0	
CLNF1 On 17/08/2021 Spot Bond				100.86844		100.79803				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.24000	114.56875	7.74000	115.98732				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ07 On 23/03/2021 Spot Bond			8.07500	102.54957	7.57500	102.96858				0.00	0	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 COJ07 SPOT									0.00	0	966,160,200
Total For COJ07									0.00	0	966,160,200
COJ08 On 22/06/2026 Spot Bond			11.49000	102.68635	10.91000	105.17303		10,111,200,000,000.00		880,000,000	220,000,000
Total COJ08 SPOT								10,111,200,000,000.00		880,000,000	220,000,000
Total For COJ08								10,111,200,000,000.00		880,000,000	220,000,000
COJG0 On 09/06/2024 Spot Bond			8.57000	108.48903	8.07000	110.23569		0.00		0	
Total COJG01 SPOT								0.00		0	
Total For COJG01								0.00		0	
COT01 On 03/04/2023 Spot Bond			9.22500	99.43461	8.72500	105.20806		0.00		0	6,608,036,500
Total COT01 SPOT								0.00		0	6,608,036,500
Total For COT01								0.00		0	6,608,036,500
COT02 On 03/04/2028 Spot Bond			12.70000	87.34197	12.12000	95.00959		1,778,000,000,000.00		140,000,000	170,000,000
Total COT02 SPOT								1,778,000,000,000.00		140,000,000	170,000,000
Total For COT02								1,778,000,000,000.00		140,000,000	170,000,000
COT03 On 05/06/2028 Spot Bond			12.79000	86.16375	12.21000	88.69472		0.00		0	
Total COT03 SPOT								0.00		0	
Total For COT03								0.00		0	
CPV01 On 30/06/2029 Spot Bond			11.26000	101.44380	10.76000	103.28830		0.00		0	
Total CPV01 SPOT								0.00		0	
Total For CPV01								0.00		0	
CS002 On 17/12/2020 Spot Bond				100.13264		100.01303		0.00		0	
Total CS002 SPOT								0.00		0	
Total For CS002								0.00		0	
CS003 On 12/08/2021 Spot Bond				100.48389		100.41458		0.00		0	
Total CS003 SPOT								0.00		0	
Total For CS003								0.00		0	
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	
Total CSA04U SPOT								0.00		0	
Total For CSA04U								0.00		0	
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	
Total CSA05U SPOT								0.00		0	
Total For CSA05U								0.00		0	
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	
Total CSD04U SPOT								0.00		0	
Total For CSD04U								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CSD05 _{On} 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 _{On} 21/09/2021 Spot Bond				100.00005		99.93214				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 _{On} 28/09/2021 Spot Bond				100.12452		100.05794				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 _{On} 28/09/2023 Spot Bond				100.87885		100.80975				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 _{On} 20/08/2021 Spot Bond				100.16745		100.09056				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 _{On} 11/09/2020 Spot Bond				100.28892		100.22049				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 _{On} 23/09/2020 Spot Bond				100.00000		99.93313				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 _{On} 27/09/2020 Spot Bond				99.91395		99.84955				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 _{On} 11/12/2020 Spot Bond				100.28893		100.22051				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 _{On} 31/01/2021 Spot Bond				101.20966		101.14344				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 _{On} 31/01/2023 Spot Bond				101.38575		101.30924				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	

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 DNG95U									0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DNG96U SPOT									0.00	0	
Total For DNG96U									0.00	0	
DOL01 On 20/12/2021 Spot Bond				100.12930		99.99880			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				100.72282		100.65689			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond				102.32457		102.26249			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			11.11000	101.18701	10.53000	103.16501			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				100.98073		100.91462			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		930,000,000,000.00	9,300,000,000	9,300,000,000	9,300,000,000
Total DSY05U SPOT								930,000,000,000.00	9,300,000,000	9,300,000,000	9,300,000,000
Total For DSY05U								930,000,000,000.00	9,300,000,000	9,300,000,000	9,300,000,000
DSY06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total DSY06U SPOT								0.00	0	0	
Total For DSY06U								0.00	0	0	
DV2021 On 18/06/2021 Spot Bond			7.94000	103.60785	7.44000	104.13303			0.00	0	1,769,936,90
Total DV2021 SPOT									0.00	0	1,769,936,90
Total For DV2021									0.00	0	1,769,936,90
DV23 On 27/02/2023 Spot Bond			8.18000	105.33481	7.68000	106.59711		558,384,796,000.00	68,262,200	21,814,880,90	

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 DV23 SPOT									558,384,796,000.00	68,262,200	21,814,880,90
Total For DV23									558,384,796,000.00	68,262,200	21,814,880,90
DV23/R On 27/02/2023 Spot Bond			100.00000	18.92654	100.00000	18.80047			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.92654	100.00000	18.80047			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			8.26000	105.58341	7.76000	107.22238			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	100.88778	9.69000	100.80914			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.88778	9.69000	100.80914			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			13.34000	84.31989	12.79500	86.74700			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	100.92460	10.10000	100.84268			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.92460	10.10000	100.84268			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVC03 On 17/12/2020 Spot Bond				100.14276		100.02895			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20 On 28/03/2020 Spot Bond				99.86372		99.80526			0.00	0	
Total DVF20B SPOT									0.00	0	
Total For DVF20B									0.00	0	
DVF20 On 31/08/2020 Spot Bond				100.55399		100.49134			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	
DVF20 On 23/10/2020 Spot Bond				101.42213		101.36194			0.00	0	
Total DVF20D SPOT									0.00	0	
Total For DVF20D									0.00	0	
DVF21 On 29/11/2021 Spot Bond				100.57048		100.50278			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond				100.22364		100.16195			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 DVF22 SPOT										0.00	0	8,000,000.00
Total For DVF22										0.00	0	8,000,000.00
DVF22i On 29/08/2022 Spot Bond				101.09088		101.02694				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond				101.64882		101.58615				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond				102.72042		102.65937				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond				100.13370		102.13618				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond				100.44093		102.47919				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond				100.92688		103.01936				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30l 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				100.52035		100.45869				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond				100.74382		100.67922				0.00	0	8,000,000.00
Total DVFB25 SPOT										0.00	0	8,000,000.00
Total For DVFB25										0.00	0	8,000,000.00
DVFB2i On 31/05/2026 Spot Bond				101.03671		100.97243				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
DVFB2 On 31/01/2023 Spot Bond				101.13891		101.07681				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	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
DVFB21 On 31/01/2025 Spot Bond				101.16005		101.09671				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond				101.17976		101.11525				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	78.55595	100.00000	78.08366				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			7.20000	104.06095	7.69000	103.81900				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			8.08000	108.71465	7.94000	108.83089				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			7.79500	103.75066	7.29500	104.61510				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.70000	104.36495	8.20000	106.00571				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			6.08000	91.20103	5.86000	93.06411				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			5.77500	80.04337	5.51500	82.69448				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	128.15672	2.25000	128.10036				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.76000	119.78823	5.69000	120.28830				0.00	0	
Total EL28 SPOT										0.00	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 EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.70000	105.30439	5.63000	105.84798				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.61000	102.85690	5.54000	103.41700				0.00	0	20,000,00
Total EL30 SPOT										0.00	0	20,000,00
Total For EL30										0.00	0	20,000,00
EL31 On 02/06/2031 Spot Bond			5.74000	93.63052	5.52000	95.52046				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.74500	82.09357	5.48500	84.69566				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	128.15672	2.25000	128.10036				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond				103.46935		97.90333				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond				101.82618		96.34776				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			7.91500	102.45831	7.41500	102.57114				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			7.54000	103.25771	7.04000	103.66971				0.00	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 EMM02 SPOT										0.00	0	
Total For EMM02										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.79000	98.29211	11.21000	100.00867				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.14000	91.56425	12.59500	92.92108				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.19000	96.75684	12.64500	98.25300				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			11.94000	98.82247	11.36000	99.97615				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.79000	98.42850	11.21000	99.95612				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.56500	78.88901	13.02500	80.01186				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond				100.66077		101.19511				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond				100.66190		101.12725				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond				100.34078		100.26557				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				101.25788		101.18782				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ENX05 On 01/05/2020 Spot Bond				101.21405		101.14316				0.00	0	
Total ENX05 SPOT										0.00	0	
Total For ENX05										0.00	0	
ENX06 On 12/06/2020 Spot Bond				100.24296		100.17689				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
EPF007 On 02/09/2020 Spot Bond				100.49602		100.42903				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF011 On 12/06/2020 Spot Bond				100.42148		100.35732				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF012 On 06/11/2020 Spot Bond				101.42546		101.36211				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond				100.99888		100.93391				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond				100.46942		100.39945				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond				100.32510		100.25934				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond				100.33075		100.26378				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond				100.22098		100.15182				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond				100.24879		100.18111				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond				101.03307		100.96785				0.00	0	
Total EPF020 SPOT										0.00	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 EPF020										0.00	0	
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
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				100.97198		100.91087				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond				100.42145		100.35810				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS06 On 09/04/2020 Spot Bond				101.90432		101.83029				0.00	0	
Total EQS06 SPOT										0.00	0	
Total For EQS06										0.00	0	
EQS10 On 28/07/2022 Spot Bond				100.76280		101.27399				0.00	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 EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11I 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	
EQT00I On 03/06/2022 Spot Bond				100.46847		100.40222				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00I On 03/06/2024 Spot Bond				100.47647		100.40902				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00I On 16/04/2025 Spot Bond				101.58333		101.51781				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02I 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				100.82829		100.76135				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond				100.80456		100.73967				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond				100.86615		100.79594				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond				100.80929		100.74399				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1I On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2 On 17/08/2020 Spot Bond				101.04937		100.98596				0.00	0	
Total ERSA21 SPOT										0.00	0	
Total For ERSA21										0.00	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
ERSA2 On 17/08/2020 Spot Bond				100.80456		100.73967				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2 On 17/08/2022 Spot Bond				100.83296		100.76561				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond				100.79703		100.73279				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond				100.78562		100.72236				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ES23 On 25/01/2023 Spot Bond			8.08000	106.35988	7.58000	107.58928			7,946,807,664,000.00		983,515,800	5,991,738,000
Total ES23 SPOT									7,946,807,664,000.00		983,515,800	5,991,738,000
Total For ES23									7,946,807,664,000.00		983,515,800	5,991,738,000
ES23/R On 25/01/2023 Spot Bond			10.00000	101.56700	10.00000	101.48535				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			11.08000	85.85865	10.50000	92.00998			431,951,584,000.00		38,984,800	9,220,759,100
Total ES26 SPOT									431,951,584,000.00		38,984,800	9,220,759,100
Total For ES26									431,951,584,000.00		38,984,800	9,220,759,100
ES26/R On 02/04/2026 Spot Bond			7.85000	99.78984	7.85000	103.64116				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			13.10000	65.13991	12.61000	67.36444			60,531,515,840,000.00		4,620,726,400	2,195,135,300
Total ES33 SPOT									60,531,515,840,000.00		4,620,726,400	2,195,135,300
Total For ES33									60,531,515,840,000.00		4,620,726,400	2,195,135,300
ES33/R On 15/09/2033 Spot Bond			7.50000	100.16019	7.50000	100.10009				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			13.44000	68.78400	12.97000	71.07297			25,351,318,272,000.00		1,886,258,800	5,076,646,100
Total ES42 SPOT									25,351,318,272,000.00		1,886,258,800	5,076,646,100
Total For ES42									25,351,318,272,000.00		1,886,258,800	5,076,646,100
ES42/R On 25/04/2042 Spot Bond			8.50000	103.47047	8.50000	103.39990				0.00	0	
Total ES42/R214 SPOT										0.00	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 ES42/R214										0.00	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF01U SPOT										0.00	0	
Total For ESF01U										0.00	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF02U SPOT										0.00	0	
Total For ESF02U										0.00	0	
ESFR0L On 20/04/2021 Spot Bond				101.47331		101.40984				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond				100.21718		100.14924				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond				100.22356		100.15368				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FBJ20Z SPOT										0.00	0	
Total For FBJ20Z										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond				100.06719		99.99977				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.14125	100.00000	12.05128				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	19.70093	100.00000	19.55494				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	

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 FIF05U SPOT										0.00	0	
Total For FIF05U										0.00	0	
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF06U SPOT										0.00	0	
Total For FIF06U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond				100.92276			100.85565			0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond				101.03429			100.96898			0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond				100.75446			100.68785			0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond				100.81829			100.75235			0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond				100.84190			100.77392			0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond				101.26687			101.19984			0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	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
FIFC33 On 03/06/2020 Spot Bond				100.45232		100.38851				0.00	0	
Total FIFC33 SPOT										0.00	0	
Total For FIFC33										0.00	0	
FIFC35 On 11/02/2021 Spot Bond				100.90654		100.84403				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				103.47622		103.41063				0.00	0	
Total FNTH10 SPOT										0.00	0	
Total For FNTH10										0.00	0	
FNTI10 On 29/05/2020 Spot Bond				102.44866		102.38307				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				101.83224		101.76794				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			8.14000	105.11273	7.64000	105.61805				0.00	0	321,918,40
Total FRB14 SPOT										0.00	0	321,918,40
Total For FRB14										0.00	0	321,918,40
FRB16 On 08/07/2020 Spot Bond				102.78495		102.72234				0.00	0	
Total FRB16 SPOT										0.00	0	
Total For FRB16										0.00	0	
FRB17 On 08/01/2022 Spot Bond				105.76441		105.69950				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	

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 FRB17/JIBAR									0.00	0	
FRB18 On 13/04/2021 Spot Bond				104.92659		104.86334			0.00	0	
Total FRB18 SPOT									0.00	0	
Total For FRB18									0.00	0	
FRB19 On 14/04/2021 Spot Bond			9.29000	108.43362	8.79000	108.86459			0.00	0	240,000,00
Total FRB19 SPOT									0.00	0	240,000,00
Total For FRB19									0.00	0	240,000,00
FRB20 On 15/04/2021 Spot Bond				104.26603		104.19795			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond				104.41443		104.34780			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond				105.62351		105.55746			0.00	160,000,000	80,000,00
Total FRB22 SPOT									0.00	160,000,000	80,000,00
Total For FRB22									0.00	160,000,000	80,000,00
FRB23 On 20/09/2027 Spot Bond				103.22233		103.11294			0.00	0	1,500,000,00
Total FRB23 SPOT									0.00	0	1,500,000,00
Total For FRB23									0.00	0	1,500,000,00
FRB24 On 08/11/2023 Spot Bond				106.33648		106.26616			0.00	0	540,000,00
Total FRB24 SPOT									0.00	0	540,000,00
Total For FRB24									0.00	0	540,000,00
FRB25 On 19/09/2024 Spot Bond				103.07547		103.00103			0.00	11,000,000,000	8,260,000,00
Total FRB25 SPOT									0.00	11,000,000,000	8,260,000,00
Total For FRB25									0.00	11,000,000,000	8,260,000,00
FRB26 On 03/06/2024 Spot Bond				100.57511		100.50354			0.00	20,000,000,000	10,000,000,00
Total FRB26 SPOT									0.00	20,000,000,000	10,000,000,00
Total For FRB26									0.00	20,000,000,000	10,000,000,00
FRB27 On 03/06/2026 Spot Bond			11.64000	96.77816	11.06000	99.14089			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			3.60000	160.50068	3.35000	161.13342		4,651,200,000,000.00		1,292,000,000	646,000,00
Total FRBI22 SPOT								4,651,200,000,000.00		1,292,000,000	646,000,00
Total For FRBI22								4,651,200,000,000.00		1,292,000,000	646,000,00
FRBI23 On 07/12/2023 Spot Bond			4.56000	289.37137	4.11000	293.51420			0.00	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 FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			5.65000	124.46185	5.15000	127.20564				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.62000	162.31637	5.55000	165.60986				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.77000	85.35983	5.52000	88.11403				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.92000	182.48948	5.70000	186.48635				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			6.09000	73.68586	5.87000	77.98182				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			6.15000	73.78700	5.92000	76.61609				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC16: On 31/01/2025 Spot Bond			6.50000	119.81481	6.00000	122.43290				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond				100.89422		100.81200				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond				69.20682		69.20682				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				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				103.50781		103.43902				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 07/05/2020 Spot Bond				101.07590		101.00781				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			4.31000	158.48385	4.06000	159.09690				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC22: On 20/05/2020 Spot Bond				100.78064		100.71157				0.00	0	
Total FRC225 SPOT										0.00	0	
Total For FRC225										0.00	0	
FRC23: On 31/01/2022 Spot Bond			5.17000	156.08447	4.92000	156.67431				0.00	0	
Total FRC233 SPOT										0.00	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 FRC233										0.00	0	
FRC23 On 20/12/2020 Spot Bond				100.10497		99.99893				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23 On 19/10/2020 Spot Bond				105.30573		105.30573				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23 On 19/10/2020 Spot Bond				105.52869		105.52869				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24 On 19/10/2020 Spot Bond				105.36984		105.36984				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24 On 19/10/2020 Spot Bond				103.30843		103.15217				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24 On 19/10/2020 Spot Bond				103.27439		103.11980				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24 On 19/10/2020 Spot Bond				102.60963		102.48757				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24 On 19/10/2020 Spot Bond				104.89916		104.89916				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25 On 19/10/2020 Spot Bond				102.60109		102.47945				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25 On 13/02/2022 Spot Bond				101.09103		101.01083				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond				100.16097		100.09025				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 27/03/2020 Spot Bond				99.92062		101.92749				0.00	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 FRC254 SPOT										0.00	0	
Total For FRC254										0.00	0	
FRC254 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	
FRC255 On 17/07/2027 Spot Bond				103.45290		103.39639				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 27/03/2020 Spot Bond				99.91793		101.89779				0.00	0	
Total FRC257 SPOT										0.00	0	
Total For FRC257										0.00	0	
FRC257 On 08/05/2020 Spot Bond				101.08126		101.01718				0.00	0	
Total FRC258 SPOT										0.00	0	
Total For FRC258										0.00	0	
FRC258 On 10/10/2020 Spot Bond				101.70499		101.64007				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC261 On 13/07/2020 Spot Bond				101.67797		101.61130				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC262 On 13/07/2020 Spot Bond				101.77345		101.70958				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC264 On 20/06/2021 Spot Bond				101.83932		101.76820				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265 On 06/08/2023 Spot Bond				103.74450		103.67264				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond				101.28028		101.21117				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	101.37240	9.58400	101.29422				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	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
FRC274 On 02/05/2028 Spot Bond			9.80000	103.80289	9.80000	103.72107				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC275 On 12/12/2020 Spot Bond				100.24979		100.18187				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC276 On 12/12/2020 Spot Bond				100.25038		100.18230				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC277 On 04/03/2021 Spot Bond				100.44401		100.37811				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC278 On 27/03/2020 Spot Bond				99.92191		101.81277				0.00	0	
Total FRC278 SPOT										0.00	0	
Total For FRC278										0.00	0	
FRC279 On 21/11/2022 Spot Bond				100.73454		100.66747				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond				100.07167		99.99982				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	106.09843	3.57000	106.04041				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC283 On 26/01/2021 Spot Bond				102.10918		102.02446				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC284 On 11/11/2024 Spot Bond				101.19466		101.11082				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond				100.13878		100.07340				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	104.29092	3.40000	104.23532				0.00	0	
Total FRC286 SPOT										0.00	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 FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond				100.06504		99.99987				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond				101.18761		101.11775				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond				101.48734		101.41082				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/09/2020 Spot Bond			8.25000	100.11101	8.25000	100.04440				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC292 On 18/04/2021 Spot Bond				101.38177		101.31928				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond				101.36461		101.30295				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond				100.92082		100.85203				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond				100.93110		100.86149				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond			8.10000	100.82759	8.10000	100.76023				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond				100.07955		99.99967				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond				102.51655		102.44308				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond				100.91024		100.91024				0.00	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 FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond				101.10389		101.02678				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond				100.66256		100.58325				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond				101.82874		101.76831				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond				101.23026		101.15352				0.00	0	550,000,00
Total FRC305 SPOT										0.00	0	550,000,00
Total For FRC305										0.00	0	550,000,00
FRC305 On 27/02/2023 Spot Bond				100.57095		100.50607				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 12/08/2020 Spot Bond				100.85855		100.79804				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC307 On 31/05/2024 Spot Bond				100.89068		100.81371				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond				100.06406		99.99986				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond				100.07062		99.99974				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond				99.88000		99.88000				0.00	0	200,000,00
Total FRC311 SPOT										0.00	0	200,000,00
Total For FRC311										0.00	0	200,000,00
FRC311 On 23/02/2021 Spot Bond				99.02000		99.02000				0.00	0	400,000,00
Total FRC312 SPOT										0.00	0	400,000,00
Total For FRC312										0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/06/2024 Spot Bond				100.07559		99.99972				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond				104.75000		104.75000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond				94.00809		94.00809				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond				100.16871		100.09450				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond				101.26794		101.19815				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond				99.31164		99.23840				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond				100.07543		99.99955				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: 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	
FRC32: On 24/10/2020 Spot Bond				101.40342		101.33527				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond				100.08563		99.99949				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	
FRC32: On 20/12/2024 Spot Bond				100.07679		99.99964				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond				100.07102		99.99958				0.00	0	
Total FRC324 SPOT										0.00	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 FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond				101.87871		101.81402				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond				100.07563		99.99976				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond				101.86997		101.80804				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond				100.58495		100.51837				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond				101.11739		101.05242				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond				100.95758		100.89293				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond				100.58454		100.51652				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond				100.58454		100.51652				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 14/05/2024 Spot Bond				100.63507		100.56322				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC333 On 05/03/2021 Spot Bond				100.39517		100.33306				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond				100.32055		100.24634				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond				100.23717		100.17788				0.00	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 FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.95000	156.69379	4.70000	157.28949				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.89000	156.86049	4.64000	157.45781				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.87000	156.91611	4.62000	157.51398				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD25U SPOT										0.00	0	
Total For FRD25U										0.00	0	
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
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			6.65000	73.83073	6.17000	77.64933				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.67500	91.09002	5.74500	90.18139				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond				101.18111		101.12020				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond				100.27207		100.21737				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond				100.56522		100.50327				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond				101.23567		101.17311				0.00	0	2,000,000.00
Total FRJ22 SPOT										0.00	0	2,000,000.00

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 FRJ22										0.00	0	2,000,000,00
FRJ23 On 31/07/2023 Spot Bond				101.55422		102.13693				0.00	600,000,000	300,000,00
Total FRJ23 SPOT										0.00	600,000,000	300,000,00
Total For FRJ23										0.00	600,000,000	300,000,00
FRJ24 On 14/02/2024 Spot Bond				100.62092		100.79043				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond				102.69073		103.74918				0.00	3,700,000,000	3,760,000,00
Total FRJ25 SPOT										0.00	3,700,000,000	3,760,000,00
Total For FRJ25										0.00	3,700,000,000	3,760,000,00
FRJ26 On 14/02/2026 Spot Bond				101.51093		101.45000				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond				103.39987		104.74643				0.00	200,000,000	100,000,00
Total FRJ27 SPOT										0.00	200,000,000	100,000,00
Total For FRJ27										0.00	200,000,000	100,000,00
FRJ29 On 14/02/2029 Spot Bond				101.15046		102.01224				0.00	10,200,000,000	10,100,000,00
Total FRJ29 SPOT										0.00	10,200,000,000	10,100,000,00
Total For FRJ29										0.00	10,200,000,000	10,100,000,00
FRS011 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	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS101 On 15/01/2024 Spot Bond			5.33800	107.77972	5.05800	107.70276				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS102 On 31/01/2038 Spot Bond			5.59500	92.06589	5.33500	95.26140				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond				101.56023		101.49970				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond				101.29591		101.23439				0.00	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 FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.73500	90.36645	5.47500	93.48830				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.77000	185.29325	5.55000	189.36928				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.87500	88.70542	5.61500	91.75539				0.00	0	20,000,00
Total FRS110 SPOT										0.00	0	20,000,00
Total For FRS110										0.00	0	20,000,00
FRS110 On 07/12/2033 Spot Bond			5.80000	184.72824	5.58000	188.78830				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			6.05000	122.24982	5.55000	124.93367				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	119.29082	3.70500	119.22428				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.87500	88.70542	5.61500	91.75539				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.92000	182.48948	5.70000	186.48635				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.97000	181.56660	5.75000	185.53745				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			5.58000	124.85364	5.08000	127.60807				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			6.00000	181.01567	5.78000	184.97099				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.87500	88.70542	5.61500	91.75539				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			6.27000	155.12367	6.20000	158.37344				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.62500	80.42285	6.36500	83.11668				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			6.16000	156.31485	6.09000	159.57185				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			6.22000	155.66383	6.15000	158.91687				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.51000	171.96053	6.29000	175.66160				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 24/03/2020 Spot Bond				99.86816		99.86816				0.00	0	
Total FRS133 SPOT										0.00	0	
Total For FRS133										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.55500	81.15404	6.29500	83.87914				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.87500	88.70542	5.61500	91.75539				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.87500	88.70542	5.61500	91.75539				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			6.03000	157.73614	5.96000	161.00174				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.28000	175.97255	6.06000	179.78605				0.00	0	
Total FRS138 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			6.16000	156.31485	6.09000	159.57185				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			6.16000	156.31485	6.09000	159.57185				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			6.45000	153.19680	6.38000	156.43495				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			6.35000	120.62027	5.85000	123.26008				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/01/2022 Spot Bond			4.01000	159.33203	3.76000	159.95335				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14 On 31/03/2028 Spot Bond			6.51000	152.56061	6.44000	155.79492				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			6.55000	152.13818	6.48000	155.36994				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			6.32000	120.78209	5.82000	123.42628				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.97000	158.39711	5.90000	161.66671				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			6.56000	152.03276	6.49000	155.26391				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15 On 20/06/2022 Spot Bond				13.62444		13.62444				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15 On 06/06/2023 Spot Bond				15.93690		15.93690				0.00	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 FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS15l 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		19.13292				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16` On 06/06/2025 Spot Bond				21.93920		21.93920				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16: On 20/06/2022 Spot Bond				12.86636		12.86636				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS16: On 06/06/2023 Spot Bond				14.65405		14.65405				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS16: On 06/06/2024 Spot Bond				17.26090		17.26090				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS16: On 06/06/2025 Spot Bond				19.54506		19.54506				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS16: On 01/08/2022 Spot Bond				12.05457		12.05457				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16: On 01/08/2022 Spot Bond				12.05600		12.05600				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS16: On 01/08/2021 Spot Bond				11.23092		11.23092				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS17(On 01/08/2022 Spot Bond				12.82240		12.82240				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	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
FRS17 On 16/10/2022 Spot Bond				101.57961		101.51426				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond				101.67998		101.61006				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 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	
FRS17 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	
FRS17 On 26/01/2024 Spot Bond				15.48010		15.48010				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS17 On 26/01/2024 Spot Bond				15.48009		15.48009				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS17 On 19/07/2024 Spot Bond				18.32944		18.32944				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18 On 18/09/2023 Spot Bond				100.02650		100.04369				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond				99.90673		102.12708				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond				99.13488		99.13488				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond				100.79560		100.79560				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond				103.68154		103.68154				0.00	0	
Total FRS186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond				108.66406		108.66406				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond				95.43791		95.43791				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS193 On 23/03/2020 Spot Bond				106.92741		106.92741				0.00	0	
Total FRS193 SPOT										0.00	0	
Total For FRS193										0.00	0	
FRS194 On 19/06/2026 Spot Bond				26.69136		26.69136				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS195 On 19/06/2026 Spot Bond				48.67179		48.67179				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS197 On 05/08/2024 Spot Bond				101.03221		100.96994				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS198 On 03/08/2020 Spot Bond				101.82013		101.82013				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS199 On 05/08/2025 Spot Bond				101.12780		101.05936				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond				100.96679		100.89809				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond				100.63437		100.56564				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond				91.57633		91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS204 On 11/09/2020 Spot Bond				97.02446		97.02446				0.00	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 FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS204 On 15/03/2021 Spot Bond				94.00809		94.00809				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond				101.67990		101.61211				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond				84.05942		84.05942				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond				81.47910		81.47910				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond				100.79725		100.73105				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		88.01305				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 04/09/2020 Spot Bond				159.68477		159.68477				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS212 On 03/09/2021 Spot Bond				93.99087		93.99087				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond				92.29702		92.29702				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.36000	291.27988	3.91000	295.46098				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	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
FRS37 On 07/12/2023 Spot Bond			4.25000	292.33607	3.80000	296.53839				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.97000	285.50627	4.52000	289.57176				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.80000	159.92924	3.55000	160.55638				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond				101.28960		101.22381				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			3.50000	160.78740	3.25000	161.42295				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond				101.12471		101.05793				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.57500	83.55809	5.31500	86.95302				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.29000	88.58264	5.07000	91.60710				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			5.47000	125.47215	4.97000	128.24339				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.54000	125.07815	5.04000	127.83868				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.16000	283.73644	4.71000	287.76659				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			7.23000	104.92507	6.74000	105.11853				0.00	0	340,000,00
Total FRX20 SPOT										0.00	0	340,000,00

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 FRX20									0.00	0	340,000,00
FRX23 On 28/02/2023 Spot Bond			8.56000	98.42985	7.72000	100.51017		298,290,285,760,000.00	34,846,996,000	76,788,159,90	
Total FRX23 SPOT								18,290,285,760,000.00	34,846,996,000	76,788,159,90	
Total For FRX23								18,290,285,760,000.00	34,846,996,000	76,788,159,90	
FRX24 On 10/12/2024 Spot Bond			9.67000	107.03739	9.09000	109.19924		0.00	0	240,000,00	
Total FRX24 SPOT								0.00	0	240,000,00	
Total For FRX24								0.00	0	240,000,00	
FRX25 On 26/07/2025 Spot Bond			9.83000	101.17523	9.25000	103.49723		0.00	0		
Total FRX25 SPOT								0.00	0		
Total For FRX25								0.00	0		
FRX26 On 01/10/2026 Spot Bond			9.93000	102.48161	9.35000	105.15298		0.00	0	1,510,000,00	
Total FRX26 SPOT								0.00	0	1,510,000,00	
Total For FRX26								0.00	0	1,510,000,00	
FRX27 On 07/03/2027 Spot Bond			10.03000	101.22091	9.45000	104.06665		0.00	0		
Total FRX27 SPOT								0.00	0		
Total For FRX27								0.00	0		
FRX28 On 26/07/2028 Spot Bond			10.43000	99.85749	9.85000	102.98920		0.00	0		
Total FRX28 SPOT								0.00	0		
Total For FRX28								0.00	0		
FRX30 On 31/01/2030 Spot Bond			11.23000	92.67579	10.68500	95.67070		0.00	0		
Total FRX30 SPOT								0.00	0		
Total For FRX30								0.00	0		
FRX31 On 21/02/2031 Spot Bond			11.39000	89.14974	10.84500	92.22532		455,600,000,000.00	40,000,000	770,000,00	
Total FRX31 SPOT								455,600,000,000.00	40,000,000	770,000,00	
Total For FRX31								455,600,000,000.00	40,000,000	770,000,00	
FRX32 On 31/03/2032 Spot Bond			11.56500	93.07953	11.02500	101.61485		0.00	0		
Total FRX32 SPOT								0.00	0		
Total For FRX32								0.00	0		
FRX45 On 14/04/2045 Spot Bond			12.64500	68.47279	12.17500	70.91996		0.00	0		
Total FRX45 SPOT								0.00	0		
Total For FRX45								0.00	0		
FS3A5 On 20/08/2039 Spot Bond				102.58828		102.57349		0.00	0		
Total FS3A5 SPOT								0.00	0		
Total For FS3A5								0.00	0		
FS3A5L On 20/08/2039 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 FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1 On 20/08/2039 Spot Bond				103.69474		103.70441				0.00	0	
Total FS3B1 SPOT										0.00	0	
Total For FS3B1										0.00	0	
FS3B1L 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	
FS3C1L 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	
FS3D1L 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	
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS5A5U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1U 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	
FS5C1U 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	
FS5D1U 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	
FS5E1U 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				100.13131		100.06791				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond				100.98376		100.92191				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond				100.72686		100.66287				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1U 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	
FS6D1U 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	
FS6E1U 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				100.68098		100.62132				0.00	0	
Total FS7A1 SPOT										0.00	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 FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond				100.70521		100.64326				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond				100.71991		100.65657				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond				100.72424		100.66048				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond				101.98851		101.92419				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond				101.17357		101.09994				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				101.11232		101.04175				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				102.65869		102.59427				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond				102.71102		102.64507				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond				102.51051		102.44365				0.00	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 GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond				102.60337		102.53383				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond				103.23908		103.15107				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			5.37000	95.11382	5.12000	96.82315				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond				102.58751		102.52602				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond				101.60501		101.54291				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT12 On 24/06/2020 Spot Bond				100.14873		100.09020				0.00	0	
Total GRT12 SPOT										0.00	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 GRT12										0.00	0	
GRT13 On 15/04/2020 Spot Bond				101.61662		101.55809				0.00	0	
Total GRT13 SPOT										0.00	0	
Total For GRT13										0.00	0	
GRT14 On 15/09/2021 Spot Bond				101.16897		101.10599				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT15 On 15/04/2020 Spot Bond				101.61057		101.55061				0.00	0	
Total GRT15 SPOT										0.00	0	
Total For GRT15										0.00	0	
GRT16 On 17/10/2021 Spot Bond				102.60490		102.54436				0.00	0	4,000,000,00
Total GRT16 SPOT										0.00	0	4,000,000,00
Total For GRT16										0.00	0	4,000,000,00
GRT17 On 17/10/2023 Spot Bond			8.16500	110.40874	7.66500	111.93297				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond				101.01363		100.94908				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond				102.93580		102.87281				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			11.59000	98.88884	11.01000	100.58182				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond				101.54494		101.48117				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond				102.84375		102.78277				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond				100.85030		100.78690				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond				100.69607		100.62981				0.00	0	2,000,000,00

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 GRT25G SPOT										0.00	0	2,000,000,00
Total For GRT25G										0.00	0	2,000,000,00
GRT26 On 09/03/2028 Spot Bond				101.57003		101.51014				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond				100.01114		99.95084				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond				100.28842		100.22542				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond				100.29534		100.23073				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond				100.70874		100.64411				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond				100.54665		100.48203				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond				101.39121		101.32827				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond				101.61458		101.55089				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond				101.77994		101.71583				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond				100.45607		100.39612				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond				99.83165		101.85293				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	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
GRT39 On 30/04/2026 Spot Bond				101.18341		101.11857				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond				100.71557		100.65264				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond				100.92058		100.85727				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond				100.74760		100.68163				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				100.50534		100.43768				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond				100.44287		100.37881				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	

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 H8T2U										0.00	0	
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				100.46950		100.40673				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				101.67606		101.60947				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond				101.69714		101.62963				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond				99.98583		99.92304				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond				99.84665		99.78097				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond				100.29492		100.17730				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond				100.49316		100.42569				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond				100.32369		100.25601				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	

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 HM1C4U SPOT									0.00	0	
Total For HM1C4U									0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total HM1C5U SPOT									0.00	0	
Total For HM1C5U									0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500			0.00	0	
Total HPF04/JIBAR SPOT									0.00	0	
Total For HPF04/JIBAR									0.00	0	
HPF11 On 31/03/2023 Spot Bond				99.82376		101.93387			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond				99.83112		101.85721			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond				99.83332		102.10765			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 31/07/2020 Spot Bond			7.15000	102.27060	6.65000	102.39384			0.00	0	510,693,70
Total HWAY20 SPOT									0.00	0	510,693,70
Total For HWAY20									0.00	0	510,693,70
HWAY2 On 31/07/2020 Spot Bond			100.00000	77.33207	100.00000	76.86621			0.00	0	
Total HWAY20/R207 SPOT									0.00	0	
Total For HWAY20/R207									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.87000	286.44316	4.42000	290.52737			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.06000	285.63887	4.61000	290.71996			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.98000	82.22855	5.50000	86.43138			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			13.13000	76.50121	12.64000	79.00871		10,504,000,000,000.00		800,000,000	750,000,00
Total HWAY34 SPOT								10,504,000,000,000.00		800,000,000	750,000,00
Total For HWAY34								10,504,000,000,000.00		800,000,000	750,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.38692	100.00000	10.31773				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			13.11000	76.03708	12.62000	78.58696				0.00	0	2,620,000,00
Total HWAY35 SPOT										0.00	0	2,620,000,00
Total For HWAY35										0.00	0	2,620,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.38648	100.00000	10.31729				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond				101.82508		101.76210				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond				101.52175		101.45909				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond				100.54992		100.48491				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.90000	128.73377	4.40000	131.59386			952,118,520,000,000.00	806,554,800,000	492,918,153,00	
Total I2025 SPOT									952,118,520,000,000.00	806,554,800,000	492,918,153,00	
Total For I2025									952,118,520,000,000.00	806,554,800,000	492,918,153,00	
I2029 On 31/03/2029 Spot Bond			4.90000	91.51252	4.65000	94.40902			560,070,000,000,000.00	114,300,000,000	210,627,680,00	
Total I2029 SPOT									560,070,000,000,000.00	114,300,000,000	210,627,680,00	
Total For I2029									560,070,000,000,000.00	114,300,000,000	210,627,680,00	
I2033 On 28/02/2033 Spot Bond			5.15000	86.75285	4.67000	91.36658			303,619,189,875,000.00	58,955,182,500	63,201,478,80	
Total I2033 SPOT									303,619,189,875,000.00	58,955,182,500	63,201,478,80	
Total For I2033									303,619,189,875,000.00	58,955,182,500	63,201,478,80	
I2038 On 31/01/2038 Spot Bond			4.97500	100.07856	4.71500	103.62334			622,175,237,767,500.00	125,060,349,300	211,441,001,40	
Total I2038 SPOT									622,175,237,767,500.00	125,060,349,300	211,441,001,40	
Total For I2038									622,175,237,767,500.00	125,060,349,300	211,441,001,40	
I2046 On 31/03/2046 Spot Bond			5.09000	86.73122	4.82000	92.44203			850,266,769,494,000.00	167,046,516,600	127,406,118,00	
Total I2046 SPOT									850,266,769,494,000.00	167,046,516,600	127,406,118,00	
Total For I2046									850,266,769,494,000.00	167,046,516,600	127,406,118,00	

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 I2046									50,266,769,494,000.00	167,046,516,600	127,406,118,000
I2050 On 31/12/2050 Spot Bond			5.15000	87.62234	4.87000	92.09917			768,376,910,000,000.00	149,199,400,000	278,174,580,700
Total I2050 SPOT									8,376,910,000,000.00	149,199,400,000	278,174,580,700
Total For I2050									8,376,910,000,000.00	149,199,400,000	278,174,580,700
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB105U SPOT									0.00	0	
Total For IB105U									0.00	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB107U SPOT									0.00	0	
Total For IB107U									0.00	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB121U SPOT									0.00	0	
Total For IB121U									0.00	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB122U SPOT									0.00	0	
Total For IB122U									0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB125U SPOT									0.00	0	
Total For IB125U									0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB126U SPOT									0.00	0	
Total For IB126U									0.00	0	
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				100.64097		100.57652			0.00	0	
Total IBL100 SPOT									0.00	0	
Total For IBL100									0.00	0	
IBL101 On 24/05/2022 Spot Bond			8.10500	104.86703	7.60500	105.79836			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond				100.95425		100.88940			0.00	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 IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL104 On 17/07/2020 Spot Bond			8.70500	101.57370	8.70500	101.50164				0.00	0	
Total IBL104 SPOT										0.00	0	
Total For IBL104										0.00	0	
IBL106 On 06/08/2020 Spot Bond			7.84000	101.21286	7.84000	101.14738				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.82000	286.91300	4.37000	291.00659				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	100.38180	8.12000	100.31603				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL112 On 21/05/2020 Spot Bond				100.76852		100.70995				0.00	0	
Total IBL112 SPOT										0.00	0	
Total For IBL112										0.00	0	
IBL113 On 21/05/2021 Spot Bond				100.68854		100.62596				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond				100.98385		100.91960				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond				100.70778		100.64332				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond				100.05921		99.99985				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond				101.30029		101.23996				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond				100.79515		100.73107				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	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
IBL120 On 12/10/2020 Spot Bond				101.56346		101.50177				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond				100.97319		100.91135				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond				100.85903		100.79516				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL127 On 02/04/2020 Spot Bond				101.74592		101.68623				0.00	0	
Total IBL127 SPOT										0.00	0	
Total For IBL127										0.00	0	
IBL128 On 11/04/2022 Spot Bond				101.60173		101.53838				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond				100.74050		100.67722				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond				101.54614		101.48467				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond				100.94768		100.88822				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond				100.93972		100.87308				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond				100.23477		100.17093				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond				101.44677		101.38416				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond				100.66723		100.60013				0.00	0	
Total IBL135 SPOT										0.00	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 IBL135									0.00	0	
IBL136 On 22/11/2021 Spot Bond				100.64080		100.57656			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond				101.44687		101.38001			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond				101.46712		101.39927			0.00	0	
Total IBL138 SPOT									0.00	0	
Total For IBL138									0.00	0	
IBL140 On 14/02/2021 Spot Bond				100.81785		100.75726			0.00	0	
Total IBL140 SPOT									0.00	0	
Total For IBL140									0.00	0	
IBL141 On 20/08/2020 Spot Bond			7.61500	100.68623	7.61500	100.62365		152,300,000,000.00	20,000,000,000	10,000,000,000	
Total IBL141 SPOT								152,300,000,000.00	20,000,000,000	10,000,000,000	
Total For IBL141								152,300,000,000.00	20,000,000,000	10,000,000,000	
IBL142 On 20/02/2022 Spot Bond				100.70690		100.64478			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				100.26401		100.20186			0.00	0	
Total IBL143 SPOT									0.00	0	
Total For IBL143									0.00	0	
IBL145 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IBL145 SPOT									0.00	0	
Total For IBL145									0.00	0	
IBL36 On 31/01/2022 Spot Bond			3.53000	160.70131	3.28000	161.33603			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	104.06700	10.00000	103.98500			0.00	0	
Total IBL43/JIBAR SPOT									0.00	0	
Total For IBL43/JIBAR									0.00	0	
IBL50 On 02/08/2020 Spot Bond			7.92500	101.63706	7.42500	101.75555			0.00	0	
Total IBL50 SPOT									0.00	0	
Total For IBL50									0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.75000	105.85697	8.25000	107.47602			0.00	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 IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond				101.48123		101.42005				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			3.65000	160.35758	3.40000	160.98891				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond				101.07399		101.01377				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond				101.29439		101.23572				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			8.59000	106.64370	8.09000	107.78038				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				0.00	0	
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond				101.64013		101.57836				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			8.03000	105.98122	7.53000	106.47288				0.00	0	20,795,300
Total IBL88 SPOT										0.00	0	20,795,300
Total For IBL88										0.00	0	20,795,300
IBL88/F On 20/05/2021 Spot Bond			100.00000	48.63005	100.00000	48.30612				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond				100.65462		100.58160				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond				101.21934		101.15619				0.00	360,000,000	680,000,000
Total IBL95 SPOT										0.00	360,000,000	680,000,000
Total For IBL95										0.00	360,000,000	680,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IBL98 On 03/10/2023 Spot Bond				103.45430		103.39279			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	
Total IDC01U SPOT									0.00	0	
Total For IDC01U									0.00	0	
IDC02L On 28/02/2028 Spot Bond			100.00000	9.90379	100.00000	9.83782			0.00	0	
Total IDC02U SPOT									0.00	0	
Total For IDC02U									0.00	0	
IDCG03 On 22/10/2020 Spot Bond			7.58000	103.90058	7.08000	104.12322			0.00	0	1,000,000,00
Total IDC03 SPOT									0.00	0	1,000,000,00
Total For IDC03									0.00	0	1,000,000,00
IDCG06 On 24/11/2024 Spot Bond			10.79000	98.66269	10.21000	100.63485			0.00	0	882,995,40
Total IDC06 SPOT									0.00	0	882,995,40
Total For IDC06									0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond				101.36521		101.30603			0.00	0	
Total IDC07 SPOT									0.00	0	
Total For IDC07									0.00	0	
IDCG08 On 13/05/2030 Spot Bond			12.04000	99.50193	11.49500	102.60012			0.00	0	
Total IDC08 SPOT									0.00	0	
Total For IDC08									0.00	0	
IDCG10 On 05/12/2021 Spot Bond				100.43014		100.36214			0.00	0	
Total IDC10 SPOT									0.00	0	
Total For IDC10									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			11.39000	100.46577	10.81000	103.04632			0.00	0	
Total IDC11 SPOT									0.00	0	
Total For IDC11									0.00	0	
IDCG12 On 26/04/2021 Spot Bond				101.57885		101.51765			0.00	0	
Total IDC12 SPOT									0.00	0	
Total For IDC12									0.00	0	
IDCG13 On 26/04/2023 Spot Bond				101.94496		101.88161			0.00	0	
Total IDC13 SPOT									0.00	0	
Total For IDC13									0.00	0	
IDCG14 On 12/11/2021 Spot Bond				100.89102		100.82806			0.00	0	
Total IDC14 SPOT									0.00	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 IDCG14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond				101.56231		101.49840				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond				101.72935		101.66525				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond				100.97823		100.91218				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond				100.23843		100.17358				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond				100.58600		100.51956				0.00	0	300,000,00
Total IDCG19 SPOT										0.00	0	300,000,00
Total For IDCG19										0.00	0	300,000,00
IDCG19 On 18/12/2020 Spot Bond				100.01363		100.03868				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG20 On 18/12/2022 Spot Bond				100.01763		100.04020				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond				100.06120		100.08103				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond				101.26685		101.19981				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond				100.15447		100.08645				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP07 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	
IDCP1U On 05/04/2025 Spot Bond			100.00000	8.16744	100.00000	8.11333				0.00	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 IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			10.29000	96.69904	9.71000	98.69969				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			7.84500	104.76536	7.34500	105.20828				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN406U SPOT										0.00	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 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	
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	

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 ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond				100.51093		100.44037				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond				101.24255		101.17427				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond				102.06695		101.98267				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond				88.87775		88.81774				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond				101.55626		101.47041				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond				102.74057		102.67173				0.00	0	230,000,0€
Total INLV02 SPOT										0.00	0	230,000,0€
Total For INLV02										0.00	0	230,000,0€
INLV03 On 11/02/2021 Spot Bond				102.39413		102.31645				0.00	240,000,000	120,000,0€
Total INLV03 SPOT										0.00	240,000,000	120,000,0€
Total For INLV03										0.00	240,000,000	120,000,0€
INLV04 On 11/02/2021 Spot Bond			9.29000	104.31323	8.79000	104.66795				0.00	0	185,000,0€
Total INLV04 SPOT										0.00	0	185,000,0€
Total For INLV04										0.00	0	185,000,0€
INLV05 On 22/03/2023 Spot Bond				104.48531		104.40981				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF13 On 04/12/2020 Spot Bond				100.45416		100.38663				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond				100.24157		100.12191				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond				100.13745		100.01546				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond				99.99998		99.93691				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond				99.99998		99.93610				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond				99.99998		99.93529				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond				100.68435		100.56550				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond				100.15713		100.08802				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				101.08944		101.02348				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond				101.60896		101.54331				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond				100.97908		100.91286				0.00	0	
Total IPF26 SPOT										0.00	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 IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond				100.99020		100.92318				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				99.95781		101.94074				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond				100.32620		102.36518				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond				101.92607		101.85958				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond				100.25171		100.18322				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC29 On 24/04/2020 Spot Bond				101.13361		101.07597				0.00	0	
Total IPFC29 SPOT										0.00	0	
Total For IPFC29										0.00	0	
IPL8/JIf On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.39094	2.75000	100.36835				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			8.12000	136.57097	8.05000	139.71031				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond				102.29832		102.22070				0.00	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 IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			9.29000	104.03002	8.79000	104.38409				0.00	0	280,000,00
Total IV034 SPOT										0.00	0	280,000,00
Total For IV034										0.00	0	280,000,00
IV035 On 07/04/2022 Spot Bond				107.48517		107.41685				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond				104.80656		104.73804				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond				99.99965		99.91530				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.75000	154.49268	5.50000	155.06725				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond				103.13992		103.07313				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			10.11000	102.36346	9.61000	102.98593				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond				104.81391		104.74543				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			10.12500	107.74131	9.62500	108.42834				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond				101.54554		101.45953				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			4.45000	158.09004	4.20000	158.69926		20,915,000,000,000.00		4,700,000,000	2,350,000,00	
Total IV045 SPOT								20,915,000,000,000.00		4,700,000,000	2,350,000,00	
Total For IV045								20,915,000,000,000.00		4,700,000,000	2,350,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV046 On 21/06/2022 Spot Bond				104.08011		104.01476				0.00	0	170,000,00
Total IV046 SPOT										0.00	0	170,000,00
Total For IV046										0.00	0	170,000,00
IV050 On 26/06/2024 Spot Bond				101.09641		101.01384				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			6.82000	149.32150	6.75000	152.53636				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	6.80000				0.00	0	
Total IVA987 SPOT										0.00	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 IVA987										0.00	0	
IVA990 On 09/04/2020 Spot Bond			6.80000	99.59181	6.80000	99.57334				0.00	0	
Total IVA990 SPOT										0.00	0	
Total For IVA990										0.00	0	
IVA991 On 16/04/2020 Spot Bond			6.80000	99.46263	6.80000	99.44420				0.00	0	
Total IVA991 SPOT										0.00	0	
Total For IVA991										0.00	0	
IVA992 On 23/04/2020 Spot Bond			6.90000	99.32405	6.90000	99.30541				0.00	0	
Total IVA992 SPOT										0.00	0	
Total For IVA992										0.00	0	
IVA993 On 30/04/2020 Spot Bond			6.90000	99.19368	6.90000	99.17508				0.00	0	
Total IVA993 SPOT										0.00	0	
Total For IVA993										0.00	0	
IVA994 On 07/05/2020 Spot Bond			6.90000	99.06364	6.90000	99.04510				0.00	0	
Total IVA994 SPOT										0.00	0	
Total For IVA994										0.00	0	
IVA995 On 14/05/2020 Spot Bond			6.90000	98.93395	6.90000	98.91545				0.00	0	
Total IVA995 SPOT										0.00	0	
Total For IVA995										0.00	0	
IVA996 On 20/05/2020 Spot Bond			6.95000	98.81463	6.95000	98.79604				0.00	0	
Total IVA996 SPOT										0.00	0	
Total For IVA996										0.00	0	
IVA997 On 25/05/2020 Spot Bond			6.95000	98.72176	6.95000	98.70320				0.00	0	
Total IVA997 SPOT										0.00	0	
Total For IVA997										0.00	0	
IVA998 On 04/06/2020 Spot Bond			6.95000	98.53653	6.95000	98.51805				0.00	0	
Total IVA998 SPOT										0.00	0	
Total For IVA998										0.00	0	
IVA999 On 11/06/2020 Spot Bond			6.95000	98.40728	6.95000	98.38885				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond				99.84861		101.92320				0.00	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 IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.09000	100.58540	9.59000	101.11873				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC055 On 26/03/2020 Spot Bond				99.93807		99.87611				0.00	400,000,000	200,000,000
Total IVC055 SPOT										0.00	400,000,000	200,000,000
Total For IVC055										0.00	400,000,000	200,000,000
IVC063 On 07/08/2020 Spot Bond				101.12461		101.05323				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			8.60500	106.57238	8.10500	107.30337				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond				99.83932		99.77043				0.00	0	145,000,000
Total IVC097 SPOT										0.00	0	145,000,000
Total For IVC097										0.00	0	145,000,000
IVC103 On 29/06/2021 Spot Bond				99.83651		99.76641				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond				99.83839		99.76909				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond				101.89360		101.82775				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			8.25500	104.97295	7.75500	105.45767				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC111 On 19/05/2020 Spot Bond				100.76103		100.69610				0.00	0	
Total IVC111 SPOT										0.00	0	
Total For IVC111										0.00	0	
IVC114 On 14/09/2021 Spot Bond				100.16555		100.09281				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	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
IVC116 On 16/08/2020 Spot Bond				101.38685		101.32406				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond				96.37951		99.29466				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond				101.31203		101.24819				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond				101.70348		101.63845				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond				100.60792		100.53551				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond				99.31427		99.23895				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond				100.47920		100.41133				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond				100.38985		100.32429				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond				100.46144		100.39626				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond				100.00005		99.93778				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond				101.11485		101.04629				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond				101.03336		100.96482				0.00	0	
Total IVC149 SPOT										0.00	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 IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond				100.19309		100.10830				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				101.01945		100.95800				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				101.35817		101.29461				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC158 On 02/04/2020 Spot Bond				101.75699		101.69689				0.00	0	
Total IVC158 SPOT										0.00	0	
Total For IVC158										0.00	0	
IVC159 On 06/06/2023 Spot Bond				99.93885		99.87770				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC160 On 05/04/2020 Spot Bond				101.70799		101.64651				0.00	0	
Total IVC160 SPOT										0.00	0	
Total For IVC160										0.00	0	
IVC161 On 09/05/2020 Spot Bond				100.98665		100.92166				0.00	0	
Total IVC161 SPOT										0.00	0	
Total For IVC161										0.00	0	
IVC162 On 21/05/2020 Spot Bond				100.80928		100.74398				0.00	0	
Total IVC162 SPOT										0.00	0	
Total For IVC162										0.00	0	
IVC163 On 17/03/2022 Spot Bond				100.13916		100.01638				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond				100.05902		99.99986				0.00	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 IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond				99.99999		99.94075				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond				100.37220		100.28143				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				101.56383		101.50491				0.00	0	
Total IVF407 SPOT										0.00	0	
Total For IVF407										0.00	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
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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				100.07612		99.99985				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond				99.84026		99.77176				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			7.96000	107.47996	7.46000	108.17059				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP009 On 24/05/2020 Spot Bond				100.68255		100.61361				0.00	0	
Total KAP009 SPOT										0.00	0	
Total For KAP009										0.00	0	
KAP010 On 15/09/2020 Spot Bond				100.29774		100.23097				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond				100.51602		100.44627				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond				100.74796		100.68310				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond				101.42892		101.36415				0.00	0	
Total KAP014 SPOT										0.00	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 KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond				101.12105		101.05592				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond				101.22297		101.15841				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 24/10/2022 Spot Bond				102.10112		102.03564				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond				102.21419		102.14918				0.00	0	900,000,00
Total KSB009 SPOT										0.00	0	900,000,00
Total For KSB009										0.00	0	900,000,00
KW01 On 31/10/2027 Spot Bond			11.38000	115.90971	10.80000	118.97329				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				104.50722		104.44446				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK17 On 22/03/2020 Spot Bond					0.00000	99.94176				0.00	0	
Total LBK17 SPOT										0.00	0	
Total For LBK17										0.00	0	
LBK18 On 22/03/2022 Spot Bond				102.67031		102.60871				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			8.29000	106.71541	7.79000	107.67122				0.00	0	2,500,000,00
Total LBK20 SPOT										0.00	0	2,500,000,00
Total For LBK20										0.00	0	2,500,000,00
LBK22 On 04/09/2020 Spot Bond				100.88856		100.83012				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond				102.16589		102.10046				0.00	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 LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.67000	110.61405	8.17000	112.47805				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond				100.27742		100.21744				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond				101.80686		101.74602				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.49000	94.04344	11.94500	96.55732				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.45000	106.30625	7.95000	107.66046				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond				100.06086		99.99989				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond				100.60874		100.54492				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond				101.00560		100.93758				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond				100.92773		100.85870				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond				100.20541		100.14123				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK36 On 25/06/2020 Spot Bond				99.96030		99.90079				0.00	0	
Total LBK36 SPOT										0.00	0	
Total For LBK36										0.00	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
LBK37 On 25/06/2024 Spot Bond				99.95639		99.89124				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond				100.79505		100.73098				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL04 On 14/08/2020 Spot Bond			7.74000	101.48360	7.24000	101.61945				0.00	0	630,400,70
Total LGL04 SPOT										0.00	0	630,400,70
Total For LGL04										0.00	0	630,400,70
LGL05 On 12/12/2021 Spot Bond				102.13964		102.07408				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.64000	108.24082	8.14000	109.31832				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond				103.83445		103.77135				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond				102.93617		102.87417				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond				103.74617		103.68503				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond				101.80793		101.74065				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	

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 LHC16U										0.00	0	
LHL26 On 13/11/2020 Spot Bond				101.36465		101.26317				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond				101.20649		101.11728				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond				101.35351		101.25285				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond				100.50094		100.42104				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond				101.54615		101.46176				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond				100.80100		100.71619				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond				100.81559		100.72915				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond				100.73286		100.66829				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond				100.75014		100.68394				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond				100.76309		100.69567				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 14/04/2020 Spot Bond				99.57368		99.51555				0.00	0	
Total MAQ182 SPOT										0.00	0	
Total For MAQ182										0.00	0	
MAQ18 On 14/04/2020 Spot Bond				99.42483		99.42037				0.00	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 MAQ185 SPOT										0.00	0	
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				99.92492		99.86857				0.00	0	
Total MBF055 SPOT										0.00	0	
Total For MBF055										0.00	0	
MBF05 On 28/08/2020 Spot Bond				100.73571		100.67668				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				100.87794		100.81772				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond				100.78940		100.72826				0.00	13,000,000,000	6,500,000,00
Total MBF061 SPOT										0.00	13,000,000,000	6,500,000,00
Total For MBF061										0.00	13,000,000,000	6,500,000,00
MBF06 On 07/06/2020 Spot Bond				100.30057		100.24008				0.00	0	
Total MBF062 SPOT										0.00	0	
Total For MBF062										0.00	0	
MBF06 On 07/06/2022 Spot Bond				100.38218		100.31971				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				99.91934		99.86368				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond				100.04553		99.98713				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				101.56343		101.50174				0.00	0	
Total MBP036 SPOT										0.00	0	
Total For MBP036										0.00	0	
MBP03 On 26/05/2020 Spot Bond				100.58397		100.52111				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03' On 02/11/2022 Spot Bond				101.08379		101.02096				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03' On 23/02/2021 Spot Bond				100.86176		100.80143				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04' On 23/02/2023 Spot Bond				100.63339		100.56975				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04' On 13/04/2021 Spot Bond				101.55007		101.48896				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04' On 26/04/2021 Spot Bond				101.20138		101.14038				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04' On 27/07/2023 Spot Bond				101.21049		101.14900				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04' On 27/09/2021 Spot Bond				99.92161		99.86284				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04' On 27/09/2023 Spot Bond				99.92053		99.86096				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04' On 26/02/2022 Spot Bond				100.60020		100.53868				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04' On 26/02/2024 Spot Bond				100.58033		100.51788				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04' On 27/03/2022 Spot Bond				99.92163		99.86286				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04' On 27/03/2024 Spot Bond				99.92056		99.86099				0.00	0	
Total MBP049 SPOT										0.00	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 MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond				100.61606		100.55430			0.00	0	
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond				100.24861		100.18553			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MIL03 On 28/08/2023 Spot Bond				118.13192		118.03699			0.00	0	
Total MIL03 SPOT									0.00	0	
Total For MIL03									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			7.84000	102.22878	7.34000	102.64231			0.00	0	247,525,70
Total MMIG02 SPOT									0.00	0	247,525,70
Total For MMIG02									0.00	0	247,525,70
MMIG0 On 01/06/2020 Spot Bond				100.79806		100.73704			0.00	0	
Total MMIG03 SPOT									0.00	0	
Total For MMIG03									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			12.85000	95.31393	12.27000	97.37269			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			8.72000	105.70245	8.22000	106.72866		4,237,920,000,000.00		486,000,000	9,547,210,90
Total MMIG05 SPOT								4,237,920,000,000.00		486,000,000	9,547,210,90
Total For MMIG05								4,237,920,000,000.00		486,000,000	9,547,210,90
MMIG0 On 19/10/2028 Spot Bond				103.69501		103.63331			0.00	0	50,000,00
Total MMIG06 SPOT									0.00	0	50,000,00
Total For MMIG06									0.00	0	50,000,00
MMIG0 On 18/09/2024 Spot Bond				100.02372		100.04257			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond				100.31143		100.24308			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			10.92000	94.99170	10.34000	97.53535			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MQB00 On 28/08/2023 Spot Bond				118.24966		118.15411			0.00	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 MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN06 On 13/07/2020 Spot Bond				102.00358		101.94558				0.00	260,000,000	130,000,000
Total MTN06 SPOT										0.00	260,000,000	130,000,000
Total For MTN06										0.00	260,000,000	130,000,000
MTN07 On 13/07/2022 Spot Bond				103.12629		103.06363				0.00	0	222,312,100
Total MTN07 SPOT										0.00	0	222,312,100
Total For MTN07										0.00	0	222,312,100
MTN08 On 11/10/2020 Spot Bond				102.08781		102.02769				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond				103.20725		103.14515				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond				103.91726		103.85576				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond				101.00319		100.94112				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond				101.30062		101.23588				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond				100.47048		100.40034				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond				100.95635		100.89178				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond				100.97903		100.91281				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond				100.54822		100.48306				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN17 On 30/05/2024 Spot Bond				100.56369		100.49657				0.00	0	5,000,000,00
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				100.58162		100.51222				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond				100.33458		100.26678				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond				100.39226		100.32271				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTNC2 On 10/05/2020 Spot Bond				100.92768		100.86817				0.00	0	
Total MTNC20 SPOT										0.00	0	
Total For MTNC20										0.00	0	
MTNC2 On 07/09/2020 Spot Bond				100.30813		100.24601				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				100.68614		100.61701				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond				100.67864		100.61032				0.00	0	
Total MWAR03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR03										0.00	0	
MWAR03 On 22/11/2022 Spot Bond				100.67864		100.61032				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					0.00000	100.00000				0.00	0	
Total N6B26 SPOT										0.00	0	
Total For N6B26										0.00	0	
N6C26 On 21/09/2020 Spot Bond				100.15409		100.09347				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond				100.16365		100.10182				0.00	300,000,000	150,000,000
Total N6D26 SPOT										0.00	300,000,000	150,000,000
Total For N6D26										0.00	300,000,000	150,000,000
N6E26 On 22/03/2021 Spot Bond				100.06671		99.99969				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond				100.08006		99.99937				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond				100.93834		100.84657				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7A20 On 20/03/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total N7A20 SPOT										0.00	0	
Total For N7A20										0.00	0	
N7B25 On 20/12/2021 Spot Bond				100.06072		99.99990				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond				100.07234		99.99969				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond				100.08221		99.99951				0.00	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 N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond				100.09124		99.99933				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.23000	102.88889	7.73000	104.00581				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM02 On 29/06/2020 Spot Bond			7.44500	102.74372	6.94500	102.82151				0.00	0	338,061,10
Total NAM02 SPOT										0.00	0	338,061,10
Total For NAM02										0.00	0	338,061,10
NAM03 On 01/08/2023 Spot Bond			8.69000	105.30714	8.19000	106.71587				0.00	0	7,000,00
Total NAM03 SPOT										0.00	0	7,000,00
Total For NAM03										0.00	0	7,000,00
NAM04 On 01/08/2026 Spot Bond			11.82000	95.69836	11.24000	98.10032				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond				101.31671		101.25625				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond				101.33951		101.27764				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond				101.18105		101.11761				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond				101.19835		101.13752				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond				101.21812		101.15621				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			7.80500	103.54899	7.30500	103.81743				0.00	0	1,519,810,10
Total NBK11A SPOT										0.00	0	1,519,810,10
Total For NBK11A										0.00	0	1,519,810,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK12/On 19/03/2021 Spot Bond			7.89500	101.48686	7.39500	101.90020			3,158,000,000,000.00	400,000,000	1,070,000,000
Total NBK12A SPOT									3,158,000,000,000.00	400,000,000	1,070,000,000
Total For NBK12A									3,158,000,000,000.00	400,000,000	1,070,000,000
NBK12/On 19/03/2021 Spot Bond			9.38000	100.09968	9.38000	100.02491			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13/On 19/03/2024 Spot Bond			8.49000	104.22655	7.99000	105.88124			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14/On 25/06/2021 Spot Bond			7.30500	104.58133	6.80500	105.12762			0.00	0	690,000,000
Total NBK14A SPOT									0.00	0	690,000,000
Total For NBK14A									0.00	0	690,000,000
NBK15/On 11/02/2022 Spot Bond			7.55500	103.11096	7.05500	103.93389			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/On 12/02/2025 Spot Bond			10.05000	98.70561	9.47000	100.82651			420,090,000,000,000.00	41,800,000,000	20,900,000,000
Total NBK16A SPOT									420,090,000,000,000.00	41,800,000,000	20,900,000,000
Total For NBK16A									420,090,000,000,000.00	41,800,000,000	20,900,000,000
NBK17/On 22/04/2026 Spot Bond			10.30000	102.58893	9.72000	105.09911			5,150,000,000,000.00	500,000,000	1,470,000,000
Total NBK17A SPOT									5,150,000,000,000.00	500,000,000	1,470,000,000
Total For NBK17A									5,150,000,000,000.00	500,000,000	1,470,000,000
NBK18/On 01/06/2020 Spot Bond			7.45000	103.15613	6.95000	103.19558			0.00	0	
Total NBK18A SPOT									0.00	0	
Total For NBK18A									0.00	0	
NBK19/On 01/06/2022 Spot Bond			8.08500	106.02005	7.58500	106.96785			0.00	0	1,760,000,000
Total NBK19A SPOT									0.00	0	1,760,000,000
Total For NBK19A									0.00	0	1,760,000,000
NBK20/On 01/06/2026 Spot Bond			10.30500	103.41500	9.72500	105.98946			13,396,500,000,000.00	1,300,000,000	650,000,000
Total NBK20A SPOT									13,396,500,000,000.00	1,300,000,000	650,000,000
Total For NBK20A									13,396,500,000,000.00	1,300,000,000	650,000,000
NBK20/On 25/06/2021 Spot Bond				100.34168		100.28341			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/On 21/07/2027 Spot Bond			11.35000	98.25849	10.77000	100.99467			0.00	0	
Total NBK21A SPOT									0.00	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 NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			8.07000	108.13446	7.57000	109.28681			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			11.11000	101.88793	10.53000	104.19978			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			11.09000	102.93729	10.51000	105.83355			0.00	0	1,000,000.00
Total NBK24A SPOT									0.00	0	1,000,000.00
Total For NBK24A									0.00	0	1,000,000.00
NBK24 On 11/02/2022 Spot Bond				100.93984		100.87487			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			8.39000	106.75254	7.89000	108.00564			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond				103.29624		103.90142			0.00	200,000,000	100,000,000
Total NBK25B SPOT									0.00	200,000,000	100,000,000
Total For NBK25B									0.00	200,000,000	100,000,000
NBK26 On 10/05/2023 Spot Bond			100.00000	21.44158	100.00000	21.29876			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond				104.37927		104.32597			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			11.40000	102.99273	10.82000	105.43599		2,325,600,000,000.00		204,000,000	102,000,000
Total NBK27A SPOT								2,325,600,000,000.00		204,000,000	102,000,000
Total For NBK27A								2,325,600,000,000.00		204,000,000	102,000,000
NBK28 On 02/08/2023 Spot Bond			8.03000	107.09064	7.53000	108.53861			0.00	0	12,965,000,000
Total NBK28A SPOT									0.00	0	12,965,000,000
Total For NBK28A									0.00	0	12,965,000,000
NBK28 On 19/11/2020 Spot Bond				101.21384		101.15397			0.00	0	
Total NBK28B SPOT									0.00	0	
Total For NBK28B									0.00	0	
NBK29 On 31/07/2026 Spot Bond			10.72000	100.47652	10.14000	103.04674			0.00	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 NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.02500	106.03019	7.52500	107.68613				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond				101.56253		101.50184				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.09000	107.55276	7.59000	109.08649				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond				100.85174		100.78276				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond				101.93036		101.87003				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond				102.34360		102.44036				0.00	200,000,000	100,000,000
Total NBK35B SPOT										0.00	200,000,000	100,000,000
Total For NBK35B										0.00	200,000,000	100,000,000
NBK36 On 10/05/2026 Spot Bond				105.50697		105.46054				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond				102.07560		102.01484				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			12.61500	57.90844	12.03500	59.24467				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond				104.67473		105.26077				0.00	400,000,000	200,000,000
Total NBK40B SPOT										0.00	400,000,000	200,000,000
Total For NBK40B										0.00	400,000,000	200,000,000
NBK42 On 21/02/2022 Spot Bond				101.50070		101.43878				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	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
NBK43I On 20/02/2024 Spot Bond				102.27653		102.68159				0.00	200,000,000	100,000,000
Total NBK43B SPOT										0.00	200,000,000	100,000,000
Total For NBK43B										0.00	200,000,000	100,000,000
NBK44I On 15/02/2021 Spot Bond				100.99231		100.93200				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond				101.57719		101.51581				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond				101.89642		101.83552				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond				102.51413		102.46029				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond				101.01797		100.95723				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond				101.25390		101.19172				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond				101.31236		101.24953				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond				100.83639		100.77481				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond				100.73447		100.67079				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond				100.39650		101.01513				0.00	200,000,000	100,000,000
Total NBK53B SPOT										0.00	200,000,000	100,000,000
Total For NBK53B										0.00	200,000,000	100,000,000
NBK54I On 21/02/2029 Spot Bond				100.72771		100.66126				0.00	0	
Total NBK54B SPOT										0.00	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 NBK54B									0.00	0	
NBK7B On 19/04/2020 Spot Bond				101.61874		101.55959			0.00	0	
Total NBK7B SPOT									0.00	0	
Total For NBK7B									0.00	0	
NBKB5 On 01/08/2022 Spot Bond				101.05726		100.99608			0.00	0	
Total NBKB55 SPOT									0.00	0	
Total For NBKB55									0.00	0	
NBKB5 On 01/08/2024 Spot Bond				101.07586		101.01353			0.00	0	5,500,000,00
Total NBKB56 SPOT									0.00	0	5,500,000,00
Total For NBKB56									0.00	0	5,500,000,00
NBKB5 On 01/08/2026 Spot Bond				101.09038		101.02714			0.00	400,000,000	200,000,00
Total NBKB57 SPOT									0.00	400,000,000	200,000,00
Total For NBKB57									0.00	400,000,000	200,000,00
NBKB5 On 01/08/2029 Spot Bond				100.38997		101.35983			0.00	200,000,000	10,100,000,00
Total NBKB58 SPOT									0.00	200,000,000	10,100,000,00
Total For NBKB58									0.00	200,000,000	10,100,000,00
NBKB5 On 24/02/2023 Spot Bond				100.62291		100.56082			0.00	0	
Total NBKB59 SPOT									0.00	0	
Total For NBKB59									0.00	0	
NBKB6 On 24/02/2025 Spot Bond				99.87817		100.56885			0.00	200,000,000	100,000,00
Total NBKB60 SPOT									0.00	200,000,000	100,000,00
Total For NBKB60									0.00	200,000,000	100,000,00
NBKB6 On 24/02/2027 Spot Bond				99.57459		100.57561			0.00	200,000,000	100,000,00
Total NBKB61 SPOT									0.00	200,000,000	100,000,00
Total For NBKB61									0.00	200,000,000	100,000,00
NCLN8 On 20/03/2024 Spot Bond				100.06612		99.99991			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			11.78500	96.58220	11.20500	98.28089			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	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
NCLN8 On 20/03/2024 Spot Bond				100.06572		99.99991				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.82000	95.94552	11.24000	97.63590				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.06612		99.99991				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.06662		99.99977				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.06741		99.99975				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond				100.05120		99.98500				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond				100.75961		100.69677				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	

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 NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
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				102.94383		102.88266				0.00	260,000,000	130,000,000
Total NED19 SPOT										0.00	260,000,000	130,000,000
Total For NED19										0.00	260,000,000	130,000,000
NED20 On 01/07/2020 Spot Bond			7.59000	103.49291	7.09000	103.57278				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond				106.08394		106.00778				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond				106.83506		106.76000				0.00	0	20,000,000
Total NEDT1B SPOT										0.00	0	20,000,000
Total For NEDT1B										0.00	0	20,000,000
NGL01 On 22/09/2021 Spot Bond				103.30501		103.24044				0.00	0	3,030,000,000

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 NGL01 SPOT										0.00	0	3,030,000,00
Total For NGL01										0.00	0	3,030,000,00
NGL02 On 15/03/2022 Spot Bond				104.18328		104.11538				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond				100.76273		100.67912				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond				103.97838		103.91809				0.00	80,000,000	40,000,00
Total NGL04 SPOT										0.00	80,000,000	40,000,00
Total For NGL04										0.00	80,000,000	40,000,00
NGL05 On 26/07/2023 Spot Bond				103.54114		103.47590				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond				101.95758		101.88935				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond				101.88836		101.81680				0.00	10,000,000,000	5,000,000,00
Total NGL07 SPOT										0.00	10,000,000,000	5,000,000,00
Total For NGL07										0.00	10,000,000,000	5,000,000,00
NGLT1 On 01/07/2022 Spot Bond				109.11910		109.04604				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond				105.96303		105.88757				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond				101.72826		101.58314				0.00	5,000,000,000	5,000,000,00
Total NGT103 SPOT										0.00	5,000,000,000	5,000,000,00
Total For NGT103										0.00	5,000,000,000	5,000,000,00
NGT10 On 15/01/2025 Spot Bond				103.99451		103.91272				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond				101.36378		101.27847				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	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
NHM00 On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	104.85146	13.50000	104.73863				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond				101.87525		101.79644				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond				101.96603		101.88308				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2020 Spot Bond				101.39602		101.32446				0.00	0	
Total NHM008 SPOT										0.00	0	
Total For NHM008										0.00	0	
NHM00 On 26/04/2022 Spot Bond				101.60152		101.51880				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2020 Spot Bond				100.71653		100.64393				0.00	0	
Total NHM010 SPOT										0.00	0	
Total For NHM010										0.00	0	
NHM01 On 24/05/2022 Spot Bond				100.81852		100.73492				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond				100.27344		100.18856				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond				100.31515		100.24084				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond				100.82343		100.75029				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond				100.26123		100.17998				0.00	0	
Total NHM015 SPOT										0.00	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 NHM015										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.97000	181.56660	5.75000	185.53745				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.53000	163.34201	5.46000	166.64178				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.65500	124.43391	5.15500	127.17695				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.74000	85.56409	5.49000	88.32299				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			5.87500	88.70542	5.61500	91.75539				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.76000	123.84902	5.26000	126.57618				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			6.15000	121.70386	5.65000	124.37294				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.67000	164.36274	5.60000	165.03978				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			6.38000	156.55546	6.31000	157.18550				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.84000	89.11713	5.58000	92.18489				0.00	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 NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			7.13500	102.21729	6.63500	102.33117				0.00	0	854,141,40
Total NMP20N SPOT										0.00	0	854,141,40
Total For NMP20N										0.00	0	854,141,40
NN010 On 01/10/2020 Spot Bond				99.82630		101.66996				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				99.99996		99.94116				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				100.17105		100.10822				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond				98.75441		99.18854				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond				101.98267		101.92072				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond				101.99197		101.97425				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond				100.68458		100.66656				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond				101.98851		104.28124				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond				97.81550		98.59127				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond				98.37672		99.08222				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	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
NN026 On 21/11/2025 Spot Bond				101.23266		101.23266				0.00	0	
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				100.67957		100.61096				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond				96.20678		97.11150				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond				99.64549		99.70985				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond				74.26123		73.43765				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond				94.77296		95.98394				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond				100.68614		100.61701				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond				95.74517		96.66454				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN05 On 12/03/2024 Spot Bond				100.25535		100.18589				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond				100.26423		100.19234				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN08 On 28/05/2020 Spot Bond				98.75245		98.73283				0.00	0	
Total NN08 SPOT										0.00	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 NN08									0.00	0	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NN09U SPOT									0.00	0	
Total For NN09U									0.00	0	
NNF01 On 19/01/2021 Spot Bond				86.07471		81.34060			0.00	0	
Total NNF010 SPOT									0.00	0	
Total For NNF010									0.00	0	
NNF02 On 01/08/2022 Spot Bond				62.03708		66.35556			0.00	0	
Total NNF02 SPOT									0.00	0	
Total For NNF02									0.00	0	
NNF03 On 01/08/2022 Spot Bond				62.03708		66.35556			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				96.40188		97.04994			0.00	0	
Total NNF04 SPOT									0.00	0	
Total For NNF04									0.00	0	
NNF06 On 12/09/2024 Spot Bond				94.89718		95.94714			0.00	0	
Total NNF06 SPOT									0.00	0	
Total For NNF06									0.00	0	
NNF07 On 20/09/2020 Spot Bond				93.74704		88.37677			0.00	0	
Total NNF07 SPOT									0.00	0	
Total For NNF07									0.00	0	
NNF08 On 22/09/2020 Spot Bond				93.63015		88.26964			0.00	0	
Total NNF08 SPOT									0.00	0	
Total For NNF08									0.00	0	
NNF09 On 03/06/2020 Spot Bond				70.11043		74.25703			0.00	0	
Total NNF09 SPOT									0.00	0	
Total For NNF09									0.00	0	
NQ1A1 On 22/05/2020 Spot Bond			8.77000	101.15052	8.27000	101.16470			0.00	0	
Total NQ1A10 SPOT									0.00	0	
Total For NQ1A10									0.00	0	
NQ1A2 On 22/05/2020 Spot Bond				100.68203		100.61744			0.00	0	
Total NQ1A24 SPOT									0.00	0	
Total For NQ1A24									0.00	0	
NQ1A2 On 22/05/2022 Spot Bond				100.67414		100.60632			0.00	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 NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond				100.67499		100.60708				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond				100.64834		100.58329				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2020 Spot Bond			7.96500	101.33200	7.46500	101.35284				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond				100.67273		100.60506				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond				100.70527		100.63410				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond				100.68625		100.61712				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond			8.16500	101.34846	7.66500	101.36765				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond				100.70528		100.63411				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2020 Spot Bond				100.78092		100.70160				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.88500	114.92522	7.38500	116.09604				0.00	0	5,896,533,60
Total NRA022 SPOT										0.00	0	5,896,533,60
Total For NRA022										0.00	0	5,896,533,60
NRA02 On 31/05/2023 Spot Bond			4.95000	182.93632	4.50000	185.20433				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	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
NRA028 On 30/11/2028 Spot Bond			12.02000	104.99296	11.44000	108.06404			49,277,192,000.00	4,099,600	6,408,676,90
Total NRA028 SPOT									49,277,192,000.00	4,099,600	6,408,676,90
Total For NRA028									49,277,192,000.00	4,099,600	6,408,676,90
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	15.84646	100.00000	15.74147			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				101.61383		101.55391			0.00	0	
Total NTC19 SPOT									0.00	0	
Total For NTC19									0.00	0	
NTC20 On 27/07/2020 Spot Bond				101.57938		101.52161			0.00	0	
Total NTC20 SPOT									0.00	0	
Total For NTC20									0.00	0	
NTC21 On 24/03/2022 Spot Bond				100.90249		100.84177			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC22 On 15/02/2021 Spot Bond				101.18120		101.11940			0.00	0	
Total NTC22 SPOT									0.00	0	
Total For NTC22									0.00	0	
NTC23 On 15/02/2023 Spot Bond				101.49846		101.43422			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC24 On 29/03/2021 Spot Bond				100.24222		100.18238			0.00	0	
Total NTC24 SPOT									0.00	0	
Total For NTC24									0.00	0	
NTC25 On 07/09/2021 Spot Bond				100.56826		100.50485			0.00	0	
Total NTC25 SPOT									0.00	0	
Total For NTC25									0.00	0	
NTC26 On 07/12/2023 Spot Bond				100.39261		100.32627			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond				100.24029		100.17495			0.00	0	
Total NTC27 SPOT									0.00	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 NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond				100.24228		100.17637			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		000,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,000
Total NTC29 SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,000
Total For NTC29								10,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,000
OMI01 On 22/11/2022 Spot Bond				100.69301		100.62315			0.00	0	
Total OMI01 SPOT								0.00	0		
Total For OMI01								0.00	0		
OML04 On 19/03/2020 Spot Bond					0.00000	0.00000			0.00	140,000,000	70,000,000
Total OML04 SPOT								0.00	140,000,000	70,000,000	70,000,000
Total For OML04								0.00	140,000,000	70,000,000	70,000,000
OML05 On 19/03/2020 Spot Bond			7.55000	7.55000	7.55000	7.55000			0.00	0	
Total OML05 SPOT								0.00	0		
Total For OML05								0.00	0		
OML06 On 19/03/2022 Spot Bond			8.39000	103.57931	7.89000	104.43800			0.00	0	2,969,012,600
Total OML06 SPOT								0.00	0	2,969,012,600	2,969,012,600
Total For OML06								0.00	0	2,969,012,600	2,969,012,600
OML07 On 19/03/2025 Spot Bond			11.84000	96.85180	11.26000	98.88707			0.00	0	1,000,000,000
Total OML07 SPOT								0.00	0	1,000,000,000	1,000,000,000
Total For OML07								0.00	0	1,000,000,000	1,000,000,000
OML08 On 14/09/2020 Spot Bond				100.78260		100.72017			0.00	0	
Total OML08 SPOT								0.00	0		
Total For OML08								0.00	0		
OML09 On 14/09/2022 Spot Bond			8.69000	105.09035	8.19000	106.15499			0.00	0	2,623,509,700
Total OML09 SPOT								0.00	0	2,623,509,700	2,623,509,700
Total For OML09								0.00	0	2,623,509,700	2,623,509,700
OML10 On 14/09/2025 Spot Bond			11.84000	98.33603	11.26000	100.54114			0.00	0	920,000,000
Total OML10 SPOT								0.00	0	920,000,000	920,000,000
Total For OML10								0.00	0	920,000,000	920,000,000
OML11 On 11/06/2024 Spot Bond				100.70878		100.64357			0.00	0	160,000,000
Total OML11 SPOT								0.00	0	160,000,000	160,000,000
Total For OML11								0.00	0	160,000,000	160,000,000
PBAJ11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PBAJ1U SPOT										0.00	0	
Total For PBAJ1U										0.00	0	
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBL1U SPOT										0.00	0	
Total For PBL1U										0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	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
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
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				100.31216		100.24511				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond				100.31734		100.24907				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM38 On 12/06/2020 Spot Bond				100.25478		100.18548				0.00	220,000,000	110,000,000
Total PMM38 SPOT										0.00	220,000,000	110,000,000
Total For PMM38										0.00	220,000,000	110,000,000
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				100.57574		100.50746				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond				101.74863		101.68377				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond				101.03317		100.96795				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond				100.57103		100.50438				0.00	0	
Total PMM55 SPOT										0.00	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
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond				100.73283		100.66826				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond				100.76305		100.69563				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond				100.82346		100.75031				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond				100.83208		100.75812				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond				100.84070		100.76593				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			10.04000	104.85150	9.46000	107.65663			705,485,512,584,000.00	3,456,721,664,600	2,410,154,172,400	
Total R186 SPOT									15,485,512,584,000.00	456,721,664,600	410,154,172,400	
Total For R186									15,485,512,584,000.00	456,721,664,600	410,154,172,400	
R197 On 07/12/2023 Spot Bond			3.75000	297.19607	3.30000	301.49628			276,835,125,000,000.00	73,822,700,000	40,852,250,500	
Total R197 SPOT									6,835,125,000,000.00	73,822,700,000	40,852,250,500	
Total For R197									6,835,125,000,000.00	73,822,700,000	40,852,250,500	
R202 On 07/12/2033 Spot Bond			4.97000	201.17898	4.75000	205.70623			832,125,947,652,000.00	368,637,011,600	295,887,928,300	
Total R202 SPOT									12,125,947,652,000.00	368,637,011,600	295,887,928,300	
Total For R202									12,125,947,652,000.00	368,637,011,600	295,887,928,300	
R2023 On 28/02/2023 Spot Bond			7.09000	102.21673	6.59000	103.49163			449,799,944,836,000.00	909,703,800,400	241,305,251,600	
Total R2023 SPOT									19,799,944,836,000.00	909,703,800,400	241,305,251,600	
Total For R2023									19,799,944,836,000.00	909,703,800,400	241,305,251,600	
R2030 On 31/01/2030 Spot Bond			11.28000	81.90091	10.73500	84.66005			203,774,039,632,000.00	993,242,379,400	991,979,241,400	
Total R2030 SPOT									13,774,039,632,000.00	993,242,379,400	991,979,241,400	
Total For R2030									13,774,039,632,000.00	993,242,379,400	991,979,241,400	
R2032 On 31/03/2032 Spot Bond			11.81500	77.24244	11.27500	84.21172			077,499,083,420,000.00	345,112,068,000	257,503,881,900	
Total R2032 SPOT									7,499,083,420,000.00	345,112,068,000	257,503,881,900	
Total For R2032									7,499,083,420,000.00	345,112,068,000	257,503,881,900	
R2035 On 28/02/2035 Spot Bond			11.98000	79.20270	11.48500	82.04931			540,091,685,940,000.00	545,917,503,000	1,388,030,974,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2035 SPOT									10,091,685,940,000.00	545,917,503,000	388,030,974,000
Total For R2035									10,091,685,940,000.00	545,917,503,000	388,030,974,000
R2037 On 31/01/2037 Spot Bond			12.13500	75.34543	11.66500	77.99750			120,313,914,866,000.00	339,539,671,600	1,003,441,353,700
Total R2037 SPOT									20,313,914,866,000.00	339,539,671,600	1,003,441,353,700
Total For R2037									20,313,914,866,000.00	339,539,671,600	1,003,441,353,700
R2040 On 31/01/2040 Spot Bond			12.27000	77.11277	11.80000	79.89045			967,325,993,511,000.00	567,834,229,300	704,233,511,200
Total R2040 SPOT									37,325,993,511,000.00	567,834,229,300	704,233,511,200
Total For R2040									37,325,993,511,000.00	567,834,229,300	704,233,511,200
R2044 On 31/01/2044 Spot Bond			12.31500	73.94766	11.84500	76.70062			407,933,308,080,000.00	520,335,632,000	1,186,756,108,900
Total R2044 SPOT									17,933,308,080,000.00	520,335,632,000	1,186,756,108,900
Total For R2044									17,933,308,080,000.00	520,335,632,000	1,186,756,108,900
R2048 On 28/02/2048 Spot Bond			12.30000	72.71955	11.83000	75.49757			097,755,398,950,000.00	902,256,536,500	1,261,504,067,100
Total R2048 SPOT									17,755,398,950,000.00	902,256,536,500	1,261,504,067,100
Total For R2048									17,755,398,950,000.00	902,256,536,500	1,261,504,067,100
R208 On 31/03/2021 Spot Bond			5.82500	100.75956	5.82500	104.08134			256,623,619,860,000.00	215,729,376,800	476,934,000,000
Total R208 SPOT									16,623,619,860,000.00	215,729,376,800	476,934,000,000
Total For R208									16,623,619,860,000.00	215,729,376,800	476,934,000,000
R209 On 31/03/2036 Spot Bond			12.03000	59.21359	11.54000	64.68063			244,110,040,348,000.00	435,919,371,600	918,772,489,300
Total R209 SPOT									14,110,040,348,000.00	435,919,371,600	918,772,489,300
Total For R209									14,110,040,348,000.00	435,919,371,600	918,772,489,300
R210 On 31/03/2028 Spot Bond			4.82000	171.69748	4.75000	175.04873			172,458,645,640,000.00	35,779,802,000	106,075,502,000
Total R210 SPOT									12,458,645,640,000.00	35,779,802,000	106,075,502,000
Total For R210									12,458,645,640,000.00	35,779,802,000	106,075,502,000
R212 On 31/01/2022 Spot Bond			3.00000	162.23091	2.75000	162.88067			402,956,900,000,000.00	467,652,300,000	262,970,002,000
Total R212 SPOT									12,956,900,000,000.00	467,652,300,000	262,970,002,000
Total For R212									12,956,900,000,000.00	467,652,300,000	262,970,002,000
R213 On 28/02/2031 Spot Bond			11.54000	72.63710	10.99500	75.31567			330,110,175,496,000.00	288,571,072,400	501,378,241,400
Total R213 SPOT									30,110,175,496,000.00	288,571,072,400	501,378,241,400
Total For R213									30,110,175,496,000.00	288,571,072,400	501,378,241,400
R214 On 28/02/2041 Spot Bond			12.22000	57.50983	11.75000	59.76775			100,508,008,844,000.00	335,557,120,200	791,394,359,900
Total R214 SPOT									10,508,008,844,000.00	335,557,120,200	791,394,359,900
Total For R214									10,508,008,844,000.00	335,557,120,200	791,394,359,900
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									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
RC002\On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

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 RC014U										0.00	0	
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	

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 RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	
RDF26I 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				100.84984		100.78991				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond				100.50734		100.43872				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	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
RDFB1 On 27/03/2020 Spot Bond				99.92282		99.86490				0.00	0	
Total RDFB10 SPOT										0.00	0	
Total For RDFB10										0.00	0	
RDFB1 On 27/03/2022 Spot Bond				100.65665		100.59545				0.00	0	230,000,00
Total RDFB11 SPOT										0.00	0	230,000,00
Total For RDFB11										0.00	0	230,000,00
RDFB1 On 27/11/2022 Spot Bond				101.43022		101.36684				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond				100.54368		100.48050				0.00	0	40,000,00
Total RDFB13 SPOT										0.00	0	40,000,00
Total For RDFB13										0.00	0	40,000,00
RDFB1 On 12/03/2023 Spot Bond				100.24736		100.18008				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond				100.74136		100.67575				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond				101.01729		100.95485				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond				101.00609		100.94136				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond				101.14447		101.07879				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond				100.00005		99.93931				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond				100.00001		99.93734				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond				99.99995		99.93526				0.00	0	
Total RDFB21 SPOT										0.00	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 RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond				99.85113		99.78730				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond				100.72491		100.66142				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond				100.84338		100.77781				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond				100.75528		100.68940				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond				100.52698		100.46953				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond				101.14227		101.08225				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond				100.76195		100.70074				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				102.28831		102.19499				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond				102.82164		102.71584				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond				100.20606		100.11504				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond				100.58689		100.49258				0.00	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 RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond				103.17322		103.10318				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond				103.91147		103.82362				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2022 Spot Bond				102.62170		102.50462				0.00	0	
Total RED702 SPOT										0.00	0	
Total For RED702										0.00	0	
RED80 On 06/04/2021 Spot Bond				102.61159		102.51418				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond				102.38606		102.28573				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond				101.16523		101.09962				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond				101.11912		101.05171				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond				101.65883		101.59298				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond				100.56234		100.49539				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES44U SPOT									0.00	0	
Total For RES44U									0.00	0	
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES45U SPOT									0.00	0	
Total For RES45U									0.00	0	
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES46U SPOT									0.00	0	
Total For RES46U									0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES47U SPOT									0.00	0	
Total For RES47U									0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW21 On 21/04/2021 Spot Bond			7.88000	106.30467	7.38000	106.75978			0.00	0	1,703,606,90
Total RW21 SPOT									0.00	0	1,703,606,90
Total For RW21									0.00	0	1,703,606,90
RW23 On 10/12/2023 Spot Bond			8.74000	105.07632	8.24000	106.60334			0.00	0	4,527,051,60
Total RW23 SPOT									0.00	0	4,527,051,60
Total For RW23									0.00	0	4,527,051,60
RW28 On 10/12/2028 Spot Bond			13.16000	88.01429	12.61500	90.46331			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500			0.00	0	
Total SBK12/R157 SPOT									0.00	0	
Total For SBK12/R157									0.00	0	
SBK18 On 24/10/2020 Spot Bond				102.15251		102.09090			0.00	541,400,000	270,700,00
Total SBK18 SPOT									0.00	541,400,000	270,700,00
Total For SBK18									0.00	541,400,000	270,700,00
SBK22 On 28/05/2020 Spot Bond				100.68267		100.60099			0.00	316,000,000	158,000,00
Total SBK22 SPOT									0.00	316,000,000	158,000,00
Total For SBK22									0.00	316,000,000	158,000,00
SBK23 On 28/05/2022 Spot Bond			8.36000	109.91880	7.86000	110.87417		668,800,000,000.00		80,000,000	2,070,000,00
Total SBK23 SPOT								668,800,000,000.00		80,000,000	2,070,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For SBK23									668,800,000,000.00	80,000,000	2,070,000,000
SBK24 On 19/10/2020 Spot Bond				103.09698		103.03539			0.00	0	
Total SBK24 SPOT									0.00	0	
Total For SBK24									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond				104.60852		104.54571			0.00	1,962,000,000	981,000,000
Total SBK25 SPOT									0.00	1,962,000,000	981,000,000
Total For SBK25									0.00	1,962,000,000	981,000,000
SBK26 On 25/04/2021 Spot Bond			8.16000	109.18743	7.66000	109.65042			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond				101.16350		101.09983			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond				100.89191		100.83334			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			8.02500	105.02407	7.52500	105.55887			0.00	0	1,148,425,200
Total SBS19 SPOT									0.00	0	1,148,425,200
Total For SBS19									0.00	0	1,148,425,200
SBS20 On 15/05/2026 Spot Bond			9.83000	104.53382	9.25000	107.14552			0.00	0	35,000,000,000
Total SBS20 SPOT									0.00	0	35,000,000,000
Total For SBS20									0.00	0	35,000,000,000
SBS21 On 15/05/2026 Spot Bond				104.93310		104.88480			0.00	200,000,000	100,000,000
Total SBS21 SPOT									0.00	200,000,000	100,000,000
Total For SBS21									0.00	200,000,000	100,000,000
SBS27 On 20/02/2024 Spot Bond			8.69000	105.56576	8.19000	107.18850			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.95500	94.70668	9.37500	97.17211		24,887,500,000,000.00		2,500,000,000	1,250,000,000
Total SBS3 SPOT								24,887,500,000,000.00		2,500,000,000	1,250,000,000
Total For SBS3								24,887,500,000,000.00		2,500,000,000	1,250,000,000
SBS31 On 12/06/2027 Spot Bond			10.19500	100.63667	9.61500	103.48959			0.00	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 SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			10.54000	98.56489	9.96000	100.52454				0.00	0	3,500,000.00
Total SBS34 SPOT										0.00	0	3,500,000.00
Total For SBS34										0.00	0	3,500,000.00
SBS38 On 29/01/2025 Spot Bond			9.39000	100.17889	8.81000	102.34178			32,865,000,000.00	3,500,000,000	3,500,000,000	2,090,000,000
Total SBS38 SPOT									12,865,000,000,000.00	3,500,000,000	3,500,000,000	2,090,000,000
Total For SBS38									12,865,000,000,000.00	3,500,000,000	3,500,000,000	2,090,000,000
SBS39 On 29/01/2030 Spot Bond			10.90500	94.30529	10.36000	97.37929			1,308,600,000,000.00	120,000,000	120,000,000	60,000,000
Total SBS39 SPOT									1,308,600,000,000.00	120,000,000	120,000,000	60,000,000
Total For SBS39									1,308,600,000,000.00	120,000,000	120,000,000	60,000,000
SBS4 On 16/11/2021 Spot Bond			7.63000	104.48352	7.13000	105.19622			0.00	0	0	3,928,518.60
Total SBS4 SPOT									0.00	0	0	3,928,518.60
Total For SBS4									0.00	0	0	3,928,518.60
SBS40 On 12/11/2020 Spot Bond				101.36320		101.30379			0.00	0	0	
Total SBS40 SPOT									0.00	0	0	
Total For SBS40									0.00	0	0	
SBS41 On 12/11/2022 Spot Bond			8.16000	107.84079	7.66000	108.97954			0.00	0	0	
Total SBS41 SPOT									0.00	0	0	
Total For SBS41									0.00	0	0	
SBS42 On 12/11/2025 Spot Bond			9.62500	108.17146	9.04500	110.67882			4,115,650,000,000.00	427,600,000	427,600,000	121,900,000
Total SBS42 SPOT									4,115,650,000,000.00	427,600,000	427,600,000	121,900,000
Total For SBS42									4,115,650,000,000.00	427,600,000	427,600,000	121,900,000
SBS43 On 12/11/2027 Spot Bond			10.22500	106.99884	9.64500	110.06193			0.00	0	0	
Total SBS43 SPOT									0.00	0	0	
Total For SBS43									0.00	0	0	
SBS45 On 15/02/2021 Spot Bond				101.35118		101.29000			0.00	0	0	5,000,000.00
Total SBS45 SPOT									0.00	0	0	5,000,000.00
Total For SBS45									0.00	0	0	5,000,000.00
SBS46 On 15/02/2023 Spot Bond			8.13500	107.44489	7.63500	108.70786			0.00	0	0	
Total SBS46 SPOT									0.00	0	0	
Total For SBS46									0.00	0	0	
SBS47 On 15/02/2023 Spot Bond				102.63859		102.57786			0.00	3,333,333,400	3,333,333,400	3,333,333,400
Total SBS47 SPOT									0.00	3,333,333,400	3,333,333,400	3,333,333,400
Total For SBS47									0.00	3,333,333,400	3,333,333,400	3,333,333,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS49 On 31/01/2022 Spot Bond				102.01094		101.95012			0.00	200,000,000	100,000,000
Total SBS49 SPOT									0.00	200,000,000	100,000,000
Total For SBS49									0.00	200,000,000	100,000,000
SBS50 On 31/01/2022 Spot Bond			7.71000	104.29905	7.21000	105.11023		2,313,000,000,000.00	300,000,000	300,000,000	100,000,000
Total SBS50 SPOT								2,313,000,000,000.00	300,000,000	300,000,000	100,000,000
Total For SBS50								2,313,000,000,000.00	300,000,000	300,000,000	100,000,000
SBS51 On 31/01/2024 Spot Bond			11.62000	95.76090	11.04000	97.39536		0.00	0	0	0
Total SBS51 SPOT								0.00	0	0	0
Total For SBS51								0.00	0	0	0
SBS52 On 29/01/2030 Spot Bond				102.73845		102.68699		0.00	120,000,000	120,000,000	2,260,000,000
Total SBS52 SPOT								0.00	120,000,000	120,000,000	2,260,000,000
Total For SBS52								0.00	120,000,000	120,000,000	2,260,000,000
SBS53 On 03/05/2027 Spot Bond				104.29438		104.24817		0.00	200,000,000	200,000,000	100,000,000
Total SBS53 SPOT								0.00	200,000,000	200,000,000	100,000,000
Total For SBS53								0.00	200,000,000	200,000,000	100,000,000
SBS54 On 12/06/2020 Spot Bond				100.45729		100.40040		0.00	4,080,000,000	4,080,000,000	2,040,000,000
Total SBS54 SPOT								0.00	4,080,000,000	4,080,000,000	2,040,000,000
Total For SBS54								0.00	4,080,000,000	4,080,000,000	2,040,000,000
SBS55 On 12/06/2022 Spot Bond				101.31971		101.25661		0.00	0	0	0
Total SBS55 SPOT								0.00	0	0	0
Total For SBS55								0.00	0	0	0
SBS56 On 12/06/2022 Spot Bond			7.76500	104.84899	7.26500	105.81258		0.00	0	0	1,725,323,300
Total SBS56 SPOT								0.00	0	0	1,725,323,300
Total For SBS56								0.00	0	0	1,725,323,300
SBS57 On 12/06/2024 Spot Bond				101.58617		101.52293		0.00	245,290,200	245,290,200	245,290,200
Total SBS57 SPOT								0.00	245,290,200	245,290,200	245,290,200
Total For SBS57								0.00	245,290,200	245,290,200	245,290,200
SBS58 On 12/06/2027 Spot Bond				102.68922		102.63668		0.00	652,000,000	652,000,000	326,000,000
Total SBS58 SPOT								0.00	652,000,000	652,000,000	326,000,000
Total For SBS58								0.00	652,000,000	652,000,000	326,000,000
SBS59 On 09/10/2020 Spot Bond				101.84948		101.79150		0.00	0	0	0
Total SBS59 SPOT								0.00	0	0	0
Total For SBS59								0.00	0	0	0
SBS60 On 18/01/2023 Spot Bond				102.33300		102.27201		0.00	0	0	0
Total SBS60 SPOT								0.00	0	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 SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond				101.64806		101.58698			0.00	0	
Total SBS62 SPOT									0.00	0	
Total For SBS62									0.00	0	
SBS63 On 31/01/2026 Spot Bond				101.85482		101.79462			0.00	200,000,000	100,000,000
Total SBS63 SPOT									0.00	200,000,000	100,000,000
Total For SBS63									0.00	200,000,000	100,000,000
SBS64 On 31/01/2029 Spot Bond				102.03596		101.97880			0.00	200,000,000	7,100,000,000
Total SBS64 SPOT									0.00	200,000,000	7,100,000,000
Total For SBS64									0.00	200,000,000	7,100,000,000
SBS65 On 15/05/2024 Spot Bond				100.78985		100.72636			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond				99.94038		99.88084			0.00	0	
Total SBS66 SPOT									0.00	0	
Total For SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond				100.48956		100.43254			0.00	200,000,000	2,300,000,000
Total SBS67 SPOT									0.00	200,000,000	2,300,000,000
Total For SBS67									0.00	200,000,000	2,300,000,000
SBS68 On 21/11/2024 Spot Bond				100.65311		100.59005			0.00	200,000,000	100,000,000
Total SBS68 SPOT									0.00	200,000,000	100,000,000
Total For SBS68									0.00	200,000,000	100,000,000
SBS69 On 02/12/2034 Spot Bond				100.50156		100.43373			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.65000	288.51751	4.20000	292.64322		3,720,000,000,000.00	800,000,000	400,000,000	
Total SBSI11 SPOT								3,720,000,000,000.00	800,000,000	400,000,000	
Total For SBSI11								3,720,000,000,000.00	800,000,000	400,000,000	
SBSI14 On 07/12/2033 Spot Bond			5.92000	182.48948	5.70000	186.48635		0.00	0		
Total SBSI14 SPOT								0.00	0		
Total For SBSI14								0.00	0		
SBT101 On 31/03/2022 Spot Bond				105.06653		108.08897			0.00	0	375,000,000
Total SBT101 SPOT									0.00	0	375,000,000
Total For SBT101									0.00	0	375,000,000
SBT102 On 30/09/2022 Spot Bond				106.05232		109.02798			0.00	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 SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT102 On 31/03/2024 Spot Bond				102.88653		105.19491				0.00	9,000,000,000	16,030,000,000
Total SBT103 SPOT										0.00	9,000,000,000	16,030,000,000
Total For SBT103										0.00	9,000,000,000	16,030,000,000
SBT201 On 13/02/2023 Spot Bond				105.02431		104.96101				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond				101.58478		101.51556				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.14000	106.98806	8.64000	108.50544				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond				101.72015		101.64841				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond				101.36558		101.29636				0.00	20,000,000,000	10,000,000,000
Total SBT206 SPOT										0.00	20,000,000,000	10,000,000,000
Total For SBT206										0.00	20,000,000,000	10,000,000,000
SGI004 On 20/01/2021 Spot Bond				102.46988		102.37232				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond				102.48065		102.38320				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond				100.09747		100.00024				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	104.06700	10.00000	103.98500				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI4 On 15/08/2021 Spot Bond				101.99246		101.92856				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond				100.84946		100.78083				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond				100.79134		100.72647				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond				100.82770		100.76095				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond				101.13095		101.06752				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond				100.87312		100.80245				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond				100.87494		100.80410				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond				100.87978		100.80853				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond				100.83250		100.76534				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond				100.96013		100.88194				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond				100.91561		100.84125				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond				100.93654		100.86039				0.00	0	
Total SLRC4 SPOT										0.00	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 SLRC4									0.00	0	
SLRC5 On 15/08/2022 Spot Bond				99.72338		99.65446			0.00	0	
Total SLRC5 SPOT									0.00	0	
Total For SLRC5									0.00	0	
SNT02 On 12/04/2021 Spot Bond				102.96026		102.89708			0.00	0	1,400,000,00
Total SNT02 SPOT									0.00	0	1,400,000,00
Total For SNT02									0.00	0	1,400,000,00
SNT03 On 12/04/2023 Spot Bond			8.79000	113.06360	8.29000	114.37808		10,583,160,000,000.00	1,204,000,000	2,152,000,00	
Total SNT03 SPOT								10,583,160,000,000.00	1,204,000,000	2,152,000,00	
Total For SNT03								10,583,160,000,000.00	1,204,000,000	2,152,000,00	
SNT04 On 27/06/2022 Spot Bond				101.25227		101.19041			0.00	0	2,900,000,00
Total SNT04 SPOT									0.00	0	2,900,000,00
Total For SNT04									0.00	0	2,900,000,00
SOLB0 On 12/08/2022 Spot Bond				100.80415		100.74084			0.00	0	22,000,000,00
Total SOLB01 SPOT									0.00	0	22,000,000,00
Total For SOLB01									0.00	0	22,000,000,00
SPDA1 On 21/08/2021 Spot Bond				101.05824		100.99268			0.00	0	
Total SPDA10 SPOT									0.00	0	
Total For SPDA10									0.00	0	
SPDA1 On 21/08/2020 Spot Bond				100.85521		100.79294			0.00	400,000,000	200,000,00
Total SPDA11 SPOT									0.00	400,000,000	200,000,00
Total For SPDA11									0.00	400,000,000	200,000,00
SPDA1 On 21/08/2022 Spot Bond				101.65091		101.58811			0.00	0	
Total SPDA12 SPOT									0.00	0	
Total For SPDA12									0.00	0	
SPDA1 On 21/08/2024 Spot Bond				100.70774		100.64328			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA8 On 21/08/2021 Spot Bond				100.72862		100.65998			0.00	0	
Total SPDA8 SPOT									0.00	0	
Total For SPDA8									0.00	0	
SPG00 On 27/09/2023 Spot Bond				99.91133		99.84492			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG00 On 15/03/2024 Spot Bond				100.15610		100.08740			0.00	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 SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond				100.16315		100.18507				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond				100.02242		100.04210				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond				101.62662		101.56357				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond				101.70555		101.64110				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond				101.23447		101.17132				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			7.53000	103.51746	7.03000	103.49181				0.00	0	
Total SSA06 SPOT										0.00	0	
Total For SSA06										0.00	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
SSN00 On 31/03/2021 Spot Bond			7.75500	98.88598	7.25500	102.67605				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			7.75500	98.88598	7.25500	102.67605				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			6.31500	120.80909	5.81500	123.45402				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			11.54000	97.84708	10.96000	100.39144				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			13.41000	64.20286	12.86500	66.44684				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond				96.39344		96.30931				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 02/06/2020 Spot Bond				100.51203		100.44204				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	
SSN03 On 17/11/2020 Spot Bond				100.85183		100.78284				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond				100.54603		100.47197				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	101.47158	9.55000	101.39360				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond				101.67792		101.61124				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.49000	108.26091	7.99000	109.75007				0.00	0	
Total SSN041 SPOT										0.00	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 SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.67500	91.09002	5.51500	92.98912				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond				99.51530		99.43690				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond				101.28833		101.21466				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond				101.73996		101.67184				0.00	15,000,000,000	15,000,000,000
Total SSN047 SPOT										0.00	15,000,000,000	15,000,000,000
Total For SSN047										0.00	15,000,000,000	15,000,000,000
SSN05: On 08/12/2023 Spot Bond			4.78000	287.28956	4.33000	291.39067				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/09/2020 Spot Bond				99.94130		99.88273				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05: On 26/10/2020 Spot Bond				101.30018		101.23970				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond				101.30489		101.23828				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond				101.14089		101.07453				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	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond				101.66594		101.60613				0.00	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 SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			6.04000	157.62628	5.97000	160.89123				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			5.70000	124.18286	5.20000	126.91908				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.87500	88.70542	5.61500	91.75539				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.74000	85.56409	5.49000	88.32299				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			6.00000	158.06622	5.93000	161.33383				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 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	
SSN066 On 28/05/2023 Spot Bond				100.58103		100.51211				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond				100.57392		100.50588				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond				100.55634		100.49051				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond				100.15969		100.08946				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond				100.15706		100.08795				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07 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	
SSN07 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	
SSN07 On 19/06/2023 Spot Bond				100.08732		100.02178				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07 On 13/07/2023 Spot Bond				101.70279		101.63503				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07 On 31/07/2021 Spot Bond				73.13400		73.13400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08 On 16/08/2020 Spot Bond				101.15586		101.09448				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08 On 27/08/2024 Spot Bond				100.61332		100.54332				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond				100.26850		100.19540				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond				101.11497		101.04736				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			5.84500	183.88474	5.62500	187.92098				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 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	
SSN08 On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN086										0.00	0	
SSN08: On 10/04/2020 Spot Bond				101.56818		101.50669				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	4,000,000,000	2,000,000,000
Total SSN088 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SSN088										0.00	4,000,000,000	2,000,000,000
SSN08: On 21/12/2026 Spot Bond				98.70737		98.63506				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	12,000,000,000	6,000,000,000
Total SSN090 SPOT										0.00	12,000,000,000	6,000,000,000
Total For SSN090										0.00	12,000,000,000	6,000,000,000
SSN09: On 11/10/2020 Spot Bond				100.00000		100.00000				0.00	5,600,000,000	2,500,000,000
Total SSN091 SPOT										0.00	5,600,000,000	2,500,000,000
Total For SSN091										0.00	5,600,000,000	2,500,000,000
SSN09: On 02/11/2020 Spot Bond				100.00000		100.00000				0.00	8,000,000,000	3,500,000,000
Total SSN092 SPOT										0.00	8,000,000,000	3,500,000,000
Total For SSN092										0.00	8,000,000,000	3,500,000,000
SSN09: On 31/01/2030 Spot Bond				101.15078		101.08783				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	5,400,000,000	2,500,000,000
Total SSN094 SPOT										0.00	5,400,000,000	2,500,000,000
Total For SSN094										0.00	5,400,000,000	2,500,000,000
SSN09: On 31/01/2030 Spot Bond				100.30275		100.24033				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond				100.44902		100.38626				0.00	10,000,000,000	10,000,000,000
Total SSN096 SPOT										0.00	10,000,000,000	10,000,000,000
Total For SSN096										0.00	10,000,000,000	10,000,000,000
SSN09: On 20/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SSN097 SPOT										0.00	0	
Total For SSN097										0.00	0	
SZ25 On 30/09/2025 Spot Bond			11.06000	91.46217	10.48000	98.12829				0.00	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 SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond				100.75303		100.68416				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			7.63500	101.99345	7.13500	102.14019				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond				100.73688		100.66744				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			7.73500	101.89442	7.23500	102.04014				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond				100.74298		100.67509				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			7.68500	101.63863	7.18500	101.78443				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond				100.76455		100.70356				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond				100.73446		100.66738				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	103.98249	8.55000	103.91077				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond				100.68004		100.61828				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				100.66242		100.60238				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	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
T16OM On 21/08/2020 Spot Bond				100.66210		100.60210				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond				102.05395		101.99803				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS142 On 28/10/2021 Spot Bond				101.25510		101.18971				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS144 On 20/03/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total TFS144 SPOT										0.00	0	
Total For TFS144										0.00	0	
TFS145 On 20/03/2022 Spot Bond				100.06203		99.99984				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond				101.67970		101.62083				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS148 On 12/10/2022 Spot Bond				102.32878		102.26899				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond				101.12963		101.06794				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond				100.52680		100.46432				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond				101.81689		101.75784				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond				101.96856		101.90806				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond				100.46618		100.40456				0.00	0	
Total TFS155 SPOT										0.00	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 TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond				100.62909		100.56661				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond				100.77143		100.70940				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond				100.07654		100.01848				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond				100.05931		99.99995				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 25/04/2020 Spot Bond				101.17968		101.12294				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2022 Spot Bond				100.54124		100.47995				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond				100.55133		100.48882				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond				101.23306		101.17321				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond				101.30829		101.24721				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				100.79518		100.72929				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A3 On 21/08/2020 Spot Bond			8.05500	101.28484	7.55500	101.42693				0.00	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 TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A7 On 21/08/2020 Spot Bond				100.98547		100.92281				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A8 On 21/08/2020 Spot Bond			7.72500	101.56903	7.22500	101.71438				0.00	0	100,000,00
Total TH13A8 SPOT										0.00	0	100,000,00
Total For TH13A8										0.00	0	100,000,00
TH13B1 On 21/08/2020 Spot Bond				100.77229		100.70154				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B2 On 21/08/2020 Spot Bond				100.77312		100.70230				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B3 On 21/08/2020 Spot Bond				100.79739		100.72420				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B4 On 21/08/2020 Spot Bond				100.76579		100.69351				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B5 On 21/08/2020 Spot Bond				100.76978		100.69928				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C1 On 21/08/2020 Spot Bond				100.83085		100.75439				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C2 On 21/08/2020 Spot Bond				100.83753		100.76043				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C3 On 21/08/2020 Spot Bond				100.83921		100.76194				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C4 On 21/08/2020 Spot Bond				100.85592		100.77702				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	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
TH13C: On 21/08/2020 Spot Bond				100.87681		100.79587				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D: On 21/08/2020 Spot Bond				101.10605		101.00272				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D: On 21/08/2020 Spot Bond				101.10605		101.00272				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D: On 21/08/2020 Spot Bond				101.13100		101.02523				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D: On 21/08/2020 Spot Bond				101.11852		101.01397				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D: On 21/08/2020 Spot Bond				101.12268		101.01772				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A: On 21/11/2021 Spot Bond				100.74617		100.67795				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			7.48500	107.40552	6.98500	108.13833				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond				101.76986		101.70744				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			7.64500	105.75486	7.14500	106.47865				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond				100.79716		100.72397				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond				101.08189		101.01268				0.00	0	
Total TH14B2 SPOT										0.00	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 TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond				100.76206		100.69229				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond				101.60989		101.53642				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond				101.74993		101.67888				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond				100.81220		100.73754				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond				101.08875		100.98705				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond				103.02453		102.93399				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond				102.56131		102.47101				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond				100.72879		100.66440				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond				100.72617		100.65991				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	103.29245	9.82000	103.21086				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond				100.86032		100.79806				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond				100.57786		100.51155				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2020 Spot Bond				100.69759		100.63411				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond				100.70607		100.64177				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond				100.74459		100.67653				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond				101.21590		101.15032				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond				101.32903		101.26464				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond				100.78391		100.71202				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond				101.48616		101.41811				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond				100.76383		100.69390				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond				102.74928		102.65996				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond				101.55925		101.46981				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond				100.94173		100.85443				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	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
TH16A On 21/08/2022 Spot Bond				100.69349		100.63041				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond				100.70942		100.64479				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.71064	8.49000	100.64165				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B On 21/08/2024 Spot Bond				100.72952		100.66293				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C On 21/08/2024 Spot Bond				100.75546		100.68634				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D On 21/08/2024 Spot Bond				100.93505		100.84839				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	104.06700	10.00000	103.98500				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				100.44043		100.37509				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond				100.42730		100.35979				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			8.26000	102.13344	7.76000	103.17849				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.79000	103.30609	8.29000	105.09784				0.00	0	
Total TL25 SPOT										0.00	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 TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond				101.62077		101.55525			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond				102.37206		102.31151			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			11.12000	96.80500	10.54000	98.86259		2,001,600,000,000.00		180,000,000	90,000,000
Total TL28 SPOT								2,001,600,000,000.00		180,000,000	90,000,000
Total For TL28								2,001,600,000,000.00		180,000,000	90,000,000
TL29 On 24/04/2025 Spot Bond				101.37792		101.31109			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond				100.30131		100.23532			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond				100.30867		100.24096			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond				100.97328		100.90747			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TLC08 On 27/03/2020 Spot Bond				99.92287		99.86500			0.00	0	
Total TLC08 SPOT									0.00	0	
Total For TLC08									0.00	0	
TLC09 On 17/09/2020 Spot Bond				100.13008		100.01659			0.00	0	
Total TLC09 SPOT									0.00	0	
Total For TLC09									0.00	0	
TN20 On 17/09/2020 Spot Bond			7.78500	101.40031	7.28500	101.58035			0.00	0	11,206,095,900
Total TN20 SPOT									0.00	0	11,206,095,900
Total For TN20									0.00	0	11,206,095,900
TN20/R On 17/09/2020 Spot Bond			100.00000	70.74816	100.00000	70.35943			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	

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 TN20U SPOT										0.00	0	
Total For TN20U										0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	48.62178	100.00000	48.29790				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.49000	111.14729	7.99000	112.68870			1,326,382,512,000.00		156,228,800	20,309,386,40
Total TN23 SPOT									1,326,382,512,000.00		156,228,800	20,309,386,40
Total For TN23									1,326,382,512,000.00		156,228,800	20,309,386,40
TN23/R On 06/11/2023 Spot Bond			100.00000	19.42055	100.00000	19.29118				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			11.45000	93.13639	10.88000	95.22661			178,510,080,000.00		15,590,400	25,598,870,80
Total TN25 SPOT									178,510,080,000.00		15,590,400	25,598,870,80
Total For TN25									178,510,080,000.00		15,590,400	25,598,870,80
TN25/R On 19/08/2025 Spot Bond			100.00000	11.35083	100.00000	11.27522				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.66000	89.43721	11.08000	92.02626				0.00	0	3,700,000,00
Total TN27 SPOT										0.00	0	3,700,000,00
Total For TN27										0.00	0	3,700,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.07494	100.00000	11.99451				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.88000	91.22394	12.33500	93.99010				0.00	0	4,800,000,00
Total TN30 SPOT										0.00	0	4,800,000,00
Total For TN30										0.00	0	4,800,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	122.33989	8.00000	122.26126				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.85000	83.90648	13.38000	86.48627			20,221,000,000,000.00		1,460,000,000	4,330,000,00
Total TN40 SPOT									20,221,000,000,000.00		1,460,000,000	4,330,000,00
Total For TN40									20,221,000,000,000.00		1,460,000,000	4,330,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.86374	10.75000	104.77377				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/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
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TNF25U SPOT										0.00	0	
Total For TNF25U										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.06700	10.00000	103.98500				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			8.01500	103.93173	7.51500	104.20120				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			7.98500	103.78589	7.48500	104.07546				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A On 14/12/2020 Spot Bond			7.78500	103.94583	7.28500	104.23783				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond				100.17029		100.09553				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond				100.17499		100.09823				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond				101.24492		101.17112				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond				100.20224		100.11382				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond				100.25091		100.14167				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond				100.25091		100.14167				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond				100.87335		100.80833				0.00	0	
Total TRA3A2 SPOT										0.00	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 TRA3A2									0.00	0	
TRA3A: On 14/11/2022 Spot Bond				100.89609		100.82927			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.20000	105.14327	7.70000	106.26785			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A: On 14/11/2020 Spot Bond				100.86821		100.80360			0.00	0	
Total TRA3A6 SPOT									0.00	0	
Total For TRA3A6									0.00	0	
TRA3A: On 14/11/2022 Spot Bond				100.88787		100.82170			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B: On 14/11/2022 Spot Bond				101.04397		100.96535			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B: On 14/11/2022 Spot Bond				101.02242		100.94553			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A: On 13/04/2020 Spot Bond				101.50616		101.44696			0.00	0	
Total TRA4A1 SPOT									0.00	0	
Total For TRA4A1									0.00	0	
TRA4A: On 13/04/2022 Spot Bond				101.61879		101.55469			0.00	0	
Total TRA4A2 SPOT									0.00	0	
Total For TRA4A2									0.00	0	
TRA4A: On 13/04/2024 Spot Bond				101.67198		101.60556			0.00	0	
Total TRA4A3 SPOT									0.00	0	
Total For TRA4A3									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.49000	106.55239	7.99000	108.21346		339,600,000,000.00	40,000,000	20,000,000	
Total TRA4A4 SPOT								339,600,000,000.00	40,000,000	20,000,000	
Total For TRA4A4								339,600,000,000.00	40,000,000	20,000,000	
TRA4A: On 13/10/2020 Spot Bond				101.50614		101.44695		0.00	0	0	
Total TRA4A5 SPOT								0.00	0	0	
Total For TRA4A5								0.00	0	0	
TRA4A: On 13/04/2022 Spot Bond				101.61879		101.55469		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 TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond				101.67198		101.60556				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.80612	8.62000	103.73434				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond				101.87214		101.79699				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond				101.87214		101.79699				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSG03I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	0.00000				0.00	0	
Total TSP228 SPOT										0.00	0	
Total For TSP228										0.00	0	
TSP23C On 09/04/2020 Spot Bond				99.64074		99.57734				0.00	0	
Total TSP230 SPOT										0.00	0	
Total For TSP230										0.00	0	
TSP23Z On 07/05/2020 Spot Bond				99.04796		98.98449				0.00	0	
Total TSP232 SPOT										0.00	0	
Total For TSP232										0.00	0	
TSP23O On 09/07/2020 Spot Bond				97.80262		97.74159				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP23E On 13/08/2020 Spot Bond				101.58169		101.46002				0.00	0	1,900,000,00
Total TSP235 SPOT										0.00	0	1,900,000,00
Total For TSP235										0.00	0	1,900,000,00
TSP23V On 09/04/2020 Spot Bond				99.66163		99.60192				0.00	0	
Total TSP237 SPOT										0.00	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 TSP237										0.00	0	
TSP237 On 08/10/2020 Spot Bond				96.00743		95.94724				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP238 On 14/05/2020 Spot Bond				98.96255		98.90270				0.00	0	
Total TSP239 SPOT										0.00	0	
Total For TSP239										0.00	0	
TSP239 On 12/11/2020 Spot Bond				95.25403		95.19318				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP240 On 11/06/2020 Spot Bond				98.53969		98.48493				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP241 On 10/09/2020 Spot Bond				96.77301		96.71640				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP242 On 04/03/2021 Spot Bond				93.47361		93.41702				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP243 On 18/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			430,000,000,000.00	24,300,000,000	14,300,000,000	
Total TSP244 SPOT										10,000,000,000,000.00	24,300,000,000	14,300,000,000
Total For TSP244										10,000,000,000,000.00	24,300,000,000	14,300,000,000
TU1A11 On 31/01/2025 Spot Bond				101.27354		101.20344				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond				101.52431		101.43954				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond				102.55649		102.46919				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond				101.53980		101.46461				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC32 On 06/04/2020 Spot Bond				101.51167		101.45200				0.00	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 TWC324 SPOT										0.00	0	
Total For TWC324										0.00	0	
TWC32 On 09/04/2020 Spot Bond				101.45200		101.39233				0.00	0	
Total TWC325 SPOT										0.00	0	
Total For TWC325										0.00	0	
TWC32 On 20/04/2020 Spot Bond				101.21719		101.15923				0.00	0	
Total TWC326 SPOT										0.00	0	
Total For TWC326										0.00	0	
TWC32 On 24/04/2020 Spot Bond				101.07827		101.02050				0.00	0	
Total TWC327 SPOT										0.00	0	
Total For TWC327										0.00	0	
TWC32 On 29/04/2020 Spot Bond				101.04109		100.98325				0.00	3,000,000,000	1,500,000,000
Total TWC328 SPOT										0.00	3,000,000,000	1,500,000,000
Total For TWC328										0.00	3,000,000,000	1,500,000,000
TWC32 On 13/05/2020 Spot Bond				100.74987		100.69219				0.00	0	
Total TWC329 SPOT										0.00	0	
Total For TWC329										0.00	0	
TWC33 On 19/05/2020 Spot Bond				100.53637		100.47890				0.00	0	
Total TWC330 SPOT										0.00	0	
Total For TWC330										0.00	0	
TWC33 On 27/05/2020 Spot Bond				100.45751		100.40032				0.00	0	
Total TWC331 SPOT										0.00	0	
Total For TWC331										0.00	0	
TWC33 On 04/06/2020 Spot Bond				100.36168		100.30457				0.00	0	
Total TWC332 SPOT										0.00	0	
Total For TWC332										0.00	0	
UG21 On 02/03/2021 Spot Bond			7.96500	103.03811	7.46500	103.43262				0.00	0	721,599,700
Total UG21 SPOT										0.00	0	721,599,700
Total For UG21										0.00	0	721,599,700
UG26 On 09/03/2026 Spot Bond			11.94000	97.78522	11.36000	100.11679			1,432,800,000,000.00		120,000,000	60,000,000
Total UG26 SPOT									1,432,800,000,000.00		120,000,000	60,000,000
Total For UG26									1,432,800,000,000.00		120,000,000	60,000,000
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA41 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA51 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	
VCJA61 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB21 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	
VCJB31 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	
VCJB41 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	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 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	
VCJB6l 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	
VCJB7l 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	
VCJB8l 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	
VCJB9l 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	
VCPA1l 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	
VCPA2l 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	
VCPA3l 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	
VCPA4l 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	
VCPA5l 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	
VCPA6l 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	
VCPA7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA8 ₁ On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U SPOT										0.00	0	
Total For VCPA8U										0.00	0	
VCPA9 ₁ 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 ₁ 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 ₁ 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 ₁ 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 ₁ 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 ₁ 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 ₁ 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 ₁ 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 ₁ 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 ₁ 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA03U SPOT										0.00	0	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA04U SPOT										0.00	0	
Total For VJA04U										0.00	0	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA05U SPOT										0.00	0	
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
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				0.00	0	
Total VJA12U SPOT										0.00	0	
Total For VJA12U										0.00	0	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB03U SPOT										0.00	0	
Total For VJB03U										0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB04U SPOT										0.00	0	

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 VJB04U										0.00	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB05U SPOT										0.00	0	
Total For VJB05U										0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
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				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE07 On 08/06/2020 Spot Bond				100.33262		100.26524				0.00	0	
Total VKE07 SPOT										0.00	0	
Total For VKE07										0.00	0	
VKE09 On 08/07/2020 Spot Bond				101.89787		101.83661				0.00	306,000,000	153,000,000
Total VKE09 SPOT										0.00	306,000,000	153,000,000
Total For VKE09										0.00	306,000,000	153,000,000
VKE10 On 08/07/2022 Spot Bond				101.78962		101.72309				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond				101.45462		101.38861				0.00	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 VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond				101.43908		101.37625				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond				100.98279		100.91932				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond				100.73402		100.66799				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond				100.86005		100.79610				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond				100.88056		100.81497				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	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 VPB10U										0.00	0	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR863L On 06/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR863U SPOT										0.00	0	
Total For VR863U										0.00	0	
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR864U SPOT										0.00	0	
Total For VR864U										0.00	0	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR866U SPOT										0.00	0	
Total For VR866U										0.00	0	
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR867U SPOT										0.00	0	
Total For VR867U										0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR868U SPOT										0.00	0	
Total For VR868U										0.00	0	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR869U SPOT										0.00	0	
Total For VR869U										0.00	0	
WHL01 On 10/10/2020 Spot Bond				101.93780		101.87841				0.00	400,000,000	200,000,000
Total WHL01 SPOT										0.00	400,000,000	200,000,000
Total For WHL01										0.00	400,000,000	200,000,000
WHL01 On 27/10/2020 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 WHL01U SPOT										0.00	0	
Total For WHL01U										0.00	0	
WHL02 On 02/10/2021 Spot Bond				100.15601		102.12327				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL02U SPOT										0.00	0	
Total For WHL02U										0.00	0	
WHL03 On 02/10/2023 Spot Bond				100.83483		102.84967				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			6.72500	103.24451	6.22500	103.28457				0.00	0	
Total WSP4 SPOT										0.00	0	
Total For WSP4										0.00	0	
WSP5 On 28/05/2021 Spot Bond			7.01000	105.06922	6.51000	105.58349				0.00	0	1,814,860,70
Total WSP5 SPOT										0.00	0	1,814,860,70
Total For WSP5										0.00	0	1,814,860,70
WSP5/I On 28/05/2021 Spot Bond			100.00000	46.56820	100.00000	46.25800				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT									1.24e+017	72,759,436,320,660	259,285,834,800
Total for SPOT :									1.24e+017	759,436,320,660	259,285,834,800
Total Futures									1.24e+017	759,436,329,525	259,286,850,720
Total Options									1 571 142.00	900	427,000
Grand Total:									1.24e+017	759,436,330,425	259,287,277,720