



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2020

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	06/08/2020	Bond Future			11.40904	76.79426	11.38595	76.91928			0.00	0	35
ES33	On	05/11/2020	Bond Future			11.64398	73.86519	11.61985	73.99204			0.00	0	
ES33	On	04/02/2021	Bond Future			11.88850	74.73586	11.86327	74.86453			0.00	0	
ES33	On	06/05/2021	Bond Future			12.13464	71.86487	12.10831	71.99522			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/08/2020	Bond Future			11.88239	76.36111	11.88494	76.34580			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			12.11027	72.94408	12.11287	72.92896			0.00	0	
ES42	On	04/02/2021	Bond Future			12.34013	73.80468	12.34278	73.78975			0.00	0	
ES42	On	06/05/2021	Bond Future			12.58053	70.44145	12.58328	70.42646			0.00	0	
Total ES42 Future												0.00	0	4,91
Total For ES42												0.00	0	4,91
I2025	On	06/08/2020	Bond Future			138.30340	138.30340	138.28888	138.28888			0.00	0	4,9
I2025	On	05/11/2020	Bond Future			139.86065	139.86065	139.84676	139.84676			0.00	0	
I2025	On	04/02/2021	Bond Future			140.01750	140.01750	140.00394	140.00394			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	06/05/2021	Bond Future			141.74727	141.74727	141.73387	141.73387			0.00	0	
Total I2025 Future												0.00	0	4,97
Total For I2025												0.00	0	4,97
I2029	On	06/08/2020	Bond Future			100.17108	100.17108	100.08061	100.08061			0.00	0	4,98
I2029	On	05/11/2020	Bond Future			100.16256	100.16256	100.07161	100.07161			0.00	0	
I2029	On	04/02/2021	Bond Future			101.36594	101.36594	101.27426	101.27426			0.00	0	
I2029	On	06/05/2021	Bond Future			101.46708	101.46708	101.37457	101.37457			0.00	0	
Total I2029 Future												0.00	0	4,98
Total For I2029												0.00	0	4,98
I2033	On	06/08/2020	Bond Future			96.86993	96.86993	96.85820	96.85820			0.00	0	12,17
I2033	On	05/11/2020	Bond Future			96.74927	96.74927	96.73800	96.73800			0.00	0	
I2033	On	04/02/2021	Bond Future			97.91151	97.91151	97.90048	97.90048			0.00	0	
I2033	On	06/05/2021	Bond Future			97.89237	97.89237	97.88138	97.88138			0.00	0	
Total I2033 Future												0.00	0	12,17
Total For I2033												0.00	0	12,17
I2038	On	06/08/2020	Bond Future			107.39844	107.39844	107.68025	107.68025			0.00	0	10,48
I2038	On	05/11/2020	Bond Future			108.60778	108.60778	108.89354	108.89354			0.00	0	
I2038	On	04/02/2021	Bond Future			108.19900	108.19900	108.48854	108.48854			0.00	0	
I2038	On	06/05/2021	Bond Future			109.53605	109.53605	109.82935	109.82935			0.00	0	
Total I2038 Future												0.00	0	10,48
Total For I2038												0.00	0	10,48
I2046	On	06/08/2020	Bond Future			97.62980	97.62980	97.86721	97.86721			19,525,960.00	200	15,70
I2046	On	05/11/2020	Bond Future			96.94361	96.94361	97.18427	97.18427			0.00	0	
I2046	On	04/02/2021	Bond Future			98.10850	98.10850	98.35241	98.35241			0.00	0	
I2046	On	06/05/2021	Bond Future			97.51222	97.51222	97.75944	97.75944			0.00	0	
Total I2046 Future												19,525,960.00	200	15,70
Total For I2046												19,525,960.00	200	15,70
I2050	On	06/08/2020	Bond Future			98.20733	98.20733	98.56315	98.56315			14,731,099.50	150	16,38
I2050	On	05/11/2020	Bond Future			99.31284	99.31284	99.67339	99.67339			0.00	0	
I2050	On	04/02/2021	Bond Future			98.59644	98.59644	98.96164	98.96164			0.00	0	
I2050	On	06/05/2021	Bond Future			99.81476	99.81476	100.18462	100.18462			0.00	0	
Total I2050 Future												14,731,099.50	150	16,38
Total For I2050												14,731,099.50	150	16,38
R186	On	06/08/2020	Bond Future			7.43823	116.76209	7.33111	117.34948		9.01	34,328,054.46	294	79,20
R186	On	05/11/2020	Bond Future			7.59597	118.04839	7.48276	118.64298		8.61	0.00	0	
R186	On	04/02/2021	Bond Future			7.75585	114.15569	7.63600	114.75770		8.06	0.00	0	
R186	On	06/05/2021	Bond Future			7.92398	115.54096	7.79686	116.15052		7.98	0.00	0	

Contract 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												34,328,054.46	294	79,20
R186	On	06/08/2020	Bond Future	8.37	Call			5,811.50000	5.81150	5,290,160	9.75	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			270.67000	0.27067	336,720	9.75	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			5,857.86000	5.85786	5,335,370	9.76	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			265.35000	0.26535	330,250	9.76	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			5,765.21000	5.76521	5,245,030	9.74	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			342.57000	0.34257	423,790	9.63	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			276.09000	0.27609	343,300	9.74	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Put			55.76000	0.05576	72,420	9.88	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			8,793.09000	8.79309	8,222,360	9.88	0.00	0	90
R186	On	06/08/2020	Bond Future	8.00	Put			551.84000	0.55184	673,740	9.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			4,158.67000	4.15867	3,693,180	9.39	0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			5,260.83000	5.26083	4,754,660	9.63	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			780.78000	0.78078	894,230	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			6,767.21000	6.76721	6,284,910	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			770.61000	0.77061	882,900	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			6,689.16000	6.68916	6,209,180	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			791.07000	0.79107	905,680	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			3,724.54000	3.72454	3,357,520	8.80	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			1,117.89000	1.11789	1,269,440	9.20	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			5,524.65000	5.52465	5,081,610	9.20	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			9,228.75000	9.22875	8,690,500	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			328.99000	0.32899	385,330	9.34	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			6,728.14000	6.72814	6,247,000	9.34	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			1,582.57000	1.58257	1,783,510	8.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			4,267.64000	4.26764	3,873,990	8.91	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			4,116.97000	4.11697	4,501,260	8.43	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			1,537.04000	1.53704	1,326,740	8.43	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			1,861.47000	1.86147	2,089,040	8.80	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,517.80000	4.51780	4,133,700	8.27	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			1,964.21000	1.96421	2,182,120	8.27	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			4,550.51000	4.55051	4,165,010	8.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			1,947.97000	1.94797	2,164,480	8.28	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,583.32000	4.58332	4,196,420	8.29	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			1,931.85000	1.93185	2,146,960	8.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			13,473.12000	13.47312	12,904,940	8.60	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			291.24000	0.29124	332,620	8.60	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			13,510.97000	13.51097	12,942,400	8.60	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			288.04000	0.28804	329,030	8.60	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	06/05/2021	Bond Future	10.78	Call			13.548.83000	13.54883	12,979,880	8.60	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			284.87000	0.28487	325,480	8.60	0.00	0	
Total R186 Option												0.00	0	14,70
Total For R186												34,328,054.46	294	93,90
R197	On	06/08/2020	Bond Future			307.41799	307.41799	307.34472	307.34472			0.00	0	2,54
R197	On	05/11/2020	Bond Future			310.87833	310.87833	310.80606	310.80606			0.00	0	
R197	On	04/02/2021	Bond Future			306.67709	306.67709	306.60501	306.60501			0.00	0	
R197	On	06/05/2021	Bond Future			310.46686	310.46686	310.39455	310.39455			0.00	0	
Total R197 Future												0.00	0	2,54
Total For R197												0.00	0	2,54
R202	On	06/08/2020	Bond Future			214.64801	214.64801	214.50901	214.50901			0.00	0	7,75
R202	On	05/11/2020	Bond Future			217.06413	217.06413	216.92474	216.92474			0.00	0	
R202	On	04/02/2021	Bond Future			215.45649	215.45649	215.31615	215.31615			0.00	0	
R202	On	06/05/2021	Bond Future			218.11838	218.11838	217.97685	217.97685			0.00	0	
Total R202 Future												0.00	0	7,75
Total For R202												0.00	0	7,75
R2023	On	06/08/2020	Bond Future			5.13526	109.65114	5.09329	109.75420		2.98	16,338,019.86	149	26,72
R2023	On	05/11/2020	Bond Future			5.21211	106.95123	5.16492	107.05607		2.96	0.00	0	
R2023	On	04/02/2021	Bond Future			5.27891	108.21118	5.22518	108.31766		2.50	0.00	0	
R2023	On	06/05/2021	Bond Future			5.33175	105.61229	5.26995	105.72030		2.37	0.00	0	
Total R2023 Future												16,338,019.86	149	26,72
R2023	On	06/08/2020	Bond Future	7.28	Call			5,207.79000	5.20779	5,104,830	3.95	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			0.84000	0.00084	0,940	3.95	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			5,161.72000	5.16172	5,058,770	3.95	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			0.92000	0.00092	1,030	3.95	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			5,184.76000	5.18476	5,081,800	3.95	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			0.88000	0.00088	0,980	3.95	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			19.16000	0.01916	21,000	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			4,988.95000	4.98895	4,885,920	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			18.70000	0.01870	20,510	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			4,948.04000	4.94804	4,845,080	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			19.62000	0.01962	21,500	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			4,968.49000	4.96849	4,865,490	3.58	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,456.43000	2.45643	2,370,230	2.95	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			294.74000	0.29474	315,020	2.95	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,471.77000	2.47177	2,385,360	2.95	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			290.78000	0.29078	310,850	2.95	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			2,441.12000	2.44112	2,355,140	2.95	0.00	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	04/02/2021	Bond Future	6.32	Put			298.74000	0.29874	319,240	2.95		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,008.25000	4.00825	3,907,520	2.69		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			85.48000	0.08548	92,760	2.69		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,023.66000	4.02366	3,922,840	2.69		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			84.26000	0.08426	91,450	2.69		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,992.85000	3.99285	3,892,210	2.69		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			86.71000	0.08671	94,080	2.69		0.00	0	
Total R2023 Option												0.00	0		
Total For R2023												16,338,019.86	149	26,72	
R2030	On	06/08/2020	Bond Future			8.81086	95.12095	8.76135	95.42454		14.12		0.00	0	106,87
R2030	On	05/11/2020	Bond Future			8.97442	96.16973	8.92277	96.47726		13.67		0.00	0	
R2030	On	04/02/2021	Bond Future			9.14286	93.29794	9.08891	93.60946		12.85		0.00	0	
R2030	On	06/05/2021	Bond Future			9.31847	94.43070	9.26211	94.74622		12.83		0.00	0	
Total R2030 Future												0.00	0	106,87	
R2030	On	06/08/2020	Bond Future	11.47	Call			14,907.27000	14.90727	14,604,380	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Call			11,924.68000	11.92468	11,624,780	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			1,430.17000	1.43017	1,523,130	14.52		0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Call			7,315.60000	7.31560	7,038,780	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Put			363.52000	0.36352	390,290	15.56		0.00	0	5,87
R2030	On	06/08/2020	Bond Future	10.40	Call			9,548.85000	9.54885	9,256,310	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			139.32000	0.13932	150,370	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			297.16000	0.29716	319,460	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			8.21000	0.00821	8,910	15.56		0.00	0	67
R2030	On	06/08/2020	Bond Future	11.25	Call			13,825.11000	13.82511	13,522,850	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			15.67000	0.01567	17,000	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			212.32000	0.21232	228,690	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			8,595.43000	8.59543	8,308,210	15.56		0.00	0	67
R2030	On	06/08/2020	Bond Future	9.05	Put			1,512.90000	1.51290	1,610,420	14.46		0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			44.25000	0.04425	47,940	15.56		0.00	0	67
R2030	On	06/08/2020	Bond Future	10.00	Put			328.94000	0.32894	353,390	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			7,558.62000	7.55862	7,279,480	15.56		0.00	0	47
R2030	On	06/08/2020	Bond Future	10.75	Put			60.16000	0.06016	65,120	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			11,318.79000	11.31879	11,020,160	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Put			3,695.13000	3.69513	3,884,340	13.74		0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			7,803.29000	7.80329	7,522,000	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			68.17000	0.06817	73,770	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			11,065.91000	11.06591	10,767,920	15.56		0.00	0	47
R2030	On	06/08/2020	Bond Future	9.75	Put			533.54000	0.53354	571,230	15.56		0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			6,363.60000	6.36360	6,097,700	15.56		0.00	0	47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/08/2020	Bond Future	9.42	Call		4,822.69000	4.82269	4,579,770	15.04	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call		3,265.22000	3.26522	3,059,150	14.46	0.00	0	48
R2030	On	06/08/2020	Bond Future	9.20	Put		1,221.99000	1.22199	1,303,110	14.68	0.00	0	2,50
R2030	On	06/08/2020	Bond Future	9.20	Call		3,868.31000	3.86831	3,645,840	14.68	0.00	0	32
R2030	On	06/08/2020	Bond Future	8.50	Put		3,139.36000	3.13936	3,309,100	13.90	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call		1,515.67000	1.51567	1,381,820	13.90	0.00	0	32
R2030	On	06/08/2020	Bond Future	9.11	Put		1,390.18000	1.39018	1,480,910	14.55	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call		3,421.99000	3.42199	3,211,360	14.52	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call		1,186.85000	1.18685	1,072,470	13.74	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put		1,972.49000	1.97249	2,093,370	14.23	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call		2,576.15000	2.57615	2,393,440	14.23	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put		885.31000	0.88531	945,980	15.04	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.10	Call		3,461.63000	3.46163	3,249,880	14.53	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put		1,410.06000	1.41006	1,501,900	14.53	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call		3,501.45000	3.50145	3,288,590	14.55	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Call		5,860.66000	5.86066	5,639,590	14.31	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Call		9,452.03000	9.45203	9,185,560	14.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put		1,506.10000	1.50610	1,577,380	14.65	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put		6,484.50000	6.48450	6,696,960	13.02	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call		1,404.99000	1.40499	1,309,920	13.02	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put		3,631.81000	3.63181	3,777,660	13.57	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call		3,196.30000	3.19630	3,034,620	13.57	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.06	Call		7,727.22000	7.72722	7,480,210	14.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put		1,873.46000	1.87346	1,959,920	14.31	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put		4,012.52000	4.01252	4,168,970	13.49	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call		2,853.13000	2.85313	2,702,050	13.49	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put		2,611.30000	2.61130	2,725,300	13.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call		4,421.56000	4.42156	4,228,030	13.85	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.37	Call		9,022.02000	9.02202	8,759,830	14.85	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put		780.02000	0.78002	821,080	14.85	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put		5,442.50000	5.44250	5,634,030	13.18	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call		1,880.47000	1.88047	1,764,470	13.18	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put		3,086.32000	3.08632	3,215,860	13.70	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call		3,782.45000	3.78245	3,604,460	13.70	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.38	Call		4,968.35000	4.96835	4,763,330	14.02	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put		1,247.86000	1.24786	1,308,380	14.85	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put		4,707.63000	4.70763	4,882,050	13.33	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call		2,325.77000	2.32577	2,192,660	13.33	0.00	0	15,75
R2030	On	05/11/2020	Bond Future	9.03	Put		3,113.11000	3.11311	3,243,490	13.69	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call		3,750.12000	3.75012	3,572,970	13.69	0.00	0	15,75

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	9.38	Put			2,290.68000	2.29068	2,393,190	14.02	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			878.10000	0.87810	923,440	14.85	0.00	0	15,75
R2030	On	05/11/2020	Bond Future	9.39	Call			5,005.92000	5.00592	4,800,160	14.03	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			2,270.80000	2.27080	2,372,570	14.03	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			5,043.59000	5.04359	4,837,090	14.04	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			2,251.07000	2.25107	2,352,100	14.04	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put			5,361.63000	5.36163	5,551,380	13.20	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			1,924.70000	1.92470	1,806,920	13.20	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			3,601.38000	3.60138	3,746,350	13.58	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			3,225.87000	3.22587	3,063,310	13.58	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call			6,889.10000	6.88910	6,652,850	14.65	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			2,054.71000	2.05471	1,942,380	12.26	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			4,592.18000	4.59218	4,752,760	12.60	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			3,255.30000	3.25530	3,104,360	12.60	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			7,890.89000	7.89089	7,653,610	13.85	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			1,738.80000	1.73880	1,813,040	13.85	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			4,119.97000	4.11997	3,946,540	12.79	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			6,398.80000	6.39880	6,597,990	12.26	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			3,709.76000	3.70976	3,847,850	12.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			4,150.69000	4.15069	3,976,520	12.80	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			3,682.97000	3.68297	3,820,320	12.80	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			4,089.68000	4.08968	3,916,970	12.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			3,737.03000	3.73703	3,875,840	12.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put			3,819.45000	3.81945	3,960,460	12.77	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			3,999.14000	3.99914	3,828,630	12.77	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put			6,358.13000	6.35813	6,556,560	12.26	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			2,075.38000	2.07538	1,962,290	12.26	0.00	0	1,00
R2030	On	06/05/2021	Bond Future	10.74	Call			9,688.90000	9.68890	9,443,350	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			13,355.86000	13.35586	13,077,560	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			4,775.42000	4.77542	4,922,800	12.81	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			7,210.16000	7.21016	6,996,170	13.53	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			2,975.67000	2.97567	3,077,200	13.53	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			4,973.25000	4.97325	5,124,950	12.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			4,341.48000	4.34148	4,177,660	12.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			849.01000	0.84901	886,230	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			1,856.79000	1.85679	1,926,760	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			13,277.69000	13.27769	12,999,930	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			863.76000	0.86376	901,520	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			13,316.77000	13.31677	13,038,740	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			856.36000	0.85636	893,850	13.77	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
R2030	On	06/05/2021	Bond Future	7.97	Put			9,384.79000	9.38479	9,610,250	12.18	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			1,754.35000	1.75435	1,664,290	12.18	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			6,781.41000	6.78141	6,573,410	13.39	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			3,183.52000	3.18352	3,291,040	13.39	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			4,538.77000	4.53877	4,370,630	12.81	0.00	0	
Total R2030 Option												0.00	0	133,44
Total For R2030												0.00	0	240,31
R2032	On	06/08/2020	Bond Future			9.71970	92.89279	9.65496	93.30817		16.26	0.00	0	92,90
R2032	On	05/11/2020	Bond Future			9.90328	89.77087	9.83588	90.19132		16.53	0.00	0	
R2032	On	04/02/2021	Bond Future			10.08983	90.82911	10.01961	91.25493		14.97	0.00	0	
R2032	On	06/05/2021	Bond Future			10.28082	87.78395	10.20766	88.21511		15.67	0.00	0	
Total R2032 Future												0.00	0	92,90
R2032	On	06/08/2020	Bond Future	9.29	Put			3,850.88000	3.85088	4,103,660	15.67	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			1,459.46000	1.45946	1,296,860	15.67	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.91	Call			3,435.16000	3.43516	3,165,900	16.46	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			1,813.84000	1.81384	1,959,960	16.46	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.47	Call			1,945.88000	1.94588	1,750,830	15.94	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			3,147.18000	3.14718	3,367,510	15.94	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call			1,887.89000	1.88789	1,696,430	15.91	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			3,220.39000	3.22039	3,444,310	15.91	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			6,385.95000	6.38595	6,717,930	15.35	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			576.18000	0.57618	492,780	15.35	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call			1,916.76000	1.91676	1,723,500	15.93	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			3,183.63000	3.18363	3,405,750	15.93	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			6,572.99000	6.57299	6,848,900	15.65	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			1,868.19000	1.86819	1,723,650	15.65	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put			4,575.20000	4.57520	4,793,230	16.16	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put			5,193.94000	5.19394	5,431,630	15.99	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			2,668.80000	2.66880	2,486,040	15.99	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			8,726.82000	8.72682	8,389,660	17.97	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			3,632.21000	3.63221	3,411,630	16.33	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			4,045.81000	4.04581	4,245,680	16.33	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			3,570.10000	3.57010	3,351,770	16.31	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			1,512.47000	1.51247	1,601,910	17.95	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put			7,389.91000	7.38991	7,684,450	15.54	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			1,534.86000	1.53486	1,408,950	15.54	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.61	Call			3,146.18000	3.14618	2,943,760	16.16	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call			8,352.30000	8.35230	8,021,290	17.95	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put			4,109.77000	4.10977	4,311,890	16.31	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	11.08	Put		1,384.40000	1.38440	1,467,690	17.97	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		3,601.09000	3.60109	3,381,640	16.32	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		4,077.69000	4.07769	4,278,690	16.32	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		5,789.65000	5.78965	6,024,540	14.67	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		3,339.06000	3.33906	3,147,160	14.68	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		5,753.48000	5.75348	5,987,400	14.68	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		3,284.94000	3.28494	3,094,990	14.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		5,825.70000	5.82570	6,061,570	14.66	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		1,528.80000	1.52880	1,416,410	14.14	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		7,077.79000	7.07779	7,345,170	14.39	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Call		2,482.65000	2.48265	2,324,210	14.39	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Call		7,352.03000	7.35203	7,056,220	15.93	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		2,660.28000	2.66028	2,790,290	15.93	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call		3,312.09000	3.31209	3,121,160	14.67	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		9,461.33000	9.46133	9,774,760	14.14	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call		12,011.81000	12.01181	11,661,450	16.79	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		1,686.33000	1.68633	1,767,130	16.79	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		12,049.38000	12.04938	11,698,560	16.79	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		1,674.20000	1.67420	1,754,540	16.79	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		11,974.27000	11.97427	11,624,370	16.79	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		1,698.55000	1.69855	1,779,810	16.79	0.00	0	
Total R2032 Option											0.00	0	16,80
Total For R2032											0.00	0	109,70
R2035	On	06/08/2020	Bond Future			10.34772	93.01774	10.32418	93.17882	18.04	0.00	0	100,92
R2035	On	05/11/2020	Bond Future			10.53760	89.56742	10.51305	89.73088	18.47	0.00	0	
R2035	On	04/02/2021	Bond Future			10.73458	90.62295	10.70898	90.78862	16.79	0.00	0	
R2035	On	06/05/2021	Bond Future			10.92850	87.24344	10.90184	87.41135	17.65	0.00	0	
Total R2035 Future											0.00	0	100,92
R2035	On	06/08/2020	Bond Future	9.67	Put		5,622.13000	5.62213	5,726,550	16.79	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call		969.79000	0.96979	913,130	16.79	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put		10,031.08000	10.03108	10,171,630	16.78	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call		240.31000	0.24031	219,780	16.78	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put		11,939.31000	11.93931	12,087,980	16.78	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call		127.47000	0.12747	115,060	16.78	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.91	Call		1,488.56000	1.48856	1,414,390	17.06	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put		4,393.89000	4.39389	4,480,800	17.06	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call		3,232.88000	3.23288	3,121,120	17.97	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put		2,376.85000	2.37685	2,426,170	17.97	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.09	Put		9,374.50000	9.37450	9,511,420	16.78	0.00	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
R2035	On	06/08/2020	Bond Future	9.09	Call		297.16000	0.29716	273,000	16.78	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.92	Call		1,514.17000	1.51417	1,439,250	17.08	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put		4,347.74000	4.34774	4,433,900	17.08	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call		1,540.05000	1.54005	1,464,370	17.09	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put		4,301.93000	4.30193	4,387,330	17.09	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		3,737.68000	3.73768	3,645,870	18.30	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		4,902.55000	4.90255	4,974,200	18.30	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		3,674.15000	3.67415	3,583,200	18.28	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		4,975.10000	4.97510	5,047,610	18.28	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		3,705.73000	3.70573	3,614,350	18.29	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		4,938.60000	4.93860	5,010,680	18.29	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		6,515.96000	6.51596	6,404,830	17.21	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		3,787.28000	3.78728	3,841,820	17.21	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call		3,028.03000	3.02803	2,955,130	16.12	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		7,387.05000	7.38705	7,479,820	16.12	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		2,975.10000	2.97510	2,902,980	16.09	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		7,473.46000	7.47346	7,567,010	16.09	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		3,244.15000	3.24415	3,168,140	16.20	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		7,048.87000	7.04887	7,138,530	16.20	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call		3,001.50000	3.00150	2,929,000	16.10	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		7,430.15000	7.43015	7,523,320	16.10	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put		8,250.53000	8.25053	8,340,860	17.01	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		3,923.52000	3.92352	3,845,940	17.01	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.35	Call		11,163.03000	11.16303	11,030,960	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		2,699.64000	2.69964	2,735,480	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		9,967.82000	9.96782	9,842,250	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		2,665.32000	2.66532	2,700,790	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		3,320.41000	3.32041	3,362,750	18.88	0.00	0	70
R2035	On	06/05/2021	Bond Future	11.32	Call		7,294.96000	7.29496	7,185,520	17.94	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		4,715.85000	4.71585	4,774,320	17.94	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		11,199.88000	11.19988	11,067,620	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		2,682.44000	2.68244	2,718,090	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		11,236.76000	11.23676	11,104,320	18.88	0.00	0	
Total R2035 Option											0.00	0	32,94
Total For R2035											0.00	0	133,86
R2037	On	06/08/2020	Bond Future			10.62547	83.90364	10.62256	83.92323	20.38	0.00	0	87,00
R2037	On	05/11/2020	Bond Future			10.81048	84.82900	10.80738	84.84932	19.84	0.00	0	
R2037	On	04/02/2021	Bond Future			11.00206	81.57353	10.99879	81.59439	18.95	0.00	0	
R2037	On	06/05/2021	Bond Future			11.19882	82.56444	11.19539	82.58573	18.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2037 Future												0.00	0	87,05
R2037	On	06/08/2020	Bond Future	9.87	Call			873.85000	0.87385	853,340	19.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			6,181.66000	6.18166	6,180,740	19.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			889.40000	0.88940	868,710	19.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			6,123.39000	6.12339	6,122,290	19.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			858.51000	0.85851	838,180	19.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			6,240.22000	6.24022	6,239,480	19.03	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			6,757.60000	6.75760	6,757,970	18.74	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			2,438.76000	2.43876	2,418,720	18.75	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			6,712.39000	6.71239	6,712,670	18.75	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			2,464.50000	2.46450	2,444,380	18.77	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			6,667.42000	6.66742	6,667,620	18.77	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			2,413.17000	2.41317	2,393,220	18.74	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			695.48000	0.69548	692,670	20.50	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			4,585.70000	4.58570	4,565,040	18.81	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			5,543.21000	5.54321	5,543,410	18.81	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			3,140.17000	3.14017	3,122,390	18.25	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			1,681.10000	1.68110	1,668,080	17.84	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.28	Call			2,958.27000	2.95827	2,940,950	18.17	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			7,745.91000	7.74591	7,749,450	18.17	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			2,983.90000	2.98390	2,966,520	18.18	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			3,493.25000	3.49325	3,474,640	18.41	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			15,610.98000	15.61098	15,587,310	20.50	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put			6,907.02000	6.90702	6,909,270	18.41	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			7,702.06000	7.70206	7,705,540	18.18	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			2,932.75000	2.93275	2,915,500	18.15	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			7,789.96000	7.78996	7,793,570	18.15	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			7,443.18000	7.44318	7,446,260	18.25	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			11,020.55000	11.02055	11,028,390	17.84	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			2,842.52000	2.84252	2,839,090	20.44	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			8,694.98000	8.69498	8,670,690	20.44	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			8,410.09000	8.41009	8,385,930	20.31	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			2,957.49000	2.95749	2,954,190	20.31	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Put			3,225.94000	3.22594	3,223,930	20.27	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			10,345.87000	10.34587	10,322,560	20.27	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			3,206.69000	3.20669	3,204,670	20.27	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			10,380.49000	10.38049	10,357,170	20.27	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			3,187.53000	3.18753	3,185,500	20.27	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			10,311.29000	10.31129	10,287,990	20.27	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2037 Option												0.00	0	1,25	
Total For R2037												0.00	0	88,35	
R2040	On	06/08/2020	Bond Future			10.80465	85.73714	10.80687	85.72135		20.93		7,373,394.04	86	50,96
R2040	On	05/11/2020	Bond Future			10.98861	86.68280	10.99084	86.66736		20.42		0.00	0	
R2040	On	04/02/2021	Bond Future			11.17922	83.19887	11.18150	83.18353		19.61		0.00	0	
R2040	On	06/05/2021	Bond Future			11.37461	84.20961	11.37694	84.19436		19.58		0.00	0	
Total R2040 Future												7,373,394.04	86	50,96	
R2040	On	06/08/2020	Bond Future	10.02	Put			6,726.14000	6.72614	6,697,860	19.28		0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call			3,109.47000	3.10947	3,094,770	20.67		0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put			2,803.62000	2.80362	2,773,130	20.67		0.00	0	12,50
R2040	On	06/08/2020	Bond Future	11.26	Call			4,825.35000	4.82535	4,814,460	21.40		0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put			1,698.10000	1.69810	1,671,420	21.40		0.00	0	5.00
R2040	On	06/08/2020	Bond Future	9.57	Put			9,898.79000	9.89879	9,874,990	19.28		0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call			822.84000	0.82284	810,350	19.28		0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call			323.93000	0.32393	315,920	19.28		0.00	0	8.00
R2040	On	06/08/2020	Bond Future	10.07	Put			6,412.07000	6.41207	6,383,370	19.29		0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call			902.91000	0.90291	890,000	19.29		0.00	0	8.00
R2040	On	06/08/2020	Bond Future	10.79	Call			2,886.83000	2.88683	2,871,810	20.57		0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put			3,006.94000	3.00694	2,976,130	20.57		0.00	0	8.00
R2040	On	06/08/2020	Bond Future	10.03	Call			838.46000	0.83846	825,890	19.29		0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put			6,662.72000	6.66272	6,634,360	19.29		0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call			854.19000	0.85419	841,540	19.29		0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put			6,599.51000	6.59951	6,571,070	19.29		0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put			4,564.20000	4.56420	4,542,100	20.42		0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call			4,627.57000	4.62757	4,620,910	20.42		0.00	0	2,20
R2040	On	05/11/2020	Bond Future	10.23	Call			2,237.39000	2.23739	2,229,760	19.26		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call			7,438.17000	7.43817	7,434,560	21.60		0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put			2,750.53000	2.75053	2,731,480	21.60		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put			12,352.05000	12.35205	12,330,490	18.86		0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call			929.90000	0.92990	923,780	18.86		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put			9,023.51000	9.02351	9,000,830	18.86		0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call			1,691.08000	1.69108	1,683,840	18.86		0.00	0	2,20
R2040	On	05/11/2020	Bond Future	11.50	Call			6,576.95000	6.57695	6,572,390	21.19		0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put			3,167.69000	3.16769	3,147,690	21.19		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call			2,448.85000	2.44885	2,441,150	19.40		0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put			7,381.68000	7.38168	7,358,540	19.40		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call			2,476.28000	2.47628	2,468,570	19.42		0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Put			10,745.78000	10.74578	10,723,590	18.86		0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call			1,239.60000	1.23960	1,232,850	18.86		0.00	0	2,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/11/2020	Bond Future	10.23	Put		7,779.89000	7.77989	7,756,820	19.26	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		7,333.36000	7.33336	7,310,210	19.42	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		2,421.79000	2.42179	2,414,100	19.38	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		7,430.47000	7.43047	7,407,340	19.38	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Call		7,394.47000	7.39447	7,393,700	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		2,913.99000	2.91399	2,909,880	18.58	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		4,176.71000	4.17671	4,160,010	19.99	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		13,438.24000	13.43824	13,418,790	18.38	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		1,348.40000	1.34840	1,344,290	18.38	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		10,225.21000	10.22521	10,205,580	18.38	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Call		2,168.68000	2.16868	2,164,390	18.38	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Put		8,453.37000	8.45337	8,433,920	18.58	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		3,768.49000	3.76849	3,752,380	20.25	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		2,940.69000	2.94069	2,936,590	18.59	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		8,405.51000	8.40551	8,386,070	18.59	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		2,967.26000	2.96726	2,963,170	18.61	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		8,357.62000	8.35762	8,338,190	18.61	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		14,002.53000	14.00253	13,983,160	18.38	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		1,241.60000	1.24160	1,237,570	18.38	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		9,256.79000	9.25679	9,237,260	18.38	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		2,510.85000	2.51085	2,506,660	18.38	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		6,726.58000	6.72658	6,725,220	19.99	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		10,135.73000	10.13573	10,137,450	20.79	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		3,742.30000	3.74230	3,728,770	20.79	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		10,175.93000	10.17593	10,177,670	20.81	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		3,725.20000	3.72520	3,711,690	20.81	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		10,215.86000	10.21586	10,217,630	20.82	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		3,707.89000	3.70789	3,694,410	20.82	0.00	0	
Total R2040 Option											0.00	0	33,81
Total For R2040											7,373,394.04	86	84,77
R2044	On	06/08/2020	Bond Future			10.86477	82.43926	10.87720	82.35039	21.97	45,671,350.04	554	78,93
R2044	On	05/11/2020	Bond Future			11.04218	83.34856	11.05503	83.25915	21.41	0.00	0	
R2044	On	04/02/2021	Bond Future			11.22585	79.95053	11.23918	79.86038	20.55	0.00	0	
R2044	On	06/05/2021	Bond Future			11.41383	80.92189	11.42768	80.83081	20.51	0.00	0	
Total R2044 Future											45,671,350.04	554	78,93
R2044	On	06/08/2020	Bond Future	9.36	Put		12,336.07000	12.33607	12,246,000	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		162.64000	0.16264	161,440	20.23	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put		7,529.13000	7.52913	7,442,050	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		671.57000	0.67157	673,360	20.23	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/08/2020	Bond Future	11.09	Call		3,823.47000	3.82347	3,853,550	22.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Put		15,468.55000	15.46855	15,378,730	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		60.34000	0.06034	59,390	20.23	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		9,877.59000	9.87759	9,788,110	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		339.81000	0.33981	339,200	20.23	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		3,188.73000	3.18873	3,213,300	21.84	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		8,373.74000	8.37374	8,285,480	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		8,301.64000	8.30164	8,213,470	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		548.80000	0.54880	549,590	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		8,229.86000	8.22986	8,141,780	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		526.47000	0.52647	527,080	20.23	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		2,813.06000	2.81306	2,748,760	21.84	0.00	0	14
R2044	On	06/08/2020	Bond Future	11.09	Put		2,327.05000	2.32705	2,268,260	22.14	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.87	Call		537.54000	0.53754	538,240	20.23	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		4,594.36000	4.59436	4,626,990	21.17	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		4,559.83000	4.55983	4,503,050	21.17	0.00	0	52
R2044	On	05/11/2020	Bond Future	11.17	Put		4,200.93000	4.20093	4,146,520	21.31	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	11.43	Call		5,989.11000	5.98911	6,029,640	21.65	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		3,452.49000	3.45249	3,403,610	21.65	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.72	Put		11,394.89000	11.39489	11,313,760	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		1,527.40000	1.52740	1,539,030	19.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	8.87	Put		18,301.53000	18.30153	18,213,850	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		331.47000	0.33147	333,200	19.75	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	10.02	Put		9,390.37000	9.39037	9,313,340	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		682.47000	0.68247	686,970	19.75	0.00	0	52
R2044	On	05/11/2020	Bond Future	11.17	Call		4,993.41000	4.99341	5,028,410	21.31	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		635.30000	0.63530	639,410	19.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		9,772.45000	9.77245	9,694,520	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		1,509.99000	1.50999	1,521,470	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		5,792.48000	5.79248	5,831,960	21.58	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		1,132.65000	1.13265	1,140,930	19.75	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.97	Put		9,708.11000	9.70811	9,630,330	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		7,495.17000	7.49517	7,423,830	19.93	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		2,358.18000	2.35818	2,376,450	19.95	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		7,445.01000	7.44501	7,373,870	19.95	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		2,304.70000	2.30470	2,322,590	19.92	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		1,616.56000	1.61656	1,628,940	19.75	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.29	Put		14,669.74000	14.66974	14,584,440	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Put		9,265.11000	9.26511	9,188,400	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		1,653.20000	1.65320	1,665,900	19.75	0.00	0	52

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2044	On	05/11/2020	Bond Future	9.34	Put		14,265.31000	14.26531	14,180,400	19.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		7,545.81000	7.54581	7,474,290	19.92	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		3,586.20000	3.58620	3,536,270	21.58	0.00	0	56
R2044	On	05/11/2020	Bond Future	10.35	Call		2,331.26000	2.33126	2,349,330	19.93	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		2,012.80000	2.01280	2,029,380	19.26	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Call		2,522.32000	2.52232	2,542,770	19.32	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		9,400.84000	9.40084	9,331,140	19.32	0.00	0	40
R2044	On	04/02/2021	Bond Future	9.66	Put		13,402.94000	13.40294	13,324,360	19.26	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		1,392.60000	1.39260	1,404,170	19.26	0.00	0	40
R2044	On	04/02/2021	Bond Future	10.04	Put		10,869.65000	10.86965	10,796,080	19.26	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		2,724.14000	2.72414	2,745,940	19.43	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		8,985.05000	8.98505	8,916,700	19.43	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		2,672.84000	2.67284	2,694,300	19.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		9,087.46000	9.08746	9,018,770	19.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		4,061.70000	4.06170	4,091,800	20.08	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		6,838.29000	6.83829	6,778,240	20.08	0.00	0	40
R2044	On	04/02/2021	Bond Future	10.36	Call		2,698.55000	2.69855	2,720,170	19.42	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		9,036.26000	9.03626	8,967,730	19.42	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		10,086.67000	10.08667	10,140,480	21.82	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		3,831.68000	3.83168	3,794,410	21.82	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		10,007.89000	10.00789	10,061,470	21.79	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		3,866.92000	3.86692	3,829,420	21.79	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		10,047.27000	10.04727	10,100,970	21.81	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		3,849.25000	3.84925	3,811,870	21.81	0.00	0	
Total R2044 Option											0.00	0	15,75
Total For R2044											45,671,350.04	554	94,72
R2048	On	06/08/2020	Bond Future			10.81726	85.85314	10.82955	85.76299	21.38	0.00	0	86,48
R2048	On	05/11/2020	Bond Future			10.99241	82.38696	11.00512	82.29633	21.92	0.00	0	
R2048	On	04/02/2021	Bond Future			11.17378	83.35800	11.18699	83.26651	19.90	0.00	0	
R2048	On	06/05/2021	Bond Future			11.35153	79.95356	11.36524	79.86122	20.94	0.00	0	
Total R2048 Future											0.00	0	86,48
R2048	On	06/08/2020	Bond Future	10.19	Call		1,080.18000	1.08018	1,085,790	19.72	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		6,015.31000	6.01531	5,930,770	19.72	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		1,099.72000	1.09972	1,105,520	19.72	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		5,953.69000	5.95369	5,869,340	19.72	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		1,061.01000	1.06101	1,066,420	19.72	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		6,077.42000	6.07742	5,992,680	19.72	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Put		492.13000	0.49213	469,320	23.78	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call		9,833.24000	9.83324	9,900,580	23.78	0.00	0	8

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/08/2020	Bond Future	11.80	Put		928.04000	0.92804	893,150	23.27	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call		7,526.51000	7.52651	7,581,770	23.27	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put		2,180.29000	2.18029	2,122,890	21.56	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call		4,120.47000	4.12047	4,153,220	21.56	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put		212.08000	0.21208	199,700	23.78	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call		12,393.11000	12.39311	12,470,880	23.78	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put		5,101.58000	5.10158	5,020,500	19.96	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call		1,449.25000	1.44925	1,458,320	19.96	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put		873.04000	0.87304	839,510	23.40	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call		7,785.50000	7.78550	7,842,120	23.40	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put		2,049.58000	2.04958	1,993,970	21.65	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call		4,339.50000	4.33950	4,374,040	21.65	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put		2,947.44000	2.94744	2,881,190	21.12	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call		3,097.06000	3.09706	3,120,960	21.12	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put		13,322.84000	13.32284	13,231,490	19.69	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call		127.16000	0.12716	125,960	19.69	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put		15,681.89000	15.68189	15,590,790	19.69	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call		60.25000	0.06025	59,300	19.69	0.00	0	3,0
R2048	On	05/11/2020	Bond Future	11.00	Put		4,705.09000	4.70509	4,647,260	21.92	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		4,668.60000	4.66860	4,701,400	21.92	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.00	Put		9,420.30000	9.42030	9,342,480	20.18	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		1,655.29000	1.65529	1,668,100	20.18	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.04	Call		1,746.22000	1.74622	1,759,710	20.26	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		9,177.55000	9.17755	9,100,410	20.26	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		1,700.40000	1.70040	1,713,540	20.22	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		9,298.30000	9.29830	9,220,810	20.22	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		1,723.31000	1.72331	1,736,630	20.24	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		9,237.85000	9.23785	9,160,540	20.24	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		3,128.27000	3.12827	3,152,960	18.94	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		8,300.64000	8.30064	8,233,840	18.94	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		3,071.37000	3.07137	3,095,690	18.91	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		8,398.65000	8.39865	8,331,480	18.91	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		3,099.62000	3.09962	3,124,130	18.93	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		8,349.38000	8.34938	8,282,400	18.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		9,982.69000	9.98269	10,037,080	22.07	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		3,884.43000	3.88443	3,846,480	22.07	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		10,022.83000	10.02283	10,077,340	22.09	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		3,866.48000	3.86648	3,828,650	22.09	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		10,062.71000	10.06271	10,117,340	22.10	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		3,848.36000	3.84836	3,810,650	22.10	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2048 Option												0.00	0	29,08
Total For R2048												0.00	0	115,57
R208	On	06/08/2020	Bond Future			3.33342	104.59134	3.33087	104.59296		0.41	261,792,124.02	2,503	23,35
R208	On	05/11/2020	Bond Future			2.58766	102.35187	2.58191	102.35413		0.23	0.00	0	
Total R208 Future												261,792,124.02	2,503	23,35
R208	On	06/08/2020	Bond Future	5.56	Call			1,399.50000	1.39950	1,397,880	0.47	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	0,000	0.47	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call			1,405.70000	1.40570	1,404,080	0.47	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put			0.00000	0.00000	0,000	0.47	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call			1,393.30000	1.39330	1,391,680	0.47	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put			0.00000	0.00000	0,000	0.47	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call			853.36000	0.85336	851,100	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call			857.21000	0.85721	854,950	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			849.51000	0.84951	847,250	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.30	0.00	0	
Total R208 Option												0.00	0	
Total For R208												261,792,124.02	2,503	23,35
R209	On	06/08/2020	Bond Future			10.29379	71.16779	10.27009	71.30753		21.61	52,592,996.81	739	63,05
R209	On	05/11/2020	Bond Future			10.46232	68.81147	10.43771	68.95314		21.86	0.00	0	
R209	On	04/02/2021	Bond Future			10.63263	69.62262	10.60708	69.76624		19.70	0.00	0	
R209	On	06/05/2021	Bond Future			10.80563	67.32550	10.77912	67.47100		20.63	0.00	0	
Total R209 Future												52,592,996.81	739	63,05
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	20.80	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put			38,117.13000	38.11713	38,256,870	20.80	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	20.80	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put			38,008.80000	38.00880	38,148,540	20.80	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	20.80	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put			38,225.61000	38.22561	38,365,350	20.80	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			2,754.99000	2.75499	2,683,160	21.33	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			5,286.60000	5.28660	5,356,440	21.33	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			2,779.71000	2.77971	2,707,510	21.34	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			5,250.60000	5.25060	5,320,070	21.34	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			2,730.57000	2.73057	2,659,110	21.32	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			5,322.97000	5.32297	5,393,180	21.32	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			3,145.07000	3.14507	3,075,260	19.06	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			6,029.16000	6.02916	6,102,970	19.06	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			3,169.37000	3.16937	3,099,240	19.07	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	Op Interr
R209	On	04/02/2021	Bond Future	10.12	Put		5,993.71000	5.99371	6,067,200	19.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		3,120.65000	3.12065	3,051,160	19.04	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		6,064.56000	6.06456	6,138,690	19.04	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		9,842.68000	9.84268	9,728,150	22.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		2,510.78000	2.51078	2,541,750	22.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		9,873.66000	9.87366	9,758,990	22.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		2,495.40000	2.49540	2,526,230	22.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		9,811.72000	9.81172	9,697,350	22.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		2,526.22000	2.52622	2,557,350	22.16	0.00	0	
Total R209 Option											0.00	0	
Total For R209											52,592,996.81	739	63,05
R210	On	06/08/2020	Bond Future			187.29888	187.29888	187.27812	187.27812		0.00	0	1,92
R210	On	05/11/2020	Bond Future			186.70095	186.70095	186.68098	186.68098		0.00	0	
R210	On	04/02/2021	Bond Future			188.94425	188.94425	188.92480	188.92480		0.00	0	
R210	On	06/05/2021	Bond Future			188.53700	188.53700	188.51762	188.51762		0.00	0	
Total R210 Future											0.00	0	1,92
Total For R210											0.00	0	1,92
R212	On	06/08/2020	Bond Future			166.20000	166.20000	166.00175	166.00175		0.00	0	6,72
R212	On	05/11/2020	Bond Future			168.07145	168.07145	167.87194	167.87194		0.00	0	
R212	On	04/02/2021	Bond Future			167.76964	167.76964	167.56833	167.56833		0.00	0	
R212	On	06/05/2021	Bond Future			169.84260	169.84260	169.63917	169.63917		0.00	0	
Total R212 Future											0.00	0	6,72
Total For R212											0.00	0	6,72
R213	On	06/08/2020	Bond Future			9.29433	87.91322	9.23975	88.23886	15.80	87,209,914.24	992	17,32
R213	On	05/11/2020	Bond Future			9.46522	85.35206	9.40842	85.68180	15.93	0.00	0	
R213	On	04/02/2021	Bond Future			9.64184	86.35769	9.58266	86.69164	14.36	0.00	0	
R213	On	06/05/2021	Bond Future			9.81618	83.87241	9.75457	84.21065	14.95	0.00	0	
Total R213 Future											87,209,914.24	992	17,32
R213	On	06/08/2020	Bond Future	9.31	Put		2,129.90000	2.12990	2,264,480	15.87	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call		2,484.39000	2.48439	2,295,980	15.85	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		2,184.52000	2.18452	2,321,750	15.85	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call		2,516.46000	2.51646	2,326,720	15.86	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		2,157.08000	2.15708	2,292,980	15.86	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		2,548.73000	2.54873	2,357,670	15.87	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		3,043.96000	3.04396	3,177,580	16.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		4,124.34000	4.12434	3,927,390	16.02	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put		3,018.89000	3.01889	3,151,680	16.02	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		4,156.62000	4.15662	3,958,830	16.03	0.00	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	05/11/2020	Bond Future	9.61	Put		2,993.99000	2.99399	3,125,940	16.03		0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		4,092.18000	4.09218	3,896,060	16.01		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		3,499.50000	3.49950	3,333,450	14.10		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		4,598.89000	4.59889	4,766,790	14.10		0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		3,526.79000	3.52679	3,359,970	14.10		0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		4,568.65000	4.56865	4,735,780	14.10		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		3,553.90000	3.55390	3,386,300	14.11		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		4,538.29000	4.53829	4,704,640	14.11		0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		12,064.01000	12.06401	11,778,180	16.06		0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		1,233.84000	1.23384	1,286,250	16.06		0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		11,991.52000	11.99152	11,706,360	16.06		0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		1,252.95000	1.25295	1,306,030	16.06		0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		12,027.75000	12.02775	11,742,260	16.06		0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		1,243.36000	1.24336	1,296,110	16.06		0.00	0	
Total R213 Option												0.00	0	
Total For R213												87,209,914.24	992	17,34
R214	On	06/08/2020	Bond Future			10.64221	68.60715	10.64413	68.59571	23.40		0.00	0	21,2
R214	On	05/11/2020	Bond Future			10.81015	66.08543	10.81207	66.07427	23.75		0.00	0	
R214	On	04/02/2021	Bond Future			10.98333	66.86425	10.98529	66.85314	21.37		0.00	0	
R214	On	06/05/2021	Bond Future			11.15275	64.39509	11.15475	64.38403	22.45		0.00	0	
Total R214 Future												0.00	0	21,2
R214	On	06/08/2020	Bond Future	9.98	Call		1,070.31000	1.07031	1,056,500	22.42		0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		5,225.80000	5.22580	5,200,550	22.42		0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		1,086.45000	1.08645	1,072,580	22.41		0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		5,176.32000	5.17632	5,151,010	22.41		0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		1,054.34000	1.05434	1,040,590	22.42		0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		5,275.55000	5.27555	5,250,360	22.42		0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		2,545.46000	2.54546	2,537,630	22.84		0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		5,948.37000	5.94837	5,929,380	22.84		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		2,569.12000	2.56912	2,561,300	22.85		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		5,909.04000	5.90904	5,890,060	22.85		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		2,522.74000	2.52274	2,514,910	22.83		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		5,988.74000	5.98874	5,969,750	22.83		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		2,932.05000	2.93205	2,927,590	20.63		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		6,885.67000	6.88567	6,870,100	20.63		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		2,955.36000	2.95536	2,950,910	20.64		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		6,846.71000	6.84671	6,831,150	20.64		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		2,908.85000	2.90885	2,904,380	20.62		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		6,924.82000	6.92482	6,909,240	20.62		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	06/05/2021	Bond Future	12.26	Call		8,951.52000	8.95152	8,951,470	24.12	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		3,285.79000	3.28579	3,274,680	24.12	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		8,980.53000	8.98053	8,980,510	24.12	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		3,267.36000	3.26736	3,256,280	24.12	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		8,922.53000	8.92253	8,922,450	24.12	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		3,304.31000	3.30431	3,293,170	24.12	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	21,22
Total for Bond											539,562,912.97	5,667	1,202,02
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2025 Future											0.00	0	
Total For I2025											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 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 R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209/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 06/08/2020 GOVI			716.87300	716.87300	718.25100	718.25100				0.00	0	1,03
GOVI On 05/11/2020 GOVI			724.84700	724.84700	726.24500	726.24500				0.00	0	
GOVI On 04/02/2021 GOVI			733.37900	733.37900	734.79500	734.79500				0.00	0	
GOVI On 06/05/2021 GOVI			742.26200	742.26200	743.69800	743.69800				0.00	0	
Total GOVI Future										0.00	0	1,03
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			98,790.00000	9.87900	112,570,000			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			98,890.00000	9.88900	112,670,000			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			98,690.00000	9.86900	112,470,000			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			115,950.00000	11.59500	129,930,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/11/2020	GOVI	737.85	Put		116,050.00000	11.60500	130,030,000		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		115,850.00000	11.58500	129,830,000		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		161,550.00000	16.15500	175,710,000		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		161,650.00000	16.16500	175,810,000		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		161,450.00000	16.14500	175,610,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		650,280.00000	65.02800	635,920,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Call		650,180.00000	65.01800	635,820,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Call		650,080.00000	65.00800	635,720,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	1,03
Total for GOVI											0.00	0	1,03
AL37	On	06/08/2020	Index Future	737.91300		737.91300	741.44600	741.44600			0.00	0	
AL37	On	05/11/2020	Index Future	746.12200		746.12200	749.69900	749.69900			0.00	0	
AL37	On	04/02/2021	Index Future	754.90300		754.90300	758.52500	758.52500			0.00	0	
AL37	On	06/05/2021	Index Future	764.04700		764.04700	767.71500	767.71500			0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/08/2020	Index Future	830.29700		830.29700	833.36800	833.36800			0.00	0	
AL7T	On	05/11/2020	Index Future	839.53400		839.53400	842.64400	842.64400			0.00	0	
AL7T	On	04/02/2021	Index Future	849.41500		849.41500	852.56400	852.56400			0.00	0	
AL7T	On	06/05/2021	Index Future	859.70400		859.70400	862.89300	862.89300			0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/08/2020	Index Future	725.06800		725.06800	726.44000	726.44000			0.00	0	2
ALBI	On	05/11/2020	Index Future	733.13500		733.13500	734.52600	734.52600			0.00	0	
ALBI	On	04/02/2021	Index Future	741.76300		741.76300	743.17400	743.17400			0.00	0	
ALBI	On	06/05/2021	Index Future	750.74800		750.74800	752.17800	752.17800			0.00	0	
Total ALBI Future											0.00	0	21
Total For ALBI											0.00	0	21
IGOV	On	06/08/2020	Index Future	255.85300		255.85300	255.98000	255.98000			0.00	0	1,13
IGOV	On	05/11/2020	Index Future	258.76200		258.76200	258.89200	258.89200			0.00	0	4

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IGOV On 04/02/2021 Index Future			261.86900	261.86900	262.00200	262.00200			0.00	0	
IGOV On 06/05/2021 Index Future			265.10300	265.10300	265.23800	265.23800			0.00	0	
Total IGOV Future									0.00	0	1,17
Total For IGOV									0.00	0	1,17
Total for Index									0.00	0	1,35
5Y STN On 21/12/2021 Interest Rate Swap			90.84000	90.84000	90.87000	90.87000			0.00	0	5
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									0.00	0	5
Total for Interest Rate Swap									0.00	0	5
Total for Derivatives :									539,562,912.97	5,667	1,204,50
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.61229			0.00	1,413,373,400	715,386,70
Total AA06 SPOT									0.00	1,413,373,400	715,386,70
Total For AA06									0.00	1,413,373,400	715,386,70
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			5.79500	104.43307	5.79500	104.41677		19,188,784,152,000.00		3,311,265,600	827,816,40
Total AA07 SPOT								19,188,784,152,000.00		3,311,265,600	827,816,40
Total For AA07								19,188,784,152,000.00		3,311,265,600	827,816,40
AB01/R On 24/11/2020 Spot Bond			10.00000	105.87700	10.00000	105.84900			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	102.89396	11.37000	102.86276			0.00	0	
Total AB018U SPOT									0.00	0	
Total For AB018U									0.00	0	
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AB019U SPOT									0.00	0	
Total For AB019U									0.00	0	
AB020L On 03/09/2022 Spot Bond			11.81000	103.10286	11.81000	103.07072			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AB023U SPOT										0.00	0	
Total For AB023U										0.00	0	
AB024L On 05/05/2021 Spot Bond			100.00000	55.46718	100.00000	55.34508				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	48.41346	100.00000	48.30573				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABC12: On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.75000	4.75000	4.75000	286.76139				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.90068				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	102.03762				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.12064				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19U 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					0.00000	99.86101				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.28669				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.70583				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.86758				0.00	2,279,634,800	569,908,700
Total ABFN16 SPOT										0.00	2,279,634,800	569,908,700
Total For ABFN16										0.00	2,279,634,800	569,908,700
ABFN18 On 26/09/2023 Spot Bond					0.00000	103.65623				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.51366				0.00	607,902,000	151,975,500
Total ABFN21 SPOT										0.00	607,902,000	151,975,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ABFN21										0.00	607,902,000	151,975,50
ABFN2: On 30/05/2024 Spot Bond					0.00000	100.34167				0.00	570,000,000	285,000,00
Total ABFN22 SPOT										0.00	570,000,000	285,000,00
Total For ABFN22										0.00	570,000,000	285,000,00
ABFN2: On 25/05/2027 Spot Bond					0.00000	101.01880				0.00	0	4,000,000,00
Total ABFN23 SPOT										0.00	0	4,000,000,00
Total For ABFN23										0.00	0	4,000,000,00
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.02732				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.34529				0.00	2,279,634,800	569,908,70
Total ABFN25 SPOT										0.00	2,279,634,800	569,908,70
Total For ABFN25										0.00	2,279,634,800	569,908,70
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.18944				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.26429				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.00560				0.00	6,838,904,000	1,709,726,00
Total ABFN28 SPOT										0.00	6,838,904,000	1,709,726,00
Total For ABFN28										0.00	6,838,904,000	1,709,726,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.39052				0.00	7,598,782,000	1,899,695,50
Total ABFN29 SPOT										0.00	7,598,782,000	1,899,695,50
Total For ABFN29										0.00	7,598,782,000	1,899,695,50
ABFN3: On 29/08/2028 Spot Bond					0.00000	98.93291				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.46524				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.26353				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.38731				0.00	2,583,586,000	645,896,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total ABFN33 SPOT										0.00	2,583,586,000	645,896,500
Total For ABFN33										0.00	2,583,586,000	645,896,500
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.70814				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	99.95427				0.00	2,279,634,800	569,908,700
Total ABFN35 SPOT										0.00	2,279,634,800	569,908,700
Total For ABFN35										0.00	2,279,634,800	569,908,700
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.44324				0.00	4,559,269,200	2,139,817,300
Total ABFN36 SPOT										0.00	4,559,269,200	2,139,817,300
Total For ABFN36										0.00	4,559,269,200	2,139,817,300
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.57752				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.80400				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	99.22119				0.00	0	9,000,000
Total ABFN39 SPOT										0.00	0	9,000,000
Total For ABFN39										0.00	0	9,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	99.16203				0.00	7,562,807,600	1,890,701,900
Total ABFN40 SPOT										0.00	7,562,807,600	1,890,701,900
Total For ABFN40										0.00	7,562,807,600	1,890,701,900
ABFN4 On 16/09/2026 Spot Bond					0.00000	98.69634				0.00	2,601,573,600	650,393,400
Total ABFN41 SPOT										0.00	2,601,573,600	650,393,400
Total For ABFN41										0.00	2,601,573,600	650,393,400
ABFN4 On 16/09/2029 Spot Bond					0.00000	98.75124				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	101.17625				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.19714				0.00	9,059,895,600	2,264,973,900
Total ABFN44 SPOT										0.00	9,059,895,600	2,264,973,900
Total For ABFN44										0.00	9,059,895,600	2,264,973,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.21212				0.00	8,038,415,600	2,009,603,90
Total ABFN45 SPOT										0.00	8,038,415,600	2,009,603,90
Total For ABFN45										0.00	8,038,415,600	2,009,603,90
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.05163				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.51192				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK6 On 05/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ABK6 SPOT										0.00	0	
Total For ABK6										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.67655				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			5.88000	5.88000	5.88000	5.88000				0.00	0	
Total ABKI02 SPOT										0.00	0	
Total For ABKI02										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			100.00000	121.67741	100.00000	121.99396				0.00	0	
Total ABKI02/R212 SPOT										0.00	0	
Total For ABKI02/R212										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.64000	5.64000	5.64000	140.44152				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	44.49695	100.00000	44.39332				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.47000	8.47000	8.47000	129.77658		16,940,000,000,000.00		2,000,000,000	1,000,000,00	
Total ABKI04 SPOT								16,940,000,000,000.00		2,000,000,000	1,000,000,00	
Total For ABKI04								16,940,000,000,000.00		2,000,000,000	1,000,000,00	
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.07852	100.00000	14.04591				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	97.97660				0.00	0	
Total ABKS1 SPOT										0.00	0	

Contract 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 ABKS1									0.00	0	
ABN05 On 18/04/2021 Spot Bond			4.06000	210.67292	4.06000	210.62544			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.67000	4.67000	4.67000	133.17925			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.01000	5.01000	5.01000	173.56685			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.06500	5.06500	5.06500	200.02166			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.63500	6.63500	6.63500	104.84004			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.62000	8.62000	8.62000	114.11592			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.29500	5.29500	5.29500	102.40317			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABN87 On 21/12/2026 Spot Bond			9.16500	9.16500	9.16500	111.32593			0.00	0	
Total ABN87 SPOT									0.00	0	
Total For ABN87									0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.12500	105.02708	5.12500	105.01257		1,043,578,125,000.00	203,625,000	721,812,500	
Total ABS11 SPOT								1,043,578,125,000.00	203,625,000	721,812,500	
Total For ABS11								1,043,578,125,000.00	203,625,000	721,812,500	
ABS13 On 14/05/2022 Spot Bond			5.93500	107.39926	5.93500	107.38219		10,827,854,358,000.00	1,824,406,800	456,101,700	
Total ABS13 SPOT								10,827,854,358,000.00	1,824,406,800	456,101,700	
Total For ABS13								10,827,854,358,000.00	1,824,406,800	456,101,700	
ABS14 On 11/11/2020 Spot Bond			5.35000	102.32525	5.35000	102.31059		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ABS15 On 11/11/2022 Spot Bond			5.45500	110.41382	5.45500	110.39768		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 ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.61500	112.96784	7.61500	112.94490				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.96500	115.57038	7.96500	115.54586				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			5.87500	113.71475	5.87500	113.69685				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.31500	104.45868	8.31500	104.43556		4,260,589,370,000.00		512,398,000		128,099,500
Total ABS7 SPOT								4,260,589,370,000.00		512,398,000		128,099,500
Total For ABS7								4,260,589,370,000.00		512,398,000		128,099,500
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.30176	100.00000	11.27688				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.78000	3.78000	3.78000	295.70764		39,796,898,400,000.00		10,528,280,000		5,264,140,000
Total ABSI2 SPOT								39,796,898,400,000.00		10,528,280,000		5,264,140,000
Total For ABSI2								39,796,898,400,000.00		10,528,280,000		5,264,140,000
ABSI4 On 31/01/2022 Spot Bond			2.92000	165.76700	2.92000	165.73464				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABT01 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	
ABT02 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	
ABT03 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	
ABT04 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABX01 On 10/07/2024 Spot Bond			10.06500	10.06500	10.06500	107.32612				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACIF1U 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	106.08800	10.00000	106.06000				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.86418				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.82050				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	275.42169				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	275.54806				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.76609				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.77267				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.07933				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	101.90046				0.00	0	
Total ACL187 SPOT										0.00	0	

Contract 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 ACL187										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	101.80972				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL188 On 20/09/2022 Spot Bond					0.00000	101.81635				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.81635				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL194 On 20/12/2022 Spot Bond					0.00000	101.85352				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.85352				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	184.98913				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	187.28282				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL204 On 20/09/2020 Spot Bond					0.00000	100.90924				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL214 On 20/12/2023 Spot Bond					0.00000	101.74645				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL217 On 26/01/2021 Spot Bond					0.00000	100.83773				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL220 On 20/09/2021 Spot Bond					0.00000	101.73768				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.70490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.26177				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.59362				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.34008				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.34251				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.18216				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	98.05581				0.00	12,158,050,800	3,039,512,700
Total AGL02 SPOT										0.00	12,158,050,800	3,039,512,700
Total For AGL02										0.00	12,158,050,800	3,039,512,700
AGL03 On 17/05/2025 Spot Bond					0.00000	93.74579				0.00	12,724,955,200	3,181,238,800
Total AGL03 SPOT										0.00	12,724,955,200	3,181,238,800
Total For AGL03										0.00	12,724,955,200	3,181,238,800
AGT01 On 10/10/2023 Spot Bond					0.00000	99.57828				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	96.74979				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	93.32636				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.91501				0.00	13,354,098,800	3,338,524,700
Total AHF2A3 SPOT										0.00	13,354,098,800	3,338,524,700
Total For AHF2A3										0.00	13,354,098,800	3,338,524,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.73410				0.00	902,735,200	225,683,80
Total AHF2B3 SPOT										0.00	902,735,200	225,683,80
Total For AHF2B3										0.00	902,735,200	225,683,80
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.85493				0.00	943,768,400	235,942,10
Total AHF2C3 SPOT										0.00	943,768,400	235,942,10
Total For AHF2C3										0.00	943,768,400	235,942,10
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.89505				0.00	2,492,400,000	623,100,00
Total AHF3A5 SPOT										0.00	2,492,400,000	623,100,00
Total For AHF3A5										0.00	2,492,400,000	623,100,00
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.88839				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.96168				0.00	273,556,400	68,389,10
Total AHF3B4 SPOT										0.00	273,556,400	68,389,10
Total For AHF3B4										0.00	273,556,400	68,389,10
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.03493				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.27435				0.00	273,556,400	68,389,10
Total AHF3C4 SPOT										0.00	273,556,400	68,389,10
Total For AHF3C4										0.00	273,556,400	68,389,10
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.34742				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.59355				0.00	0	20,000,00
Total AHF5A1 SPOT										0.00	0	20,000,00
Total For AHF5A1										0.00	0	20,000,00
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.34935				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.67500	111.98320	6.67500	111.96300				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.36392				0.00	0	
Total AHF5B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.38333				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.51872				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.75188				0.00	0	20,000,00
Total AHF6A1 SPOT										0.00	0	20,000,00
Total For AHF6A1										0.00	0	20,000,00
AHF6A On 21/08/2024 Spot Bond					0.00000	100.90511				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.36385				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.38325				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.51853				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										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				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.75500	113.99923	6.75500	113.97854			2,141,861,890,000.00		317,078,000	79,269,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total AIR02 SPOT									2,141,861,890,000.00	317,078,000	79,269,50
Total For AIR02									2,141,861,890,000.00	317,078,000	79,269,50
AIR04 On 29/05/2024 Spot Bond			6.32500	110.40159	6.32500	110.38291			296,495,760,000.00	46,876,800	11,719,20
Total AIR04 SPOT									296,495,760,000.00	46,876,800	11,719,20
Total For AIR04									296,495,760,000.00	46,876,800	11,719,20
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AIR04U SPOT									0.00	0	
Total For AIR04U									0.00	0	
AIR05 On 29/05/2030 Spot Bond			10.87000	95.07377	10.87000	95.04642			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.44000	171.80857	5.44000	171.76353			25,713,345,920,000.00	4,726,718,000	1,181,679,50
Total AIRL01 SPOT									25,713,345,920,000.00	4,726,718,000	1,181,679,50
Total For AIRL01									25,713,345,920,000.00	4,726,718,000	1,181,679,50
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					0.00000	100.98421			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	100.41072			0.00	0	
Total APF05 SPOT									0.00	0	
Total For APF05									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.70107			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.67522			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.44085			0.00	0	
Total APF08 SPOT									0.00	0	
Total For APF08									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF09 On 24/07/2023 Spot Bond					0.00000	100.90366				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.95396				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	99.87676				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U SPOT										0.00	0	
Total For AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS266U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AS266U										0.00	0	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS288U SPOT										0.00	0	
Total For AS288U										0.00	0	
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AS410U SPOT										0.00	0	
Total For AS410U										0.00	0	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS423U SPOT										0.00	0	
Total For AS423U										0.00	0	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS424U SPOT										0.00	0	
Total For AS424U										0.00	0	
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS430U SPOT										0.00	0	
Total For AS430U										0.00	0	
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS433U SPOT										0.00	0	
Total For AS433U										0.00	0	
AS441L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000,00
Total AS441U SPOT										0.00	0	4,000,000,00
Total For AS441U										0.00	0	4,000,000,00
AS442L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000,00
Total AS442U SPOT										0.00	0	4,000,000,00
Total For AS442U										0.00	0	4,000,000,00
ASN02L On 07/12/2033 Spot Bond			5.31500	216.71398	5.31500	216.65786				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.33000	194.67134	5.33000	194.62088				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN07L On 20/06/2020 Spot Bond					0.00000	102.00848				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08L On 20/09/2020 Spot Bond					0.00000	101.67862				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08L On 20/06/2020 Spot Bond					0.00000	101.86620				0.00	0	
Total ASN083 SPOT										0.00	0	
Total For ASN083										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN08: On 03/09/2020 Spot Bond					0.00000	100.40549				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08: On 01/10/2020 Spot Bond					0.00000	122.29709				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond					0.00000	100.94511				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	100.60020				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	97.37602				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11: On 02/12/2020 Spot Bond					0.00000	100.09963				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	102.29023				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	102.26840				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	

Contract 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 ASN135									0.00	0	
ASN13: On 31/01/2022 Spot Bond			3.65000	163.87032	3.65000	163.83511			0.00	0	
Total ASN137 SPOT									0.00	0	
Total For ASN137									0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN140 SPOT									0.00	0	
Total For ASN140									0.00	0	
ASN14: On 20/06/2020 Spot Bond					0.00000	101.89129			0.00	0	10,000,00
Total ASN143 SPOT									0.00	0	10,000,00
Total For ASN143									0.00	0	10,000,00
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN144 SPOT									0.00	0	
Total For ASN144									0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	94.40001			0.00	0	
Total ASN145 SPOT									0.00	0	
Total For ASN145									0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.72872			0.00	0	
Total ASN146 SPOT									0.00	0	
Total For ASN146									0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.73910			0.00	0	
Total ASN147 SPOT									0.00	0	
Total For ASN147									0.00	0	
ASN14: On 31/01/2022 Spot Bond			3.69500	163.75436	3.69500	163.71897			0.00	0	
Total ASN149 SPOT									0.00	0	
Total For ASN149									0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	52.03747			0.00	0	
Total ASN150 SPOT									0.00	0	
Total For ASN150									0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.10290			0.00	0	
Total ASN152 SPOT									0.00	0	
Total For ASN152									0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.65000	166.20823	5.65000	166.16371			0.00	0	
Total ASN154 SPOT									0.00	0	
Total For ASN154									0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.67329				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.43447				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	102.29239				0.00	0	200,000,0€
Total ASN165 SPOT										0.00	0	200,000,0€
Total For ASN165										0.00	0	200,000,0€
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.96719				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19(On 12/06/2020 Spot Bond					0.00000	99.94193				0.00	0	
Total ASN190 SPOT										0.00	0	
Total For ASN190										0.00	0	
ASN19(On 30/06/2022 Spot Bond					0.00000	101.61318				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19(On 31/01/2038 Spot Bond			5.35000	97.56613	5.35000	97.54071				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19(On 20/06/2022 Spot Bond					0.00000	101.63499				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	101.65292				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	101.76473				0.00	0	106,250,00
Total ASN204 SPOT										0.00	0	106,250,00
Total For ASN204										0.00	0	106,250,00
ASN20(On 24/08/2021 Spot Bond					0.00000	100.30471				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	100.34014				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 28/08/2020 Spot Bond					0.00000	100.17828				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	100.17011				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25(On 29/05/2021 Spot Bond					0.00000	100.15655				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26(On 20/06/2023 Spot Bond					0.00000	101.96283				0.00	0	
Total ASN264 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN264									0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.64593			0.00	0	
Total ASN274 SPOT									0.00	0	
Total For ASN274									0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.52034			0.00	0	
Total ASN278 SPOT									0.00	0	
Total For ASN278									0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.41572			0.00	0	
Total ASN279 SPOT									0.00	0	
Total For ASN279									0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.36295			0.00	0	
Total ASN280 SPOT									0.00	0	
Total For ASN280									0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.88662			0.00	0	
Total ASN286 SPOT									0.00	0	
Total For ASN286									0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.65879			0.00	0	
Total ASN291 SPOT									0.00	0	
Total For ASN291									0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.73333			0.00	0	
Total ASN300 SPOT									0.00	0	
Total For ASN300									0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	102.09385			0.00	0	
Total ASN310 SPOT									0.00	0	
Total For ASN310									0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	101.84392			0.00	0	36,666,6€
Total ASN315 SPOT									0.00	0	36,666,6€
Total For ASN315									0.00	0	36,666,6€
ASN31 On 31/03/2029 Spot Bond			5.08500	5.08500	5.08500	92.38759			0.00	0	
Total ASN318 SPOT									0.00	0	
Total For ASN318									0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.42500	5.42500	5.42500	86.32663			0.00	0	
Total ASN319 SPOT									0.00	0	
Total For ASN319									0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.66511			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.83819				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.60787				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	101.67429				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.46000	96.15933	5.46000	96.13398				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.75515				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	100.67321				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	100.67321				0.00	0	70,000,0€
Total ASN344 SPOT										0.00	0	70,000,0€
Total For ASN344										0.00	0	70,000,0€
ASN344 On 20/06/2024 Spot Bond					0.00000	101.63495				0.00	0	3,400,0€
Total ASN346 SPOT										0.00	0	3,400,0€
Total For ASN346										0.00	0	3,400,0€
ASN346 On 20/06/2024 Spot Bond					0.00000	101.71560				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.70052				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.70052				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 30/08/2024 Spot Bond					0.00000	100.11733				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.95180				0.00	0	400,000,00
Total ASN369 SPOT										0.00	0	400,000,00
Total For ASN369										0.00	0	400,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	101.67645				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.72234				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.80615				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	99.89318				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	99.89318				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.93218				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.68738				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.38401				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.86431				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.67864				0.00	0	
Total ASN409 SPOT										0.00	0	

Contract 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 ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.89714				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2020 Spot Bond					0.00000	100.04371				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2020 Spot Bond					0.00000	100.82784				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	102.30804				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					0.00000	100.36155				0.00	2,064,683,600	516,170,900
Total BAW18 SPOT										0.00	2,064,683,600	516,170,900
Total For BAW18										0.00	2,064,683,600	516,170,900
BAW19 On 05/12/2020 Spot Bond			5.92500	101.82139	5.92500	101.80534		1,231,437,780,000.00		0.00	207,837,600	1,103,918,800
Total BAW19 SPOT								1,231,437,780,000.00		0.00	207,837,600	1,103,918,800
Total For BAW19								1,231,437,780,000.00		0.00	207,837,600	1,103,918,800
BAW21 On 24/03/2022 Spot Bond			5.75500	107.87163	5.75500	107.85501		4,399,389,032,000.00		0.00	764,446,400	191,111,600
Total BAW21 SPOT								4,399,389,032,000.00		0.00	764,446,400	191,111,600
Total For BAW21								4,399,389,032,000.00		0.00	764,446,400	191,111,600
BAW21 On 24/03/2022 Spot Bond			9.30000	101.91113	9.30000	101.88596				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.39314				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.84528				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.29631				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.04085				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.43183				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW32U SPOT										0.00	0	
Total For BAW32U										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.22062				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.21361				0.00	0	
Total BAYA58 SPOT										0.00	0	
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			8.92000	8.92000	8.92000	105.63208				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond					0.00000	102.12306				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.99148				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	103.04473				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA64 On 30/09/2022 Spot Bond					0.00000	102.01025				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.16185				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.99155				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.52500	8.52500	8.52500	108.66060				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.86947				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.86947				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.86947				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.67500	10.67500	10.67500	108.65399				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	103.28484				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	104.97878				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	103.42661				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	103.42668				0.00	0	
Total BAYA76 SPOT										0.00	0	

Contract 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 BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	103.63708				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	102.05723				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.03849				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	103.57811				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB10 On 30/06/2020 Spot Bond					0.00000	102.66720				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	102.29201				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	102.33809				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.33809				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.33809				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.38527				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	102.33872				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.33872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	106.23635				0.00	0	
Total BAYB19 SPOT										0.00	0	
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	
BC127 On 08/05/2021 Spot Bond					0.00000	100.62431				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.54725				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					0.00000	99.99998				0.00	2,279,634,800	569,908,700
Total BCJ16 SPOT										0.00	2,279,634,800	569,908,700
Total For BCJ16										0.00	2,279,634,800	569,908,700
BD0302 On 18/04/2028 Spot Bond			7.62000	7.62000	7.62000	104.03281				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BD302L On 18/04/2028 Spot Bond			100.00000	9.26852	100.00000	9.24802			0.00	0	
Total BD302U SPOT									0.00	0	
Total For BD302U									0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.71275			0.00	0	
Total BDX211 SPOT									0.00	0	
Total For BDX211									0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.54990			0.00	0	
Total BDX31 SPOT									0.00	0	
Total For BDX31									0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.43095			0.00	0	
Total BDX32 SPOT									0.00	0	
Total For BDX32									0.00	0	
BG1A7L 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			7.02500	103.94204	7.02500	103.92237		1,756,250,000,000.00	250,000,000	125,000,000	
Total BGL05 SPOT								1,756,250,000,000.00	250,000,000	125,000,000	
Total For BGL05								1,756,250,000,000.00	250,000,000	125,000,000	
BGL06 On 04/09/2020 Spot Bond					0.00000	100.62497			0.00	0	12,000,000
Total BGL06 SPOT									0.00	0	12,000,000
Total For BGL06									0.00	0	12,000,000
BGL07 On 03/09/2022 Spot Bond			7.32500	112.20780	7.32500	112.18587			0.00	0	
Total BGL07 SPOT									0.00	0	
Total For BGL07									0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.04872			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL09 On 29/09/2020 Spot Bond			7.02500	103.46960	7.02500	103.45010		4,847,250,000,000.00	690,000,000	345,000,000	
Total BGL09 SPOT								4,847,250,000,000.00	690,000,000	345,000,000	
Total For BGL09								4,847,250,000,000.00	690,000,000	345,000,000	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.99937			0.00	0	
Total BGL10 SPOT									0.00	0	
Total For BGL10									0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.22500	105.64671	7.22500	105.62633			0.00	0	
Total BGL11 SPOT									0.00	0	

Contract 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 BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.61368				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.70500	109.22842	6.70500	109.20864				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.97310				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.44287				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.31958				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.76816				0.00	1,671,732,000	417,933,00
Total BGL17 SPOT										0.00	1,671,732,000	417,933,00
Total For BGL17										0.00	1,671,732,000	417,933,00
BGL18 On 30/09/2022 Spot Bond					0.00000	104.25507				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.57382				0.00	0	4,380,400,00
Total BGL19 SPOT										0.00	0	4,380,400,00
Total For BGL19										0.00	0	4,380,400,00
BGT01 On 12/09/2022 Spot Bond					0.00000	101.62829				0.00	0	1,002,265,20
Total BGT01 SPOT										0.00	0	1,002,265,20
Total For BGT01										0.00	0	1,002,265,20
BID07 On 30/06/2020 Spot Bond					0.00000	101.49970				0.00	2,687,598,400	716,899,60
Total BID07 SPOT										0.00	2,687,598,400	716,899,60
Total For BID07										0.00	2,687,598,400	716,899,60
BID08 On 30/06/2022 Spot Bond					0.00000	102.01185				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.20502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.48467				0.00	1,307,981,600	326,995,40
Total BID10 SPOT										0.00	1,307,981,600	326,995,40
Total For BID10										0.00	1,307,981,600	326,995,40
BID11 On 15/11/2023 Spot Bond			6.06500	111.45000	6.06500	111.43191				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.00176				0.00	0	7,000,00
Total BID12 SPOT										0.00	0	7,000,00
Total For BID12										0.00	0	7,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	99.10235				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.55775				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.08792				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.87134				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.40810				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.39288				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.69771				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF0 On 15/09/2020 Spot Bond					0.00000	99.87850				0.00	0	14,000,00
Total BPPF04 SPOT										0.00	0	14,000,00
Total For BPPF04										0.00	0	14,000,00
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.51729				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.91819				0.00	0	5,000,00
Total BPPF11 SPOT										0.00	0	5,000,00
Total For BPPF11										0.00	0	5,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.83930				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 23/07/2020 Spot Bond					0.00000	100.77157				0.00	0	30,000,00
Total BPPF16 SPOT										0.00	0	30,000,00
Total For BPPF16										0.00	0	30,000,00
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.39116				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.41466				0.00	0	30,000,00
Total BPPF19 SPOT										0.00	0	30,000,00
Total For BPPF19										0.00	0	30,000,00
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.40201				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.20125				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A1U SPOT										0.00	0	
Total For BS2A1U										0.00	0	
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	

Contract 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 BS2B1U										0.00	0	
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.88154				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.62289				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	
BX161 On 01/04/2025 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	
BX162 On 01/04/2025 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	
BX163 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	
BX164 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	
BYA68 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	
BYB10 On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYB10U SPOT										0.00	0	
Total For BYB10U										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.31130				0.00	1,033,435,200	258,358,800
Total CBL24 SPOT										0.00	1,033,435,200	258,358,800
Total For CBL24										0.00	1,033,435,200	258,358,800
CBL26 On 06/05/2021 Spot Bond			4.94500	106.42289	4.94500	106.40877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	99.54358				0.00	1,063,829,200	265,957,30
Total CBL28 SPOT										0.00	1,063,829,200	265,957,30
Total For CBL28										0.00	1,063,829,200	265,957,30
CBL29 On 30/04/2024 Spot Bond					0.00000	99.18959				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.01500	120.76250	7.01500	120.73975			216,128,165,480,000.00		30,809,432,000	2,358,00
Total CCT01 SPOT									16,128,165,480,000.00		30,809,432,000	2,358,00
Total For CCT01									16,128,165,480,000.00		30,809,432,000	2,358,00
CCT02 On 12/06/2024 Spot Bond			8.59500	109.96682	8.59500	109.94154			61,014,051,918,000.00		7,098,784,400	324,696,10
Total CCT02 SPOT									1,014,051,918,000.00		7,098,784,400	324,696,10
Total For CCT02									1,014,051,918,000.00		7,098,784,400	324,696,10
CCT03 On 15/03/2025 Spot Bond			8.44000	113.07453	8.44000	113.04912			12,979,136,656,000.00		1,537,812,400	384,453,10
Total CCT03 SPOT									12,979,136,656,000.00		1,537,812,400	384,453,10
Total For CCT03									12,979,136,656,000.00		1,537,812,400	384,453,10
CCT04 On 17/07/2027 Spot Bond			9.39500	107.95631	9.39500	107.92908			0.00		0	
Total CCT04 SPOT									0.00		0	
Total For CCT04									0.00		0	
CGR14 On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06020			0.00		0	
Total CGR14/JIBAR SPOT									0.00		0	
Total For CGR14/JIBAR									0.00		0	
CGR21 On 12/10/2020 Spot Bond					0.00000	102.01549			0.00		0	
Total CGR21 SPOT									0.00		0	
Total For CGR21									0.00		0	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.58748			0.00		0	
Total CGR24 SPOT									0.00		0	
Total For CGR24									0.00		0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.24170			0.00		0	
Total CGR29 SPOT									0.00		0	
Total For CGR29									0.00		0	
CGR32 On 21/07/2020 Spot Bond					0.00000	101.19266			0.00		0	
Total CGR32 SPOT									0.00		0	
Total For CGR32									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR33 On 22/09/2020 Spot Bond					0.00000	102.06392				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.70048				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR39U SPOT										0.00	0	
Total For CGR39U										0.00	0	
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR40U SPOT										0.00	0	
Total For CGR40U										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	102.05379				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.95535				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.81875				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	101.77524				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.94901				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.24912				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.26516				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	

Contract 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 CL567U										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	
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	
Total CL573U SPOT										0.00	0	
Total For CL573U										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	10.11000	10.11000	104.40233				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	157.76206	3.14000	157.65182				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN193 On 13/09/2021 Spot Bond			3.62000	3.62000	3.62000	156.10150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23(On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23(On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29(On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31(On 20/03/2023 Spot Bond			8.43500	106.15527	8.43500	106.13145				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31(On 20/03/2023 Spot Bond					0.00000	101.96729				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34(On 20/12/2023 Spot Bond					0.00000	101.29709				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36(On 20/03/2024 Spot Bond			7.09500	113.58097	7.09500	113.55945				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36(On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36(On 20/03/2024 Spot Bond			9.23500	114.54547	9.23500	114.51737				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36(On 06/08/2023 Spot Bond					0.00000	100.86316				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37(On 26/07/2022 Spot Bond					0.00000	100.87676				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					0.00000	109.18540				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.92000	105.13227	5.92000	105.11561				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.98577	10.98000	100.95644				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond			11.00000	102.38496	11.00000	102.35517				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	100.83124				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			9.02500	113.10984	9.02500	113.08272				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	102.13299				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	101.72229				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	100.93777				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.73331				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN397 On 20/06/2020 Spot Bond					0.00000	102.42878				0.00	0	
Total CLN397 SPOT										0.00	0	
Total For CLN397										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.55147				0.00	0	
Total CLN398 SPOT										0.00	0	

Contract 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 CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.54810				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN400 On 20/06/2020 Spot Bond					0.00000	101.73323				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN406 On 20/06/2020 Spot Bond					0.00000	101.44393				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN407 On 20/06/2020 Spot Bond					0.00000	101.74416				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN409 On 18/07/2020 Spot Bond					0.00000	99.76953				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	101.71074				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	102.03663				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN412 On 18/07/2020 Spot Bond					0.00000	101.25934				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	102.12219				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond					0.00000	102.02817				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN416 On 18/07/2020 Spot Bond					0.00000	101.25415				0.00	0	
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	
CLN418 On 23/09/2020 Spot Bond					0.00000	101.96309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN418 On 20/12/2020 Spot Bond					0.00000	102.13739				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	102.49716				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond					0.00000	101.20841				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN421 On 20/12/2020 Spot Bond					0.00000	103.79000				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	103.90300				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	104.38900				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	102.57427				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	103.27900				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	102.59579				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	157.95000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	104.96700				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN432 On 20/12/2020 Spot Bond					0.00000	105.48600				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	105.01900				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	158.98000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.92990				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	101.83159				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	101.08667				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	161.23000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.82000	105.55583	5.82000	105.53937				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			3.62000	163.94770	3.62000	163.91260				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.92000	120.99117	6.92000	120.95457				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			7.16000	119.76560	7.16000	119.72861				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	102.20742				0.00	0	
Total CLN456 SPOT										0.00	0	

Contract 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 CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.47674				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.67151				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.95193				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN461 On 15/02/2022 Spot Bond					0.00000	95.83677				0.00	0	
Total CLN461 SPOT										0.00	0	
Total For CLN461										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.52500	108.15096	6.52500	108.13210				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	99.88290				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.67604				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	102.37587				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.49228				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	100.00022				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN476 On 20/09/2020 Spot Bond					0.00000	101.95172				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	37.11931	100.00000	37.03761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 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	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.92737				0.00	0	20,000,00
Total CLN482 SPOT										0.00	0	20,000,00
Total For CLN482										0.00	0	20,000,00
CLN483 On 20/05/2021 Spot Bond					0.00000	101.35439				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.09465				0.00	0	20,000,00
Total CLN484 SPOT										0.00	0	20,000,00
Total For CLN484										0.00	0	20,000,00
CLN485 On 02/12/2021 Spot Bond			6.02000	105.26643	6.02000	105.24937				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN486 On 20/06/2022 Spot Bond					0.00000	102.18985				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN487 On 23/06/2021 Spot Bond			9.52500	102.95815	9.52500	105.58026				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.32500	108.88846	6.32500	108.86983				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	102.36670				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.94971				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2020 Spot Bond					0.00000	100.16191				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN496 On 04/09/2024 Spot Bond			6.72500	114.78886	6.72500	114.76823				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.16777				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.41482				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 10/10/2020 Spot Bond					0.00000	101.25301				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.35592				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.40814				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.40814				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2020 Spot Bond					0.00000	100.85708				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	102.31973				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2020 Spot Bond					0.00000	101.33344				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	93.91814				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.29750	9.96000	102.27048				0.00	0	
Total CLN516 SPOT										0.00	0	

Contract 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 CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.07321	10.01000	101.04624				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.27041				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	104.23768	9.60000	104.40624				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	99.93811				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 17/09/2020 Spot Bond					0.00000	99.87040				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.20816				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.56087				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	102.27414	9.20000	102.24915				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.86321				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.49683				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.19956				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.57776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.09556				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	99.94215				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	99.93811				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.84265				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.00160				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.84500	8.84500	8.84500	110.09992				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.25334				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.82109				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.17310				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	114.14300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.11934				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 17/01/2024 Spot Bond					0.00000	101.15193				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.31500	111.10792	8.31500	111.08306				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.36500	108.57914	8.36500	108.55497				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.45500	108.05622	8.45500	108.03190				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	291.20294				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 20/12/2020 Spot Bond					0.00000	102.75994				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.54682				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.57983				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.25536				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.27892				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00

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 CLN559										0.00	0	4,000,000,00
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	139.17600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.61512				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.33998	10.19000	100.60699				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.31500	108.31135	8.31500	108.66088				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.66410				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.34198				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.71794				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.06252				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.58863				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.61139				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.17483				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.54500	106.53299	8.54500	106.84822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.60171				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.40032				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.59090				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.89030				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	96.19900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	101.97365				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.96814				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.57066				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.60022				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.11270				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					0.00000	99.83229				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2022 Spot Bond					0.00000	100.89505				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.10980				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	100.47917				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	99.96851				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.86414				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.84386				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	99.83544				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.83287				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			5.14000	125.29063	5.14000	102.81376				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.25159				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.59100				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.25159				0.00	0	
Total CLN596 SPOT										0.00	0	

Contract 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 CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.36574				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.50683				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.97126				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.95354				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.95354				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.05886				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.95870				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.65751				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.55808				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.51674				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.04600				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.30323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.00053	9.32000	100.97540				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.87147				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.50928				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.29411				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.11262				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2020 Spot Bond					0.00000	101.42038				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	102.09382				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.83160				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.91907				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN619 On 30/11/2021 Spot Bond					0.00000	100.10978				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.78572				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.78355				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.73906				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	102.15925				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.83222				0.00	960,000,000	480,000,000
Total CLN624 SPOT										0.00	960,000,000	480,000,000
Total For CLN624										0.00	960,000,000	480,000,000
CLN625 On 25/01/2023 Spot Bond			6.59500	109.06265	6.59500	109.04322				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.48069				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.87620				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.78500	86.02515	11.78500	85.99810				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.38493				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.01500	104.84918	9.01500	104.82378				0.00	0	
Total CLN630 SPOT										0.00	0	

Contract 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 CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.47908				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	100.34476				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.65801				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.59278				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.50971				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.34925				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.47746				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2021 Spot Bond					0.00000	100.45862				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.54714				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.50971				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.94427				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.35070				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.92886				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.81139				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.93110				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.47746				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.11538				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.47746				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.40735				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.47746				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.40681				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	101.74403				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.71809				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN656 On 20/06/2025 Spot Bond					0.00000	102.32418				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.63184				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	102.05086				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	101.65949				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	101.70533				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	85.46400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	101.92609				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	86.86600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	104.88200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.23044				0.00	0	30,000,00
Total CLN665 SPOT										0.00	0	30,000,00
Total For CLN665										0.00	0	30,000,00
CLN666 On 02/04/2026 Spot Bond					0.00000	101.02113				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.54835				0.00	0	
Total CLN667 SPOT										0.00	0	

Contract 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 CLN667									0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.16514			0.00	0	
Total CLN668 SPOT									0.00	0	
Total For CLN668									0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.66965			0.00	0	
Total CLN669 SPOT									0.00	0	
Total For CLN669									0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.22141			0.00	0	
Total CLN670 SPOT									0.00	0	
Total For CLN670									0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.78921			0.00	0	
Total CLN671 SPOT									0.00	0	
Total For CLN671									0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	99.98497			0.00	0	
Total CLN672 SPOT									0.00	0	
Total For CLN672									0.00	0	
CLN672 On 31/01/2025 Spot Bond			148.53734		0.00000	102.71269			0.00	0	
Total CLN673 SPOT									0.00	0	
Total For CLN673									0.00	0	
CLN673 On 31/01/2025 Spot Bond			148.53734		0.00000	102.71336			0.00	0	
Total CLN674 SPOT									0.00	0	
Total For CLN674									0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.33997			0.00	0	
Total CLN675 SPOT									0.00	0	
Total For CLN675									0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.24355			0.00	0	
Total CLN676 SPOT									0.00	0	
Total For CLN676									0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.13778			0.00	0	
Total CLN677 SPOT									0.00	0	
Total For CLN677									0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.16257			0.00	0	
Total CLN678 SPOT									0.00	0	
Total For CLN678									0.00	0	
CLN678 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00	2,000,000,000	2,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN679 SPOT									10,000,000,000,000.00	2,000,000,000	2,000,000,000
Total For CLN679									10,000,000,000,000.00	2,000,000,000	2,000,000,000
CLN81 On 18/04/2028 Spot Bond			7.62000	104.05406	7.62000	104.03281			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.75508			0.00	0	
Total CLNF15 SPOT									0.00	0	
Total For CLNF15									0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.47254			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.92500	111.32640	7.92500	111.30277			0.00	0	2,000,000,000
Total COJ05 SPOT									0.00	0	2,000,000,000
Total For COJ05									0.00	0	2,000,000,000
COJ07 On 23/03/2021 Spot Bond			6.07500	105.83297	6.07500	105.81576		9,897,142,140,000.00	1,629,159,200	407,289,800	
Total COJ07 SPOT								9,897,142,140,000.00	1,629,159,200	407,289,800	
Total For COJ07								9,897,142,140,000.00	1,629,159,200	407,289,800	
COJ08 On 22/06/2026 Spot Bond			9.01500	116.48201	9.01500	116.45394		6,732,816,690,000.00	746,846,000	186,711,500	
Total COJ08 SPOT								6,732,816,690,000.00	746,846,000	186,711,500	
Total For COJ08								6,732,816,690,000.00	746,846,000	186,711,500	
COJG0 On 09/06/2024 Spot Bond			6.50500	112.76239	6.50500	112.74267		20,999,188,606,000.00	3,228,161,200	807,040,300	
Total COJG01 SPOT								20,999,188,606,000.00	3,228,161,200	807,040,300	
Total For COJG01								20,999,188,606,000.00	3,228,161,200	807,040,300	
COT01 On 03/04/2023 Spot Bond			7.16000	106.54500	7.16000	106.52452		49,356,185,520,000.00	6,893,322,000	1,723,330,500	
Total COT01 SPOT								49,356,185,520,000.00	6,893,322,000	1,723,330,500	
Total For COT01								49,356,185,520,000.00	6,893,322,000	1,723,330,500	
COT02 On 03/04/2028 Spot Bond			9.87500	103.58066	9.87500	103.55338		0.00	0	100,000,000	
Total COT02 SPOT								0.00	0	100,000,000	
Total For COT02								0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			9.96500	97.36347	9.96500	97.33761		0.00	0		
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			9.42500	9.42500	9.42500	110.96779		0.00	0		
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								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
CS002 On 17/12/2020 Spot Bond					0.00000	99.86943				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.16964				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA04U SPOT										0.00	0	
Total For CSA04U										0.00	0	
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD04U SPOT										0.00	0	
Total For CSD04U										0.00	0	
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.70663				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.84967				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.74791				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.86341				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	99.95567				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	101.60689				0.00	0	
Total DENG93 SPOT										0.00	0	

Contract 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 DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	101.58692				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	99.95568				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.76594				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.89775				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG95U SPOT										0.00	0	
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	80,000,00
Total DNG96U SPOT										0.00	0	80,000,00
Total For DNG96U										0.00	0	80,000,00
DOL01 On 20/12/2021 Spot Bond					0.00000	103.47933				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.34493				0.00	1,687,920,800	421,980,20
Total DSY01 SPOT										0.00	1,687,920,800	421,980,20
Total For DSY01										0.00	1,687,920,800	421,980,20
DSY02 On 21/11/2024 Spot Bond					0.00000	99.20805				0.00	4,544,070,800	1,136,017,70
Total DSY02 SPOT										0.00	4,544,070,800	1,136,017,70
Total For DSY02										0.00	4,544,070,800	1,136,017,70
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	90,000,00
Total DSY02U SPOT										0.00	0	90,000,00
Total For DSY02U										0.00	0	90,000,00
DSY03 On 21/11/2024 Spot Bond			8.76500	8.76500	8.76500	106.63956				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY03U SPOT										0.00	0	
Total For DSY03U										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.60709				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY05U SPOT										0.00	0	
Total For DSY05U										0.00	0	
DSY06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY06U SPOT										0.00	0	
Total For DSY06U										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.25500	102.49469	6.25500	102.47744		8,237,459,700,000.00		1,316,940,000		529,235,00
Total DV2021 SPOT								8,237,459,700,000.00		1,316,940,000		529,235,00
Total For DV2021								8,237,459,700,000.00		1,316,940,000		529,235,00
DV23 On 27/02/2023 Spot Bond			6.67500	110.94856	6.67500	110.92855		101,012,879,130,000.00		15,133,015,600		3,892,653,90
Total DV23 SPOT								101,012,879,130,000.00		15,133,015,600		3,892,653,90
Total For DV23								101,012,879,130,000.00		15,133,015,600		3,892,653,90
DV23/R On 27/02/2023 Spot Bond			100.00000	22.51848	100.00000	22.46837				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	22.51848	100.00000	22.46837				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.19500	114.34307	6.19500	114.32391		1,868,587,938,000.00		301,628,400		75,407,10
Total DV24 SPOT								1,868,587,938,000.00		301,628,400		75,407,10
Total For DV24								1,868,587,938,000.00		301,628,400		75,407,10
DV24/R On 18/02/2024 Spot Bond			9.69000	102.95436	9.69000	102.92760				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.95436	9.69000	102.92760				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.01500	98.03962	11.01500	98.01074				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	103.07820	10.10000	103.05030				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.07820	10.10000	103.05030				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	99.90196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20 On 31/08/2020 Spot Bond					0.00000	100.14503				0.00	0	
Total DVF20C SPOT										0.00	0	
Total For DVF20C										0.00	0	
DVF20 On 23/10/2020 Spot Bond					0.00000	100.89306				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.16386				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	101.00846				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	99.72326				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.14273				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.36946				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.75732				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	102.11989				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.75495				0.00	1,951,180,000	487,795,000
Total DVF27 SPOT										0.00	1,951,180,000	487,795,000
Total For DVF27										0.00	1,951,180,000	487,795,000
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.09842				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.10691				0.00	8,202,236,400	2,050,559,100
Total DVFB25 SPOT										0.00	8,202,236,400	2,050,559,100
Total For DVFB25										0.00	8,202,236,400	2,050,559,100
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.60536				0.00	5,877,936,400	26,469,484,100
Total DVFB26 SPOT										0.00	5,877,936,400	26,469,484,100
Total For DVFB26										0.00	5,877,936,400	26,469,484,100
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.71295				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.72877				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.74352				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	93.21471	100.00000	92.99225				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			4.65000	106.03405	4.65000	106.02064				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			5.45000	113.58970	5.45000	113.57293				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.73000	108.94089	5.73000	108.92417				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.63500	113.21451	6.63500	113.19443				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.57500	98.18456	5.57500	98.15854				0.00	0	
Total ECN32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.35000	86.68985	5.35000	86.66725				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	130.57748	2.25000	130.55435				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.06000	126.99814	5.06000	126.96621				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.89000	114.09483	4.89000	114.06665				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.80000	113.15681	4.80000	113.12898				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.23500	99.26436	5.23500	99.23887				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.32000	88.70264	5.32000	88.67960				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	130.57748	2.25000	130.55435				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	128.80890				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	126.76827				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
EMM01 On 28/07/2020 Spot Bond			6.08500	104.42695	6.08500	104.40968				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.93500	106.08677	5.93500	106.06991		118,700,000,000,000.00		20,000,000,000		
Total EMM02 SPOT								18,700,000,000,000.00		20,000,000,000		
Total For EMM02								18,700,000,000,000.00		20,000,000,000		
EMM03 On 04/05/2024 Spot Bond			9.03500	104.24228	9.03500	104.21726		327,067,000,000,000.00		36,200,000,000		
Total EMM03 SPOT								17,067,000,000,000.00		36,200,000,000		
Total For EMM03								17,067,000,000,000.00		36,200,000,000		
EMM04 On 16/05/2028 Spot Bond			10.71500	10.71500	10.71500	95.63716				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.06500	11.06500	11.06500	100.12902				0.00	0	666,666,666
Total EMM05 SPOT										0.00	0	666,666,666
Total For EMM05										0.00	0	666,666,666
EMM06 On 23/06/2025 Spot Bond			9.11500	9.11500	9.11500	107.13480		262,160,161,000.00		28,761,400		14,380,700
Total EMM06 SPOT								262,160,161,000.00		28,761,400		14,380,700
Total For EMM06								262,160,161,000.00		28,761,400		14,380,700
EMM07 On 10/07/2027 Spot Bond			9.11500	9.11500	9.11500	108.28879				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.27000	11.27000	11.27000	86.20357				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.23823				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ENX01 ¹ On 23/04/2021 Spot Bond					0.00000	101.75943				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	99.96567				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03 ¹ 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 01/05/2022 Spot Bond					0.00000	101.47431				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX06 On 12/06/2020 Spot Bond					0.00000	99.94409				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.63283				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.71960				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
EPF00 ⁷ On 02/09/2020 Spot Bond					0.00000	100.09233				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF01 ¹ On 12/06/2020 Spot Bond					0.00000	99.94679				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF01 ² On 06/11/2020 Spot Bond					0.00000	100.90011				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF01 ⁴ On 28/05/2021 Spot Bond					0.00000	100.54290				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF01 ⁵ On 04/06/2023 Spot Bond					0.00000	100.06101				0.00	0	
Total EPF015 SPOT										0.00	0	

Contract 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 EPF015										0.00	0	
EPF01€ On 07/09/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01€ On 13/12/2025 Spot Bond					0.00000	99.89494				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01€ On 12/09/2022 Spot Bond					0.00000	99.94187				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02€ On 07/11/2022 Spot Bond					0.00000	100.63388				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF04€ 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	
EPF05€ 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	
EPF08€ 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	
EPF09€ 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	
EPF10€ 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	
EPF11€ 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	
EPF12€ On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	
EPF14L On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF14U SPOT										0.00	0	
Total For EPF14U										0.00	0	
EPFC4L On 07/11/2020 Spot Bond					0.00000	100.59052				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	99.94788				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.24446				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11L 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	
EQT00L On 03/06/2022 Spot Bond					0.00000	100.02119				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00L On 03/06/2024 Spot Bond					0.00000	100.02320				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00L On 16/04/2025 Spot Bond					0.00000	100.97667				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02L 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					0.00000	100.44850				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B' On 17/08/2022 Spot Bond					0.00000	100.43428				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.47118				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.43712				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.55624				0.00	0	
Total ERSA21 SPOT										0.00	0	
Total For ERSA21										0.00	0	
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.43430				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.45129				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.42978				0.00	0	19,000,00
Total ERSA26 SPOT										0.00	0	19,000,00
Total For ERSA26										0.00	0	19,000,00
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.42294				0.00	1,930,090,400	482,522,60
Total ERSA27 SPOT										0.00	1,930,090,400	482,522,60
Total For ERSA27										0.00	1,930,090,400	482,522,60
ES23 On 25/01/2023 Spot Bond			6.24500	112.68925	6.24500	112.67022			13,904,939,642,000.00	2,226,571,600	2,360,242,90	
Total ES23 SPOT									13,904,939,642,000.00	2,226,571,600	2,360,242,90	
Total For ES23									13,904,939,642,000.00	2,226,571,600	2,360,242,90	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.71314	10.00000	103.68534			0.00	0		
Total ES23/R2023 SPOT									0.00	0		
Total For ES23/R2023									0.00	0		
ES26 On 02/04/2026 Spot Bond			8.25500	99.59920	8.25500	99.57719			2,004,881,944,000.00	242,868,800	7,863,932,40	
Total ES26 SPOT									2,004,881,944,000.00	242,868,800	7,863,932,40	

Contract 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 ES26									2,004,881,944,000.00	242,868,800	7,863,932,40
ES26/R On 02/04/2026 Spot Bond			7.85000	101.44086	7.85000	101.41952			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.24000	76.25252	11.21500	76.36824			22,630,616,000,000.00	2,013,400,000	6,832,200,00
Total ES33 SPOT									22,630,616,000,000.00	2,013,400,000	6,832,200,00
Total For ES33									22,630,616,000,000.00	2,013,400,000	6,832,200,00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.73554	7.50000	101.71519			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.72000	75.82244	11.72000	75.79885			23,475,160,000,000.00	2,003,000,000	4,225,500,00
Total ES42 SPOT									23,475,160,000,000.00	2,003,000,000	4,225,500,00
Total For ES42									23,475,160,000,000.00	2,003,000,000	4,225,500,00
ES42/R On 25/04/2042 Spot Bond			8.50000	101.02874	8.50000	101.00577			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESF01 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	
ESF02 On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF02U SPOT									0.00	0	
Total For ESF02U									0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.94545			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	99.89797			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	98.21233			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.75513			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	11.89970	100.00000	11.87087			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	19.21988	100.00000	19.17332				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	
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	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF14U SPOT										0.00	0	
Total For FIF14U										0.00	0	
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF15U SPOT										0.00	0	
Total For FIF15U										0.00	0	
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF16U SPOT										0.00	0	
Total For FIF16U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.54680				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.56192				0.00	1,668,638,800	393,335,50
Total FIFB14 SPOT										0.00	1,668,638,800	393,335,50
Total For FIFB14										0.00	1,668,638,800	393,335,50
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.39417				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.50091				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.51704				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.79525				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.54336				0.00	0	200,000,00
Total FIFC35 SPOT										0.00	0	200,000,00
Total For FIFC35										0.00	0	200,000,00
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	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	
Total For FPB1U										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.81799				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.07500	6.07500	6.07500	103.85498		1,047,944,790,000.00		172,501,200	43,125,30	
Total FRB14 SPOT								1,047,944,790,000.00		172,501,200	43,125,30	
Total For FRB14								1,047,944,790,000.00		172,501,200	43,125,30	
FRB16 On 08/07/2020 Spot Bond					0.00000	101.84029				0.00	224,924,000	56,231,00
Total FRB16 SPOT										0.00	224,924,000	56,231,00

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 FRB16									0.00	224,924,000	56,231,00
FRB17 On 08/01/2022 Spot Bond					0.00000	104.55669			0.00	0	
Total FRB17 SPOT									0.00	0	
Total For FRB17									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	103.56886			0.00	0	22,600,00
Total FRB18 SPOT									0.00	0	22,600,00
Total For FRB18									0.00	0	22,600,00
FRB19 On 14/04/2021 Spot Bond			6.97500	106.20995	6.97500	106.19005		3,348,000,000,000.00	480,000,000	260,000,00	
Total FRB19 SPOT								3,348,000,000,000.00	480,000,000	260,000,00	
Total For FRB19								3,348,000,000,000.00	480,000,000	260,000,00	
FRB20 On 15/04/2021 Spot Bond					0.00000	103.15854			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.53663			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	100.40632			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.28842			0.00	6,162,005,600	2,465,501,40
Total FRB23 SPOT									0.00	6,162,005,600	2,465,501,40
Total For FRB23									0.00	6,162,005,600	2,465,501,40
FRB24 On 08/11/2023 Spot Bond					0.00000	98.68425			0.00	2,000,000,000	1,000,000,00
Total FRB24 SPOT									0.00	2,000,000,000	1,000,000,00
Total For FRB24									0.00	2,000,000,000	1,000,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	99.42823			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	95.74054			0.00	7,598,782,000	1,899,695,50
Total FRB26 SPOT									0.00	7,598,782,000	1,899,695,50
Total For FRB26									0.00	7,598,782,000	1,899,695,50
FRB27 On 03/06/2026 Spot Bond			8.81500	106.45276	8.81500	106.42768			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			3.02000	165.50545	3.02000	165.47271				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.61000	3.61000	3.61000	297.30992				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.47000	4.47000	4.47000	134.33304		3,964,503,792,000.00		886,913,600	221,728,40	
Total FRBI25 SPOT								3,964,503,792,000.00		886,913,600	221,728,40	
Total For FRBI25								3,964,503,792,000.00		886,913,600	221,728,40	
FRBI28 On 31/03/2028 Spot Bond			5.06000	173.01866	5.06000	172.97505		556,600,000,000.00		110,000,000	55,000,00	
Total FRBI28 SPOT								556,600,000,000.00		110,000,000	55,000,00	
Total For FRBI28								556,600,000,000.00		110,000,000	55,000,00	
FRBI29 On 31/03/2029 Spot Bond			5.03000	5.03000	5.03000	92.78564			0.00	0		
Total FRBI29 SPOT									0.00	0		
Total For FRBI29									0.00	0		
FRBI33 On 07/12/2033 Spot Bond			5.64500	5.64500	5.64500	188.42962			0.00	0		
Total FRBI33 SPOT									0.00	0		
Total For FRBI33									0.00	0		
FRBI46 On 31/03/2046 Spot Bond			5.56000	82.32280	5.56000	82.30095			0.00	0		
Total FRBI46 SPOT									0.00	0		
Total For FRBI46									0.00	0		
FRBI50 On 31/12/2050 Spot Bond			5.57000	83.50812	5.57000	83.48585			0.00	0		
Total FRBI50 SPOT									0.00	0		
Total For FRBI50									0.00	0		
FRBZ0 On 30/11/2020 Spot Bond			4.37000	4.37000	4.37000	97.90143			0.00	0		
Total FRBZ01 SPOT									0.00	0		
Total For FRBZ01									0.00	0		
FRBZ0 On 28/10/2024 Spot Bond			6.32000	6.32000	6.32000	76.32357			0.00	0		
Total FRBZ02 SPOT									0.00	0		
Total For FRBZ02									0.00	0		
FRBZ0 On 10/12/2024 Spot Bond			6.40000	6.40000	6.40000	75.52981			0.00	0		
Total FRBZ03 SPOT									0.00	0		
Total For FRBZ03									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12: On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.32000	5.32000	5.32000	129.50736				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	74.89655				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC20: On 07/10/2020 Spot Bond					0.00000	102.54056				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										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			3.73000	163.66423	3.73000	163.62870				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.59000	161.47032	4.59000	161.43153				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					0.00000	102.80741				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23 On 19/10/2020 Spot Bond					0.00000	96.22310				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23 On 19/10/2020 Spot Bond					0.00000	96.60948				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	97.40398				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	102.36490				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	102.33858				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	101.82405				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	96.79187				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25 On 19/10/2020 Spot Bond					0.00000	101.81744				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	100.65866				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.97910				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.99014				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 10/10/2020 Spot Bond					0.00000	101.23057				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC261 On 13/07/2020 Spot Bond					0.00000	101.27363				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC262 On 13/07/2020 Spot Bond					0.00000	101.30226				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC264 On 20/06/2021 Spot Bond					0.00000	103.65249				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265 On 06/08/2023 Spot Bond					0.00000	103.22557				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.80139				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.39989				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 02/05/2028 Spot Bond			9.80000	100.99284	9.80000	100.96658				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC274 On 12/12/2020 Spot Bond					0.00000	99.94163				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	99.94141				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 04/03/2021 Spot Bond					0.00000	100.05570				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.35173				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.87538				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	108.38127				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.40624				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.73959				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.77733				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.49722				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.69399				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.98310				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.93777				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.83627				0.00	0	
Total FRC292 SPOT										0.00	0	

Contract 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 FRC292										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.87169				0.00	0	6,000,00
Total FRC293 SPOT										0.00	0	6,000,00
Total For FRC293										0.00	0	6,000,00
FRC29: On 18/04/2021 Spot Bond					0.00000	100.85836				0.00	0	6,000,00
Total FRC294 SPOT										0.00	0	6,000,00
Total For FRC294										0.00	0	6,000,00
FRC29: On 14/05/2024 Spot Bond					0.00000	100.53803				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.54477				0.00	0	600,000,00
Total FRC297 SPOT										0.00	0	600,000,00
Total For FRC297										0.00	0	600,000,00
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.52435				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.09379				0.00	0	100,000,00
Total FRC299 SPOT										0.00	0	100,000,00
Total For FRC299										0.00	0	100,000,00
FRC30: On 25/04/2023 Spot Bond					0.00000	101.93511				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 30/11/2020 Spot Bond					0.00000	101.53878				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	100.67779				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.20217				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond					0.00000	101.38954				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.77481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.19434				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 12/08/2020 Spot Bond					0.00000	100.51065				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC307 On 31/05/2024 Spot Bond					0.00000	100.43789				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.66773				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.84908				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	99.83000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	98.52000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond					0.00000	101.98457				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond					0.00000	108.15000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	87.07669				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	102.07771				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC317 On 31/07/2034 Spot Bond					0.00000	100.81131				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	96.21659				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.98445				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC321 On 24/10/2020 Spot Bond					0.00000	100.89370				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC322 On 20/12/2024 Spot Bond					0.00000	102.26406				0.00	200,000,000	200,000,000
Total FRC322 SPOT										0.00	200,000,000	200,000,000
Total For FRC322										0.00	200,000,000	200,000,000
FRC323 On 20/12/2024 Spot Bond					0.00000	102.01947				0.00	0	65,000,000
Total FRC323 SPOT										0.00	0	65,000,000
Total For FRC323										0.00	0	65,000,000
FRC324 On 20/06/2026 Spot Bond					0.00000	101.86424				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.43376				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.98462				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	101.42801				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.20105				0.00	0	
Total FRC328 SPOT										0.00	0	

Contract 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 FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.64663				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.98661				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.71881				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.71881				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.03797				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.18608				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	101.75903				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	100.99357				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.37000	4.37000	4.37000	161.98984				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.31000	4.31000	4.31000	162.14255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.29000	4.29000	4.29000	162.19351				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	
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.92000	81.93992	5.92000	81.91753				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.25000	98.86703	5.25000	98.84154				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.72903				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.58911				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.16333				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.58145				0.00	1,559,878,400	589,969,600
Total FRJ22 SPOT										0.00	1,559,878,400	589,969,600
Total For FRJ22										0.00	1,559,878,400	589,969,600
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.02180				0.00	3,799,390,800	949,847,700
Total FRJ23 SPOT										0.00	3,799,390,800	949,847,700
Total For FRJ23										0.00	3,799,390,800	949,847,700
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.16298				0.00	1,804,008,000	5,451,002,000
Total FRJ24 SPOT										0.00	1,804,008,000	5,451,002,000
Total For FRJ24										0.00	1,804,008,000	5,451,002,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.93889				0.00	124,702,291,600	31,675,572,900
Total FRJ25 SPOT										0.00	124,702,291,600	31,675,572,900

Contract 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 FRJ25										0.00	124,702,291,600	31,675,572,900
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.35757				0.00	2,279,634,800	2,069,908,700
Total FRJ26 SPOT										0.00	2,279,634,800	2,069,908,700
Total For FRJ26										0.00	2,279,634,800	2,069,908,700
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.00119				0.00	2,669,122,000	570,381,100
Total FRJ27 SPOT										0.00	2,669,122,000	570,381,100
Total For FRJ27										0.00	2,669,122,000	570,381,100
FRJ29 On 14/02/2029 Spot Bond					0.00000	97.90293				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			4.75800	4.75800	4.75800	110.07007				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	99.89751				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.13495				0.00	101,824,000	25,456,000
Total FRS103 SPOT										0.00	101,824,000	25,456,000
Total For FRS103										0.00	101,824,000	25,456,000
FRS10 On 23/01/2024 Spot Bond					0.00000	100.81028				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			5.31000	98.08396	5.31000	98.05851				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			5.26500	195.97954	5.26500	195.92904				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			5.45000	96.28618	5.45000	96.26083				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 FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.29500	5.29500	5.29500	195.32394				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.87000	132.06957	4.87000	132.03683				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	121.91808	3.70500	121.89170				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.45000	96.28618	5.45000	96.26083			10,370,558,660,000.00		1,902,854,800	475,713,700
Total FRS119 SPOT									10,370,558,660,000.00		1,902,854,800	475,713,700
Total For FRS119									10,370,558,660,000.00		1,902,854,800	475,713,700
FRS120 On 07/12/2033 Spot Bond			5.41500	192.97665	5.41500	192.92615				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.46500	191.98810	5.46500	191.93764				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.40000	168.05979	4.40000	134.73959				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.49500	191.39795	5.49500	191.34748				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.45000	96.28618	5.45000	96.26083				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.46000	168.36728	5.46000	168.32304				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.20000	87.31857	6.20000	87.29383				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS129 On 31/03/2028 Spot Bond			5.35000	169.63195	5.35000	169.58787				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.41000	168.94078	5.41000	168.89662				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.00500	181.69571	6.00500	181.64532				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.13000	88.11043	6.13000	88.08565				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	96.26083				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.45000	94.62793	5.45000	96.26083			9,215,272,565,000.00	1,690,875,700	689,498,100	
Total FRS136 SPOT									9,215,272,565,000.00	1,690,875,700	689,498,100	
Total For FRS136									9,215,272,565,000.00	1,690,875,700	689,498,100	
FRS137 On 31/03/2028 Spot Bond			5.22000	171.14064	5.22000	171.09677				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.77500	185.99503	5.77500	185.94461				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.35000	169.63195	5.35000	169.58787				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.35000	169.63195	5.35000	169.58787				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			5.64000	166.32106	5.64000	166.27657				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			5.17000	130.37763	5.17000	130.34427				0.00	0	
Total FRS146 SPOT										0.00	0	

Contract 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 FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			3.43000	164.43888	3.43000	164.40451				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.70000	165.64536	5.70000	165.60078				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.74000	165.19664	5.74000	165.15200				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.14000	130.54570	5.14000	130.51241				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.16000	171.84215	5.16000	171.79836				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.75000	5.75000	5.75000	165.04002				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	15.71275				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	16.92973				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 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	
FRS15U On 06/06/2024 Spot Bond					0.00000	19.04823				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	21.33046				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 20/06/2022 Spot Bond					0.00000	14.56168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS162 On 06/06/2023 Spot Bond					0.00000	15.53257				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS163 On 06/06/2024 Spot Bond					0.00000	17.37117				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS164 On 06/06/2025 Spot Bond					0.00000	19.32617				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS165 On 01/08/2022 Spot Bond					0.00000	13.42147				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2022 Spot Bond					0.00000	13.38553				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS168 On 01/08/2021 Spot Bond					0.00000	12.18306				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS16U SPOT										0.00	0	
Total For FRS16U										0.00	0	
FRS16U On 01/08/2022 Spot Bond					0.00000	15.49557				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.97373				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.05299				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS175 On 26/01/2024 Spot Bond					0.00000	15.78890				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	15.78890				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS177 On 19/07/2024 Spot Bond					0.00000	18.22812				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.94234				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.71612				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	110.59843				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	119.47553				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	122.69133				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	140.58663				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	122.83333				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	20.38308				0.00	0	
Total FRS194 SPOT										0.00	0	

Contract 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 FRS194										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	45.05655				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS195 On 05/08/2024 Spot Bond					0.00000	100.63449				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 03/08/2020 Spot Bond					0.00000	121.18569				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS198 On 05/08/2025 Spot Bond					0.00000	100.70353				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.58356				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.22624				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 11/09/2020 Spot Bond					0.00000	100.59567				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS204 On 15/03/2021 Spot Bond					0.00000	103.50469				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	101.29726				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	107.97658				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	117.20631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.44415				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	160.96905				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS212 On 04/09/2020 Spot Bond					0.00000	110.69980				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	109.76015				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	101.83148				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS215 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS216 On 20/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS216 SPOT										0.00	0	
Total For FRS216										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.41000	3.41000	3.41000	299.20832				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.30000	300.32025	3.30000	300.25864				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	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
FRS43 On 07/12/2023 Spot Bond			4.02000	4.02000	4.02000	293.46324			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.22000	164.98404	3.22000	164.95048			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.79321			0.00	59,222,000	14,805,500
Total FRS49 SPOT									0.00	59,222,000	14,805,500
Total For FRS49									0.00	59,222,000	14,805,500
FRS51 On 31/01/2022 Spot Bond			2.92000	165.76700	2.92000	165.73464			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.70108			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.15000	91.54215	5.15000	91.51877			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.78500	65.64255	4.78500	96.51520			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.29000	4.29000	4.29000	135.38130			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.36000	4.36000	4.36000	134.97253			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.21000	4.21000	4.21000	291.70095			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX20 On 01/10/2020 Spot Bond			4.96500	102.78116	4.96500	102.76740		1,885,500,456,000.00		379,758,400	94,939,600
Total FRX20 SPOT								1,885,500,456,000.00		379,758,400	94,939,600
Total For FRX20								1,885,500,456,000.00		379,758,400	94,939,600
FRX23 On 28/02/2023 Spot Bond			5.94500	5.94500	5.94500	106.58439		6,741,414,791,000.00		1,133,963,800	17,907,181,900
Total FRX23 SPOT								6,741,414,791,000.00		1,133,963,800	17,907,181,900

Contract 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 FRX23									6,741,414,791,000.00	1,133,963,800	17,907,181,90
FRX24 On 10/12/2024 Spot Bond			6.69500	115.51281	6.69500	115.49203			6,425,368,248,000.00	959,726,400	2,296,518,70
Total FRX24 SPOT									6,425,368,248,000.00	959,726,400	2,296,518,70
Total For FRX24									6,425,368,248,000.00	959,726,400	2,296,518,70
FRX25 On 26/07/2025 Spot Bond			7.01500	115.21338	7.01500	115.19156			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.60500	111.13124	7.60500	111.10858			582,664,680,000.00	76,616,000	1,207,654,00
Total FRX26 SPOT									582,664,680,000.00	76,616,000	1,207,654,00
Total For FRX26									582,664,680,000.00	76,616,000	1,207,654,00
FRX27 On 07/03/2027 Spot Bond			7.75500	115.18214	7.75500	115.15833			0.00	0	313,000,00
Total FRX27 SPOT									0.00	0	313,000,00
Total For FRX27									0.00	0	313,000,00
FRX28 On 26/07/2028 Spot Bond			8.13500	115.37351	8.13500	115.34824			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.75500	109.85154	8.75500	109.82568			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.17500	105.00499	9.17500	104.97911			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.42000	109.72280	9.42000	109.69521			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.95000	76.16637	10.95000	76.14419			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS3A5U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS3A5U SPOT									0.00	0	
Total For FS3A5U									0.00	0	
FS3B1U 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	
FS3C1U 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 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 20/09/2039 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 20/09/2039 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 20/09/2039 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 20/09/2039 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 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3l On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS5D1\On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1\On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.80441				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.84500				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.37783				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1\On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1\On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1\On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.35064				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.36500				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.37371				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.37627				0.00	0	
Total FS7B1 SPOT										0.00	0	

Contract 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 FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.23503				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.43724				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.02354				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					0.00000	100.22093				0.00	0	20,000,00
Total GH5A11 SPOT										0.00	0	20,000,00
Total For GH5A11										0.00	0	20,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.06315				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.22582				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.23779				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.31966				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB16U SPOT										0.00	0	
Total For GRB16U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB34U SPOT										0.00	0	
Total For GRB34U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.63000	100.72329	4.63000	100.69905				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.19175				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.11421				0.00	1,139,817,200	284,954,300
Total GRT11 SPOT										0.00	1,139,817,200	284,954,300
Total For GRT11										0.00	1,139,817,200	284,954,300
GRT12 On 24/06/2020 Spot Bond					0.00000	101.62050				0.00	0	30,000,000
Total GRT12 SPOT										0.00	0	30,000,000
Total For GRT12										0.00	0	30,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	100.78540				0.00	607,902,000	161,975,500
Total GRT14 SPOT										0.00	607,902,000	161,975,500
Total For GRT14										0.00	607,902,000	161,975,500
GRT16 On 17/10/2021 Spot Bond					0.00000	101.15661				0.00	759,878,400	3,789,969,600
Total GRT16 SPOT										0.00	759,878,400	3,789,969,600

Contract 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 GRT16										0.00	759,878,400	3,789,969,60
GRT17 On 17/10/2023 Spot Bond			6.22500	113.17546	6.22500	113.15651				0.00	0	470,900,00
Total GRT17 SPOT										0.00	0	470,900,00
Total For GRT17										0.00	0	470,900,00
GRT19 On 14/03/2022 Spot Bond					0.00000	100.31557				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.48607				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.76500	104.99953	8.76500	104.97492				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.94634				0.00	2,279,634,800	569,908,70
Total GRT22 SPOT										0.00	2,279,634,800	569,908,70
Total For GRT22										0.00	2,279,634,800	569,908,70
GRT23 On 16/10/2024 Spot Bond					0.00000	102.24970				0.00	3,039,512,400	759,878,10
Total GRT23 SPOT										0.00	3,039,512,400	759,878,10
Total For GRT23										0.00	3,039,512,400	759,878,10
GRT24 On 09/03/2023 Spot Bond					0.00000	99.98629				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.35504				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.28982				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.45425				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.97407				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.97294				0.00	778,114,800	194,528,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT29 SPOT										0.00	778,114,800	194,528,70
Total For GRT29										0.00	778,114,800	194,528,70
GRT30 On 10/12/2025 Spot Bond					0.00000	98.54575				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.17374				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.50823				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.75264				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.22392				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.92288				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.46138				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.74794				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.37114				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.57384				0.00	418,494,400	64,346,40
Total GRT41 SPOT										0.00	418,494,400	64,346,40
Total For GRT41										0.00	418,494,400	64,346,40
GRT42 On 20/11/2026 Spot Bond					0.00000	100.39013				0.00	238,774,000	11,402,80
Total GRT42 SPOT										0.00	238,774,000	11,402,80
Total For GRT42										0.00	238,774,000	11,402,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT43 On 24/03/2025 Spot Bond					0.00000	101.55700				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	101.59855				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										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					0.00000	100.22192				0.00	0	20,000,00
Total H10T1 SPOT										0.00	0	20,000,00
Total For H10T1										0.00	0	20,000,00
H10T2 On 30/09/2022 Spot Bond					0.00000	101.49863				0.00	0	30,000,00
Total H10T2 SPOT										0.00	0	30,000,00
Total For H10T2										0.00	0	30,000,00
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T5U SPOT										0.00	0	
Total For H6T5U										0.00	0	
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T6U SPOT										0.00	0	
Total For H7T6U										0.00	0	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T2U SPOT										0.00	0	
Total For H8T2U										0.00	0	
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	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.16222				0.00	0	20,000,00
Total HC5T4 SPOT										0.00	0	20,000,00
Total For HC5T4										0.00	0	20,000,00
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL02U SPOT										0.00	0	

Contract 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 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					0.00000	101.27214				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	101.28864				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.19220				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.58693				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.02488				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.23220				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.06503				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C4U SPOT										0.00	0	
Total For HM1C4U										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C5U SPOT										0.00	0	
Total For HM1C5U										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.53099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.46504				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.44627				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			3.95000	104.28813	3.95000	104.27691			30,614,604,560,000.00	7,750,532,800	1,937,633,200	
Total HWAY20 SPOT									10,614,604,560,000.00	7,750,532,800	1,937,633,200	
Total For HWAY20									10,614,604,560,000.00	7,750,532,800	1,937,633,200	
HWAY2 On 31/07/2020 Spot Bond			100.00000	91.79706	100.00000	91.57745			0.00	0		
Total HWAY20/R207 SPOT									0.00	0		
Total For HWAY20/R207									0.00	0		
HWAY2 On 07/12/2023 Spot Bond			3.89000	294.74150	3.89000	294.67639			0.00	0		
Total HWAY23 SPOT									0.00	0		
Total For HWAY23									0.00	0		
HWAY2 On 07/12/2024 Spot Bond			4.11000	4.11000	4.11000	295.90173			0.00	0		
Total HWAY24 SPOT									0.00	0		
Total For HWAY24									0.00	0		
HWAY3 On 28/02/2033 Spot Bond			5.25000	73.02561	5.25000	91.02454			0.00	0		
Total HWAY33 SPOT									0.00	0		
Total For HWAY33									0.00	0		
HWAY3 On 31/07/2034 Spot Bond			11.16500	89.81576	11.16500	89.78896			0.00	0	4,443,400,000	
Total HWAY34 SPOT									0.00	0	4,443,400,000	
Total For HWAY34									0.00	0	4,443,400,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.35818	100.00000	12.33068			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.23500	88.98511	11.23500	88.95839			0.00	0	5,580,900,000	
Total HWAY35 SPOT									0.00	0	5,580,900,000	
Total For HWAY35									0.00	0	5,580,900,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.35765	100.00000	12.33016			0.00	0		
Total HWAY35/R209 SPOT									0.00	0		
Total For HWAY35/R209									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWF11 On 15/07/2022 Spot Bond					0.00000	101.20515				0.00	0	25,028,000,00
Total HWF11 SPOT										0.00	0	25,028,000,00
Total For HWF11										0.00	0	25,028,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.89495				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.17526				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.72000	138.79335	3.72000	138.76325		49,172,839,344,000.00		13,218,505,200	196,345,031,90	
Total I2025 SPOT								19,172,839,344,000.00		13,218,505,200	196,345,031,90	
Total For I2025								19,172,839,344,000.00		13,218,505,200	196,345,031,90	
I2029 On 31/03/2029 Spot Bond			4.16000	99.36878	4.16000	99.34611		316,200,518,400,000.00		76,009,740,000	192,737,191,40	
Total I2029 SPOT								16,200,518,400,000.00		76,009,740,000	192,737,191,40	
Total For I2029								16,200,518,400,000.00		76,009,740,000	192,737,191,40	
I2033 On 28/02/2033 Spot Bond			4.42000	96.16987	4.42000	96.14741		87,863,032,764,000.00		19,878,514,200	44,959,786,60	
Total I2033 SPOT								17,863,032,764,000.00		19,878,514,200	44,959,786,60	
Total For I2033								17,863,032,764,000.00		19,878,514,200	44,959,786,60	
I2038 On 31/01/2038 Spot Bond			4.57000	108.29788	4.55000	108.56546		147,439,884,576,000.00		32,262,556,800	269,084,750,30	
Total I2038 SPOT								17,439,884,576,000.00		32,262,556,800	269,084,750,30	
Total For I2038								17,439,884,576,000.00		32,262,556,800	269,084,750,30	
I2046 On 31/03/2046 Spot Bond			4.56000	97.17218	4.56000	97.14896		156,595,206,240,000.00		34,341,054,000	125,640,004,50	
Total I2046 SPOT								16,595,206,240,000.00		34,341,054,000	125,640,004,50	
Total For I2046								16,595,206,240,000.00		34,341,054,000	125,640,004,50	
I2050 On 31/12/2050 Spot Bond			4.59000	99.35260	4.57000	99.69469		255,735,207,126,000.00		55,715,731,400	243,692,550,80	
Total I2050 SPOT								15,735,207,126,000.00		55,715,731,400	243,692,550,80	
Total For I2050								15,735,207,126,000.00		55,715,731,400	243,692,550,80	
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	

Contract 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 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	
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB144U SPOT										0.00	0	
Total For IB144U										0.00	0	
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB146U SPOT										0.00	0	
Total For IB146U										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	
IBL101 On 24/05/2022 Spot Bond			6.04000	6.04000	6.04000	105.89454				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.08721				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.23783				0.00	0	
Total IBL104 SPOT										0.00	0	
Total For IBL104										0.00	0	
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.79266		2,195,200,000,000.00			280,000,000	140,000,00

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 IBL106 SPOT										2,195,200,000,000.00	280,000,000	140,000,000
Total For IBL106										2,195,200,000,000.00	280,000,000	140,000,000
IBL109 On 07/12/2023 Spot Bond			3.87000	294.92858	3.87000	294.86359				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.05906				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.32507				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.58551				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.33622				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond					0.00000	101.53655				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	100.78999				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.42866				0.00	5,319,147,200	1,329,786,800
Total IBL119 SPOT										0.00	5,319,147,200	1,329,786,800
Total For IBL119										0.00	5,319,147,200	1,329,786,800
IBL120 On 12/10/2020 Spot Bond					0.00000	101.18392				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.60639				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.49745				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL128 On 11/04/2022 Spot Bond					0.00000	101.21390				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.29107				0.00	0	16,000,00
Total IBL129 SPOT										0.00	0	16,000,00
Total For IBL129										0.00	0	16,000,00
IBL130 On 22/07/2022 Spot Bond					0.00000	101.03730				0.00	0	20,000,00
Total IBL130 SPOT										0.00	0	20,000,00
Total For IBL130										0.00	0	20,000,00
IBL131 On 07/08/2020 Spot Bond					0.00000	100.57327				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.56532				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.84079				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.91169				0.00	5,638,306,000	1,409,576,50
Total IBL134 SPOT										0.00	5,638,306,000	1,409,576,50
Total For IBL134										0.00	5,638,306,000	1,409,576,50
IBL135 On 22/11/2024 Spot Bond					0.00000	100.29400				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.27799				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.51341				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.46199				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.47042				0.00	0	
Total IBL140 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For IBL140										0.00	0	
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	100.37504				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.36600				0.00	600,000,000	300,000,000
Total IBL142 SPOT										0.00	600,000,000	300,000,000
Total For IBL142										0.00	600,000,000	300,000,000
IBL143 On 11/03/2021 Spot Bond					0.00000	99.96201				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.92327				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.95000	2.95000	2.95000	165.65600				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	106.08800	10.00000	106.06000				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			5.86000	103.65138	5.86000	103.63489			2,351,128,104,000.00		401,216,400	100,304,100
Total IBL50 SPOT									2,351,128,104,000.00		401,216,400	100,304,100
Total For IBL50									2,351,128,104,000.00		401,216,400	100,304,100
IBL60 On 17/02/2024 Spot Bond			6.68500	114.66813	6.68500	114.64741			0.00		0	
Total IBL60 SPOT									0.00		0	
Total For IBL60									0.00		0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.98913			0.00		0	
Total IBL65 SPOT									0.00		0	
Total For IBL65									0.00		0	
IBL67 On 31/01/2022 Spot Bond			3.07000	165.37489	3.07000	165.34195			0.00		0	
Total IBL67 SPOT									0.00		0	
Total For IBL67									0.00		0	
IBL75 On 19/08/2020 Spot Bond					0.00000	100.56235			0.00		1,519,756,400	379,939,100
Total IBL75 SPOT									0.00		1,519,756,400	379,939,100
Total For IBL75									0.00		1,519,756,400	379,939,100
IBL77 On 25/11/2020 Spot Bond					0.00000	100.60302			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.52500	108.26047	6.52500	108.24157				0.00	0	591,670,00
Total IBL78 SPOT										0.00	0	591,670,00
Total For IBL78										0.00	0	591,670,00
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					0.00000	101.12994				0.00	0	4,200,00
Total IBL86 SPOT										0.00	0	4,200,00
Total For IBL86										0.00	0	4,200,00
IBL88 On 20/05/2021 Spot Bond			5.96500	104.50093	5.96500	104.48424			7,049,269,980,000.00		1,181,772,000	590,886,00
Total IBL88 SPOT									7,049,269,980,000.00	1,181,772,000	590,886,00	
Total For IBL88									7,049,269,980,000.00	1,181,772,000	590,886,00	
IBL88/F On 20/05/2021 Spot Bond			100.00000	52.43868	100.00000	52.32326				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.23876				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.79511				0.00	800,000,000	400,000,00
Total IBL95 SPOT										0.00	800,000,000	400,000,00
Total For IBL95										0.00	800,000,000	400,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	102.98105				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	11.78336	100.00000	11.75714				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.74500	102.00259	5.74500	101.98687			2,270,056,320,000.00		395,136,000	98,784,00
Total IDCG03 SPOT									2,270,056,320,000.00	395,136,000	98,784,00	
Total For IDCG03									2,270,056,320,000.00	395,136,000	98,784,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IDCG06 On 24/11/2024 Spot Bond			7.96500	106.25743	7.96500	106.23488			3,934,025,010,000.00	493,914,000	1,036,473,90
Total IDCG06 SPOT									3,934,025,010,000.00	493,914,000	1,036,473,90
Total For IDCG06									3,934,025,010,000.00	493,914,000	1,036,473,90
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.77223			0.00	0	
Total IDCG07 SPOT									0.00	0	
Total For IDCG07									0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.61500	111.27866	9.61500	111.56196			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.04375			0.00	0	
Total IDCG10 SPOT									0.00	0	
Total For IDCG10									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.56500	111.06763	8.56500	111.04218			0.00	0	350,000,00
Total IDCG11 SPOT									0.00	0	350,000,00
Total For IDCG11									0.00	0	350,000,00
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.71293			0.00	0	
Total IDCG12 SPOT									0.00	0	
Total For IDCG12									0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.01495			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.53253			0.00	0	
Total IDCG14 SPOT									0.00	0	
Total For IDCG14									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.02849			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.15715			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.63060			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.94565			0.00	0	
Total IDCG18 SPOT									0.00	0	

Contract 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 IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	96.81065				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2020 Spot Bond					0.00000	99.87091				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	99.86275				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.89270				0.00	3,946,276,400	981,089,900
Total IDCG22 SPOT										0.00	3,946,276,400	981,089,900
Total For IDCG22										0.00	3,946,276,400	981,089,900
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.79525				0.00	1,358,546,800	339,636,700
Total IDCG23 SPOT										0.00	1,358,546,800	339,636,700
Total For IDCG23										0.00	1,358,546,800	339,636,700
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.90198				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	7.10973	100.00000	7.09399				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP2U 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			7.46500	104.70210	7.46500	104.68114				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.78000	103.76111	5.78000	103.74495				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN306U SPOT										0.00	0	
Total For IN306U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	

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

Contract 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 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					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.11711				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.79221				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.45951				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	90.41806				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.09654				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.80181				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.66728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			7.22500	107.72930	7.22500	107.70829				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.64425				0.00	0	1,982,50
Total INLV05 SPOT										0.00	0	1,982,50
Total For INLV05										0.00	0	1,982,50
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC30U SPOT										0.00	0	
Total For IPC30U										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.05781				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.99256				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.94930				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	101.58039				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.60142				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.62245				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	102.43107				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF22 On 14/06/2022 Spot Bond					0.00000	101.93309				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF23U SPOT										0.00	0	
Total For IPF23U										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.67582				0.00	2,279,634,800	569,908,700
Total IPF24 SPOT										0.00	2,279,634,800	569,908,700
Total For IPF24										0.00	2,279,634,800	569,908,700
IPF25 On 15/10/2023 Spot Bond					0.00000	100.99695				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.57754				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.58490				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF28U SPOT										0.00	0	
Total For IPF28U										0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF29U SPOT										0.00	0	
Total For IPF29U										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.57293				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.72514				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.49028				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.94075				0.00	0	
Total IPF33 SPOT										0.00	0	

Contract 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 IPF33									0.00	0	
IPL8/JIE 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	100.98022	2.75000	100.97265			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			7.31000	148.64152	7.31000	148.59517			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.26310			0.00	0	30,000,00
Total IV033 SPOT									0.00	0	30,000,00
Total For IV033									0.00	0	30,000,00
IV034 On 11/02/2021 Spot Bond			7.22500	107.43813	7.22500	107.41719			0.00	0	
Total IV034 SPOT									0.00	0	
Total For IV034									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.99741			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	103.78198			0.00	0	
Total IV036 SPOT									0.00	0	
Total For IV036									0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	102.14166			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			5.17000	5.17000	5.17000	159.97182			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.54506			0.00	0	
Total IV040 SPOT									0.00	0	
Total For IV040									0.00	0	
IV041 On 29/09/2021 Spot Bond			8.04500	107.08361	8.04500	107.06066			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.97408			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.06000	8.06000	8.06000	106.56829				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.01891				0.00	2,887,536,800	721,884,200
Total IV044 SPOT										0.00	2,887,536,800	721,884,200
Total For IV044										0.00	2,887,536,800	721,884,200
IV045 On 31/01/2022 Spot Bond			3.87000	163.30440	3.87000	163.26833				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.81433				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.34552				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	
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	147,000,000
Total IV164U SPOT										0.00	0	147,000,000
Total For IV164U										0.00	0	147,000,000
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.01000	162.20406	6.01000	162.15906				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVA998 On 04/06/2020 Spot Bond			4.60000	4.60000	4.60000	4.60000				0.00	0	
Total IVA998 SPOT										0.00	0	
Total For IVA998										0.00	0	
IVA999 On 11/06/2020 Spot Bond			4.60000	4.60000	4.60000	99.89928				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.52730				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.22500	101.56621	11.22500	101.53574				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	100.69886				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.54000	106.04973	6.54000	106.03108				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.61863				0.00	0	
Total IVC097 SPOT										0.00	0	

Contract 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 IVC097									0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.64726			0.00	0	
Total IVC103 SPOT									0.00	0	
Total For IVC103									0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.62817			0.00	0	
Total IVC107 SPOT									0.00	0	
Total For IVC107									0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.33192			0.00	0	
Total IVC109 SPOT									0.00	0	
Total For IVC109									0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.19000	103.78080	6.19000	103.76361			0.00	0	
Total IVC110 SPOT									0.00	0	
Total For IVC110									0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.88655			0.00	0	
Total IVC114 SPOT									0.00	0	
Total For IVC114									0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	100.72587			0.00	0	
Total IVC116 SPOT									0.00	0	
Total For IVC116									0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	97.07635			0.00	0	
Total IVC134 SPOT									0.00	0	
Total For IVC134									0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	100.80922			0.00	0	
Total IVC135 SPOT									0.00	0	
Total For IVC135									0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.18752			0.00	0	20,000,00
Total IVC136 SPOT									0.00	0	20,000,00
Total For IVC136									0.00	0	20,000,00
IVC137 On 29/08/2021 Spot Bond					0.00000	100.17947			0.00	0	
Total IVC137 SPOT									0.00	0	
Total For IVC137									0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.03016			0.00	0	30,000,00
Total IVC140 SPOT									0.00	0	30,000,00
Total For IVC140									0.00	0	30,000,00
IVC144 On 03/12/2021 Spot Bond					0.00000	100.02389			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.00002				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.01940				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.55940				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.68084				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.60958				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.85775				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.62528				0.00	0	15,000,00
Total IVC154 SPOT										0.00	0	15,000,00
Total For IVC154										0.00	0	15,000,00
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.85650				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.50907				0.00	0	31,000,00
Total IVC159 SPOT										0.00	0	31,000,00
Total For IVC159										0.00	0	31,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC163 On 17/03/2022 Spot Bond					0.00000	99.85979				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	101.53109				0.00	0	27,000,00
Total IVC165 SPOT										0.00	0	27,000,00
Total For IVC165										0.00	0	27,000,00
IVC167 On 23/03/2021 Spot Bond					0.00000	101.48489				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	102.39757				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.41959				0.00	0	30,000,00
Total IVC172 SPOT										0.00	0	30,000,00
Total For IVC172										0.00	0	30,000,00
IVC174 On 19/11/2020 Spot Bond					0.00000	100.41826				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	12,500,000,000	12,500,000,00	
Total IVC176 SPOT									50,000,000,000,000.00	12,500,000,000	12,500,000,00	
Total For IVC176									50,000,000,000,000.00	12,500,000,000	12,500,000,00	
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		

Contract 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 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	
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	
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF85U SPOT										0.00	0	
Total For IVF85U										0.00	0	
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF86U SPOT										0.00	0	
Total For IVF86U										0.00	0	
IVZ001 On 18/06/2020 Spot Bond			4.60000	4.60000	4.60000	99.81132				0.00	0	
Total IVZ001 SPOT										0.00	0	
Total For IVZ001										0.00	0	
IVZ002 On 09/07/2020 Spot Bond			4.65000	4.65000	4.65000	99.54346				0.00	0	
Total IVZ002 SPOT										0.00	0	
Total For IVZ002										0.00	0	
IVZ003 On 06/08/2020 Spot Bond			4.70000	4.70000	4.70000	99.18263				0.00	0	
Total IVZ003 SPOT										0.00	0	
Total For IVZ003										0.00	0	
IVZ004 On 16/07/2020 Spot Bond			4.65000	4.65000	4.65000	99.45518				0.00	0	
Total IVZ004 SPOT										0.00	0	
Total For IVZ004										0.00	0	
IVZ005 On 30/07/2020 Spot Bond			4.70000	4.70000	4.70000	99.27138				0.00	0	
Total IVZ005 SPOT										0.00	0	
Total For IVZ005										0.00	0	
IVZ006 On 13/08/2020 Spot Bond			4.70000	4.70000	4.70000	99.09404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IVZ006 SPOT									0.00	0	
Total For IVZ006									0.00	0	
IVZ007 On 20/08/2020 Spot Bond			4.70000	4.70000	4.70000	99.00560		40,420,000,000,000.00	8,600,000,000	4,300,000,00	
Total IVZ007 SPOT								10,420,000,000,000.00	8,600,000,000	4,300,000,00	
Total For IVZ007								10,420,000,000,000.00	8,600,000,000	4,300,000,00	
IVZ008 On 27/08/2020 Spot Bond			4.70000	4.70000	4.70000	98.91733		0.00	0		
Total IVZ008 SPOT								0.00	0		
Total For IVZ008								0.00	0		
IVZ009 On 03/09/2020 Spot Bond			4.90000	4.90000	4.90000	98.78000		93,100,000,000,000.00	19,000,000,000	9,500,000,00	
Total IVZ009 SPOT								13,100,000,000,000.00	19,000,000,000	9,500,000,00	
Total For IVZ009								13,100,000,000,000.00	19,000,000,000	9,500,000,00	
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					0.00000	101.99561		0.00	0		
Total JPM002 SPOT								0.00	0		
Total For JPM002								0.00	0		
KAP006 On 29/06/2021 Spot Bond					0.00000	101.60909		0.00	0		
Total KAP006 SPOT								0.00	0		
Total For KAP006								0.00	0		
KAP007 On 26/10/2021 Spot Bond			9.52500	102.09724	9.52500	102.07129		0.00	0	525,900,00	
Total KAP007 SPOT								0.00	0	525,900,00	
Total For KAP007								0.00	0	525,900,00	
KAP010 On 15/09/2020 Spot Bond					0.00000	99.97517		0.00	0		
Total KAP010 SPOT								0.00	0		
Total For KAP010								0.00	0		
KAP012 On 01/12/2022 Spot Bond					0.00000	100.11690		0.00	3,039,512,400	759,878,10	
Total KAP012 SPOT								0.00	3,039,512,400	759,878,10	
Total For KAP012								0.00	3,039,512,400	759,878,10	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.14486		0.00	0		
Total KAP013 SPOT								0.00	0		
Total For KAP013								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP014 On 19/07/2024 Spot Bond					0.00000	100.90830				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.28371				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.22841				0.00	0	30,000,00
Total KAP016 SPOT										0.00	0	30,000,00
Total For KAP016										0.00	0	30,000,00
KAP11 On 24/10/2022 Spot Bond					0.00000	101.55777				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond					0.00000	101.24485				0.00	1,367,780,800	341,945,20
Total KSB009 SPOT										0.00	1,367,780,800	341,945,20
Total For KSB009										0.00	1,367,780,800	341,945,20
KW01 On 31/10/2027 Spot Bond			8.55500	128.12574	8.55500	128.09659				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					0.00000	98.93976				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.18888				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.00500	105.88732	7.00500	105.86740				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK22 On 04/09/2020 Spot Bond					0.00000	99.24208				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	90.73771				0.00	0	
Total LBK23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.52500	107.95123	8.52500	107.92661				0.00	0	808,716,70
Total LBK24 SPOT										0.00	0	808,716,70
Total For LBK24										0.00	0	808,716,70
LBK26 On 23/03/2021 Spot Bond					0.00000	95.31312				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	99.61187				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.63500	95.25395	11.63500	95.22468				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			11.02500	96.78596	11.02500	96.75759				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	92.66603				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.85485				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.65076				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.45519				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.70954				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK36 On 25/06/2020 Spot Bond					0.00000	101.44211				0.00	0	
Total LBK36 SPOT										0.00	0	
Total For LBK36										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.34967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.51731				0.00	1,600,000,000	500,000,00
Total LBK38 SPOT										0.00	1,600,000,000	500,000,00
Total For LBK38										0.00	1,600,000,000	500,000,00
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK39U SPOT										0.00	0	
Total For LBK39U										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK40U SPOT										0.00	0	
Total For LBK40U										0.00	0	
LGL04 On 14/08/2020 Spot Bond			5.67500	103.52021	5.67500	103.50428				0.00	0	92,400,00
Total LGL04 SPOT										0.00	0	92,400,00
Total For LGL04										0.00	0	92,400,00
LGL05 On 12/12/2021 Spot Bond					0.00000	101.61298				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.57500	109.50304	6.57500	109.48369				0.00	0	2,827,800,00
Total LGL06 SPOT										0.00	0	2,827,800,00
Total For LGL06										0.00	0	2,827,800,00
LGL07 On 04/10/2022 Spot Bond					0.00000	103.29211				0.00	0	20,000,00
Total LGL07 SPOT										0.00	0	20,000,00
Total For LGL07										0.00	0	20,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.52083				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	100.05902				0.00	0	10,500,000,00
Total LGL09 SPOT										0.00	0	10,500,000,00
Total For LGL09										0.00	0	10,500,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.00990				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LHC15L 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT										0.00	0	
Total For LHC16U										0.00	0	
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC17U SPOT										0.00	0	
Total For LHC17U										0.00	0	
LHC18L On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC18U SPOT										0.00	0	
Total For LHC18U										0.00	0	
LHC19L On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC19U SPOT										0.00	0	
Total For LHC19U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	100.84045				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.73535				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.83296				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.05545				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.99661				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.32106				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.32867				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.38138				0.00	0	
Total LRFA3 SPOT										0.00	0	

Contract 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 LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.39161			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.39929			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MAQ18 On 15/06/2020 Spot Bond					0.00000	99.91727			0.00	0	
Total MAQ187 SPOT									0.00	0	
Total For MAQ187									0.00	0	
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total MBC29U SPOT									0.00	0	
Total For MBC29U									0.00	0	
MBF05 On 28/08/2020 Spot Bond					0.00000	100.27274			0.00	0	20,000,00
Total MBF057 SPOT									0.00	0	20,000,00
Total For MBF057									0.00	0	20,000,00
MBF05 On 21/05/2021 Spot Bond					0.00000	100.02416			0.00	0	
Total MBF059 SPOT									0.00	0	
Total For MBF059									0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.01869			0.00	0	
Total MBF061 SPOT									0.00	0	
Total For MBF061									0.00	0	
MBF06 On 07/06/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total MBF062 SPOT									0.00	0	
Total For MBF062									0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.06625			0.00	0	
Total MBF063 SPOT									0.00	0	
Total For MBF063									0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	101.36146			0.00	0	
Total MBF064 SPOT									0.00	0	
Total For MBF064									0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.91316			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 02/11/2022 Spot Bond					0.00000	100.65434			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.40583				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.22340				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	101.17343				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.72870				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.73536				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	101.44757				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.46748				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	99.78504				0.00	0	20,000,00
Total MBP046 SPOT										0.00	0	20,000,00
Total For MBP046										0.00	0	20,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.19918				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	101.44758				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.46751				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 23/08/2022 Spot Bond					0.00000	100.21474				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	99.94808				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIL03 On 28/08/2023 Spot Bond					0.00000	120.56849				0.00	0	
Total MIL03 SPOT										0.00	0	
Total For MIL03										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			6.57500	104.86224	6.57500	104.84380			10,611,492,440,000.00	1,613,915,200	403,478,800	
Total MMIG02 SPOT									10,611,492,440,000.00	1,613,915,200	403,478,800	
Total For MMIG02									10,611,492,440,000.00	1,613,915,200	403,478,800	
MMIG0 On 12/08/2025 Spot Bond			10.02500	10.02500	10.02500	108.65501			0.00	0		
Total MMIG04 SPOT									0.00	0		
Total For MMIG04									0.00	0		
MMIG0 On 12/08/2022 Spot Bond			6.62500	111.95218	6.62500	111.93214			7,474,861,625,000.00	1,128,281,000	2,712,245,500	
Total MMIG05 SPOT									7,474,861,625,000.00	1,128,281,000	2,712,245,500	
Total For MMIG05									7,474,861,625,000.00	1,128,281,000	2,712,245,500	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.83774			0.00	0	5,000,000,000	
Total MMIG06 SPOT									0.00	0	5,000,000,000	
Total For MMIG06									0.00	0	5,000,000,000	
MMIG0 On 18/09/2024 Spot Bond					0.00000	96.61459			0.00	0		
Total MMIG07 SPOT									0.00	0		
Total For MMIG07									0.00	0		
MML01 On 10/12/2026 Spot Bond					0.00000	97.49057			0.00	0		
Total MML01 SPOT									0.00	0		
Total For MML01									0.00	0		
MML02 On 10/12/2026 Spot Bond			8.09500	105.92591	8.09500	105.90295			0.00	0		
Total MML02 SPOT									0.00	0		
Total For MML02									0.00	0		
MQB00 On 28/08/2023 Spot Bond					0.00000	120.70205			0.00	0		
Total MQB003 SPOT									0.00	0		
Total For MQB003									0.00	0		
MTN06 On 13/07/2020 Spot Bond					0.00000	101.34841			0.00	555,988,000	258,997,000	
Total MTN06 SPOT									0.00	555,988,000	258,997,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN06										0.00	555,988,000	258,997,00
MTN07 On 13/07/2022 Spot Bond					0.00000	100.96122				0.00	0	20,000,00
Total MTN07 SPOT										0.00	0	20,000,00
Total For MTN07										0.00	0	20,000,00
MTN08 On 11/10/2020 Spot Bond					0.00000	101.48774				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.69991				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.10211				0.00	0	5,000,000,00
Total MTN10 SPOT										0.00	0	5,000,000,00
Total For MTN10										0.00	0	5,000,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	99.75929				0.00	820,669,200	205,167,30
Total MTN11 SPOT										0.00	820,669,200	205,167,30
Total For MTN11										0.00	820,669,200	205,167,30
MTN12 On 04/06/2023 Spot Bond					0.00000	100.66111				0.00	1,519,756,400	379,939,10
Total MTN12 SPOT										0.00	1,519,756,400	379,939,10
Total For MTN12										0.00	1,519,756,400	379,939,10
MTN13 On 04/06/2025 Spot Bond					0.00000	99.09350				0.00	2,659,573,200	664,893,30
Total MTN13 SPOT										0.00	2,659,573,200	664,893,30
Total For MTN13										0.00	2,659,573,200	664,893,30
MTN14 On 10/05/2022 Spot Bond					0.00000	100.56242				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.57751				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.14246				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.26373				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.42128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.00006				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.74753				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.00001				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.61070				0.00	0	110,000,00
Total MTNC22 SPOT										0.00	0	110,000,00
Total For MTNC22										0.00	0	110,000,00
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					0.00000	100.30550				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.30095				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.30095				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
N6C26 On 21/09/2020 Spot Bond					0.00000	101.66484				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.70642				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.74414				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	102.11545				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	103.27453				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.57595				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.89715				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	102.17018				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	102.42125				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.51500	104.34764	6.51500	104.32947			2,133,143,906,000.00	327,420,400	348,855,100	
Total NAM01 SPOT									2,133,143,906,000.00	327,420,400	348,855,100	
Total For NAM01									2,133,143,906,000.00	327,420,400	348,855,100	
NAM02 On 29/06/2020 Spot Bond			5.32500	104.49261	5.32500	104.47741			6,384,643,050,000.00	1,198,994,000	299,748,500	
Total NAM02 SPOT									6,384,643,050,000.00	1,198,994,000	299,748,500	

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 NAM02									6,384,643,050,000.00	1,198,994,000	299,748,50
NAM03 On 01/08/2023 Spot Bond			6.62500	113.15943	6.62500	113.13917			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.99500	110.73554	8.99500	110.70878			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.18118			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.89126			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.72850			0.00	1,519,756,400	379,939,10
Total NBG03G SPOT									0.00	1,519,756,400	379,939,10
Total For NBG03G									0.00	1,519,756,400	379,939,10
NBG04 On 25/10/2022 Spot Bond					0.00000	100.72648			0.00	0	8,000,00
Total NBG04G SPOT									0.00	0	8,000,00
Total For NBG04G									0.00	0	8,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	100.74093			0.00	1,274,605,200	318,651,30
Total NBG05G SPOT									0.00	1,274,605,200	318,651,30
Total For NBG05G									0.00	1,274,605,200	318,651,30
NBK11 On 28/11/2020 Spot Bond			5.74000	101.70890	5.74000	101.69333			37,176,641,432,000.00	6,476,766,800	1,989,191,70
Total NBK11A SPOT									37,176,641,432,000.00	6,476,766,800	1,989,191,70
Total For NBK11A									37,176,641,432,000.00	6,476,766,800	1,989,191,70
NBK12 On 19/03/2021 Spot Bond			5.92500	104.66020	5.92500	104.64359			1,063,603,860,000.00	179,511,200	89,755,60
Total NBK12A SPOT									1,063,603,860,000.00	179,511,200	89,755,60
Total For NBK12A									1,063,603,860,000.00	179,511,200	89,755,60
NBK12 On 19/03/2021 Spot Bond			9.38000	102.06358	9.38000	102.03816			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.50500	112.79718	6.50500	112.77756			0.00	0	3,612,400,00
Total NBK13A SPOT									0.00	0	3,612,400,00
Total For NBK13A									0.00	0	3,612,400,00
NBK14 On 25/06/2021 Spot Bond			5.24000	108.29606	5.24000	108.28076			1,937,437,600,000.00	369,740,000	92,435,00

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 NBK14A SPOT									1,937,437,600,000.00	369,740,000	92,435,000
Total For NBK14A									1,937,437,600,000.00	369,740,000	92,435,000
NBK15 On 11/02/2022 Spot Bond			5.49000	108.06741	5.49000	108.05134			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.39500	111.00221	7.39500	110.98006			1,412,303,016,000.00	190,980,800	47,745,200
Total NBK16A SPOT									1,412,303,016,000.00	190,980,800	47,745,200
Total For NBK16A									1,412,303,016,000.00	190,980,800	47,745,200
NBK17 On 22/04/2026 Spot Bond			7.59500	112.27417	7.59500	112.25131			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK19 On 01/06/2022 Spot Bond			6.02000	106.86480	6.02000	106.84748			4,549,594,532,000.00	755,746,600	377,873,300
Total NBK19A SPOT									4,549,594,532,000.00	755,746,600	377,873,300
Total For NBK19A									4,549,594,532,000.00	755,746,600	377,873,300
NBK20 On 01/06/2026 Spot Bond			7.59500	113.31314	7.59500	113.29005			1,044,440,096,000.00	137,516,800	34,379,200
Total NBK20A SPOT									1,044,440,096,000.00	137,516,800	34,379,200
Total For NBK20A									1,044,440,096,000.00	137,516,800	34,379,200
NBK20 On 25/06/2021 Spot Bond					0.00000	101.83644			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.52500	115.12812	8.52500	115.10173			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			6.00500	109.67727	6.00500	109.65964			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.28500	110.94501	8.28500	110.92054			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.26500	115.23782	8.26500	115.21246			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24 On 11/02/2022 Spot Bond					0.00000	100.56605			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK25/On 17/02/2023 Spot Bond			6.32500	6.32500	6.32500	113.83919			126,500,000,000.00	20,000,000,000	10,000,000,000
Total NBK25A SPOT									126,500,000,000.00	20,000,000,000	10,000,000,000
Total For NBK25A									126,500,000,000.00	20,000,000,000	10,000,000,000
NBK25I On 12/02/2025 Spot Bond					0.00000	102.61636			0.00	3,458,319,200	864,579,800
Total NBK25B SPOT									0.00	3,458,319,200	864,579,800
Total For NBK25B									0.00	3,458,319,200	864,579,800
NBK26/On 10/05/2023 Spot Bond			100.00000	19.78735	100.00000	19.74379			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	102.14858			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/On 10/05/2026 Spot Bond			8.57500	112.65265	8.57500	112.62694			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28/On 02/08/2023 Spot Bond			5.96500	114.96082	5.96500	114.94225			1,044,886,664,000.00	175,169,600	43,792,400
Total NBK28A SPOT									1,044,886,664,000.00	175,169,600	43,792,400
Total For NBK28A									1,044,886,664,000.00	175,169,600	43,792,400
NBK28I On 19/11/2020 Spot Bond					0.00000	100.71990			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/On 31/07/2026 Spot Bond			8.39500	113.67226	8.39500	113.64658			2,253,929,896,000.00	268,484,800	67,121,200
Total NBK29A SPOT									2,253,929,896,000.00	268,484,800	67,121,200
Total For NBK29A									2,253,929,896,000.00	268,484,800	67,121,200
NBK30/On 20/02/2024 Spot Bond			6.04500	114.50806	6.04500	114.48933			217,620,000,000,000.00	36,000,000,000	18,000,000,000
Total NBK30A SPOT									217,620,000,000,000.00	36,000,000,000	18,000,000,000
Total For NBK30A									217,620,000,000,000.00	36,000,000,000	18,000,000,000
NBK30I On 18/02/2021 Spot Bond					0.00000	100.71815			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31/On 09/11/2023 Spot Bond			6.27500	110.28810	6.27500	110.26957			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.83451			0.00	0	10,000,000
Total NBK31B SPOT									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK31B										0.00	0	10,000,00
NBK34I On 10/05/2021 Spot Bond					0.00000	101.03228				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.60029				0.00	679,331,600	169,832,90
Total NBK35B SPOT										0.00	679,331,600	169,832,90
Total For NBK35B										0.00	679,331,600	169,832,90
NBK36I On 10/05/2026 Spot Bond					0.00000	102.32099				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.91707				0.00	0	30,000,00
Total NBK38B SPOT										0.00	0	30,000,00
Total For NBK38B										0.00	0	30,000,00
NBK4 On 28/10/2024 Spot Bond			9.79000	9.79000	9.79000	66.37605				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.36812				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.05831				0.00	759,878,400	189,969,60
Total NBK42B SPOT										0.00	759,878,400	189,969,60
Total For NBK42B										0.00	759,878,400	189,969,60
NBK43I On 20/02/2024 Spot Bond					0.00000	101.06223				0.00	759,878,400	189,969,60
Total NBK43B SPOT										0.00	759,878,400	189,969,60
Total For NBK43B										0.00	759,878,400	189,969,60
NBK44I On 15/02/2021 Spot Bond					0.00000	100.64062				0.00	15,778,400	33,944,60
Total NBK44B SPOT										0.00	15,778,400	33,944,60
Total For NBK44B										0.00	15,778,400	33,944,60
NBK45I On 15/02/2023 Spot Bond					0.00000	100.73717				0.00	1,519,756,400	379,939,10
Total NBK45B SPOT										0.00	1,519,756,400	379,939,10
Total For NBK45B										0.00	1,519,756,400	379,939,10
NBK46I On 15/08/2025 Spot Bond					0.00000	101.60967				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	100.81129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.62777				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	99.93253				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	99.37762				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.46147				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.17362				0.00	1,519,756,400	379,939,100
Total NBK52B SPOT										0.00	1,519,756,400	379,939,100
Total For NBK52B										0.00	1,519,756,400	379,939,100
NBK53I On 21/02/2026 Spot Bond					0.00000	100.00140				0.00	1,519,756,400	379,939,100
Total NBK53B SPOT										0.00	1,519,756,400	379,939,100
Total For NBK53B										0.00	1,519,756,400	379,939,100
NBK54I On 21/02/2029 Spot Bond					0.00000	100.34776				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.63542				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.64868				0.00	2,279,634,800	569,908,700
Total NBKB56 SPOT										0.00	2,279,634,800	569,908,700
Total For NBKB56										0.00	2,279,634,800	569,908,700
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.81161				0.00	3,039,512,400	759,878,100
Total NBKB57 SPOT										0.00	3,039,512,400	759,878,100
Total For NBKB57										0.00	3,039,512,400	759,878,100
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.89449				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBKB5 On 24/02/2023 Spot Bond					0.00000	98.92670			0.00	0	30,000,00
Total NBKB59 SPOT									0.00	0	30,000,00
Total For NBKB59									0.00	0	30,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.45243			0.00	1,607,564,400	401,891,10
Total NBKB60 SPOT									0.00	1,607,564,400	401,891,10
Total For NBKB60									0.00	1,607,564,400	401,891,10
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.10354			0.00	11,962,179,600	2,990,544,90
Total NBKB61 SPOT									0.00	11,962,179,600	2,990,544,90
Total For NBKB61									0.00	11,962,179,600	2,990,544,90
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.72243			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			8.96000	107.66839	8.96000	107.64276			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.71150			0.00	1,486,853,600	371,713,40
Total NCLN84 SPOT									0.00	1,486,853,600	371,713,40
Total For NCLN84									0.00	1,486,853,600	371,713,40
NCLN8 On 20/03/2024 Spot Bond			8.99500	106.98288	8.99500	106.95730		5,468,078,490,000.00		607,902,000	151,975,50
Total NCLN85 SPOT								5,468,078,490,000.00		607,902,000	151,975,50
Total For NCLN85								5,468,078,490,000.00		607,902,000	151,975,50
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.72243			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.73980			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.76165			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.70726			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.42098				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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					0.00000	101.95332				0.00	0	
Total NED19 SPOT										0.00	0	
Total For NED19										0.00	0	
NED20 On 01/07/2020 Spot Bond			5.52500	105.29435	5.52500	105.27847				0.00	0	3,030,000,00
Total NED20 SPOT										0.00	0	3,030,000,00
Total For NED20										0.00	0	3,030,000,00
NEDT1. On 21/05/2021 Spot Bond					0.00000	103.58082				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.61224				0.00	0	316,70
Total NEDT1B SPOT										0.00	0	316,70
Total For NEDT1B										0.00	0	316,70
NET53 On 17/04/2021 Spot Bond					0.00000	101.18784				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.31097				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.27792				0.00	0	2,224,550,00
Total NGL02 SPOT										0.00	0	2,224,550,00
Total For NGL02										0.00	0	2,224,550,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.29046				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.26596				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	98.34524				0.00	0	
Total NGL05 SPOT										0.00	0	

Contract 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 NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.21392				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.45499				0.00	18,996,954,400	4,749,238,60
Total NGL07 SPOT										0.00	18,996,954,400	4,749,238,60
Total For NGL07										0.00	18,996,954,400	4,749,238,60
NGLT1 On 01/07/2022 Spot Bond					0.00000	108.14904				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	98.86123				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	98.22290				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	97.74504				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	96.51249				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				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	100.99895	13.50000	100.96310				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.59230				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.27885				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.02120				0.00	5,229,766,700	5,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM009 SPOT										0.00	5,229,766,700	5,000,000,00
Total For NHM009										0.00	5,229,766,700	5,000,000,00
NHM01 On 24/05/2022 Spot Bond					0.00000	100.31611				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	99.85855				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	99.95840				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.43500				0.00	55,000,000,000	30,000,000,00
Total NHM014 SPOT										0.00	55,000,000,000	30,000,000,00
Total For NHM014										0.00	55,000,000,000	30,000,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	99.86682				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.77204				0.00	13,000,000,000	13,000,000,00
Total NHM016 SPOT										0.00	13,000,000,000	13,000,000,00
Total For NHM016										0.00	13,000,000,000	13,000,000,00
NHM01 On 26/02/2021 Spot Bond					0.00000	100.59748				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.39239				0.00	67,100,000,000	35,000,000,00
Total NHM018 SPOT										0.00	67,100,000,000	35,000,000,00
Total For NHM018										0.00	67,100,000,000	35,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.40129				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.46500	5.46500	5.46500	191.93764				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.72000	4.72000	4.72000	177.04538				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			4.47500	4.47500	4.47500	134.30407			0.00	0	
Total NI25 SPOT												0.00	0	
Total For NI25												0.00	0	
NI29	On	31/03/2029	Spot Bond			5.00000	5.00000	5.00000	93.00357			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			5.45000	5.45000	5.45000	96.26083			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			4.58000	4.58000	4.58000	133.69705			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			4.97000	4.97000	4.97000	131.46986			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			4.86000	4.86000	4.86000	175.35623			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			5.57000	167.11340	5.57000	167.06900			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			5.41500	96.73181	5.41500	96.70643			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NMP20	On	24/07/2020	Spot Bond			5.07000	104.02477	5.07000	104.01042			4,666,847,796,000.00	920,482,800	230,120,700
Total NMP20N SPOT												4,666,847,796,000.00	920,482,800	230,120,700
Total For NMP20N												4,666,847,796,000.00	920,482,800	230,120,700
NN010	On	01/10/2020	Spot Bond					0.00000	101.32527			0.00	0	2,000,000,000
Total NN010 SPOT												0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NN010									0.00	0	2,000,000,00
NN011 On 23/06/2021 Spot Bond					0.00000	101.47329			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					0.00000	101.32465			0.00	0	
Total NN013 SPOT									0.00	0	
Total For NN013									0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.82037			0.00	0	
Total NN014 SPOT									0.00	0	
Total For NN014									0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	101.56203			0.00	0	
Total NN015 SPOT									0.00	0	
Total For NN015									0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.06363			0.00	0	
Total NN016 SPOT									0.00	0	
Total For NN016									0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.57215			0.00	0	
Total NN019 SPOT									0.00	0	
Total For NN019									0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	121.59222			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.30093			0.00	0	
Total NN022 SPOT									0.00	0	
Total For NN022									0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.43179			0.00	0	
Total NN023 SPOT									0.00	0	
Total For NN023									0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266			0.00	0	
Total NN026 SPOT									0.00	0	
Total For NN026									0.00	0	
NN028U 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					0.00000	100.24653			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.14340				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	99.74185				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	96.16749				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.11079				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.30548				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.67337				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	78.86444				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.62925				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	78.74971				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	104.18274				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.93953				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	99.93633				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										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					0.00000	108.18471				0.00	18,842,335,776	18,842,335,776
Total NNF010 SPOT										0.00	18,842,335,776	18,842,335,776
Total For NNF010										0.00	18,842,335,776	18,842,335,776
NNF02 On 01/08/2022 Spot Bond					0.00000	80.72956				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	80.72956				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	115.99279				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.17383				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	117.09434				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	116.94710				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.22095				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	112.39301				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.29823				0.00	0	
Total NQ1A25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1A25									0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.29875			0.00	0	
Total NQ1A27 SPOT									0.00	0	
Total For NQ1A27									0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.28256			0.00	0	
Total NQ1A28 SPOT									0.00	0	
Total For NQ1A28									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.23465			0.00	0	
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.73827			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.31713			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.30557			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.25517			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.76316			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.26200			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.67500	113.45066	6.67500	113.43041		45,178,811,010,000.00	6,768,361,200	1,727,290,300	
Total NRA022 SPOT								15,178,811,010,000.00	6,768,361,200	1,727,290,300	
Total For NRA022								15,178,811,010,000.00	6,768,361,200	1,727,290,300	
NRA02 On 31/05/2023 Spot Bond			4.00000	187.69806	4.00000	187.65606		5,041,494,400,000.00	1,260,373,600	315,093,400	
Total NRA023 SPOT								5,041,494,400,000.00	1,260,373,600	315,093,400	
Total For NRA023								5,041,494,400,000.00	1,260,373,600	315,093,400	
NRA02 On 30/11/2028 Spot Bond			9.16500	118.20567	9.16500	118.17673		6,052,631,988,000.00	660,407,200	665,101,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA028 SPOT										6,052,631,988,000.00	660,407,200	665,101,800
Total For NRA028										6,052,631,988,000.00	660,407,200	665,101,800
NRA028 On 30/11/2028 Spot Bond			100.00000	12.58758	100.00000	12.55972				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NSN97U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NSN97U SPOT										0.00	0	
Total For NSN97U										0.00	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	100.92888				0.00	0	10,000,000
Total NTC19 SPOT										0.00	0	10,000,000
Total For NTC19										0.00	0	10,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	100.83334				0.00	227,963,200	56,990,800
Total NTC20 SPOT										0.00	227,963,200	56,990,800
Total For NTC20										0.00	227,963,200	56,990,800
NTC21 On 24/03/2022 Spot Bond					0.00000	102.34216				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.78470				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.15419				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.78960				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.21679				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.06312				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.94505				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	99.94423				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.77127				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.76660				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.32500	108.89671	6.32500	108.87827			8,888,856,460,000.00	1,405,352,800	1,921,338,200	
Total OML06 SPOT									8,888,856,460,000.00	1,405,352,800	1,921,338,200	
Total For OML06									8,888,856,460,000.00	1,405,352,800	1,921,338,200	
OML07 On 19/03/2025 Spot Bond			9.46500	108.03155	9.46500	108.00440			0.00	0	1,630,000,000	
Total OML07 SPOT									0.00	0	1,630,000,000	
Total For OML07									0.00	0	1,630,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	100.23631			0.00	1,475,154,400	368,788,600	
Total OML08 SPOT									0.00	1,475,154,400	368,788,600	
Total For OML08									0.00	1,475,154,400	368,788,600	
OML09 On 14/09/2022 Spot Bond			6.62500	111.40583	6.62500	111.38610			9,019,524,100,000.00	1,361,437,600	1,547,359,400	
Total OML09 SPOT									9,019,524,100,000.00	1,361,437,600	1,547,359,400	
Total For OML09									9,019,524,100,000.00	1,361,437,600	1,547,359,400	
OML10 On 14/09/2025 Spot Bond			9.01500	112.26971	9.01500	112.24282			4,054,153,680,000.00	449,712,000	1,032,428,000	
Total OML10 SPOT									4,054,153,680,000.00	449,712,000	1,032,428,000	
Total For OML10									4,054,153,680,000.00	449,712,000	1,032,428,000	
OML11 On 11/06/2024 Spot Bond					0.00000	96.88252			0.00	10,197,564,800	2,549,391,200	
Total OML11 SPOT									0.00	10,197,564,800	2,549,391,200	
Total For OML11									0.00	10,197,564,800	2,549,391,200	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total PBAJ1U SPOT									0.00	0	0	
Total For PBAJ1U									0.00	0	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total PBAV1U SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PBAV1U										0.00	0	
PBBJ1\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	
PBDJ1\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	
PBGJ1\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	
PBJC1\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	
PBJJ1\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	
PBKJ1\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	
PBKS1\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	
PBKX1\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	
PBLS1\On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT1\On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1\On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1\On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	99.97143				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	99.97060				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM38 On 12/06/2020 Spot Bond					0.00000	99.93977				0.00	0	
Total PMM38 SPOT										0.00	0	
Total For PMM38										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.18708				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.33976				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.63395				0.00	0	24,000,00
Total PMM54 SPOT										0.00	0	24,000,00
Total For PMM54										0.00	0	24,000,00
PMM55 On 28/08/2021 Spot Bond					0.00000	100.18113				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.38136				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PRE2A On 20/02/2022 Spot Bond					0.00000	100.39926				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.43503				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.44013				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.44523				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.32000	121.18149	7.21500	121.75132			299,330,979,624,000.00	2,090,072,538,200	2,810,039,114,300	
Total R186 SPOT									19,330,979,624,000.00	090,072,538,200	810,039,114,300	
Total For R186									19,330,979,624,000.00	090,072,538,200	810,039,114,300	
R197 On 07/12/2023 Spot Bond			2.79500	305.19631	2.80000	305.08910			6,032,162,851,000.00	2,158,197,800	112,389,762,900	
Total R197 SPOT									6,032,162,851,000.00	2,158,197,800	112,389,762,900	
Total For R197									6,032,162,851,000.00	2,158,197,800	112,389,762,900	
R202 On 07/12/2033 Spot Bond			4.46000	213.09681	4.46500	212.93473			120,196,244,476,000.00	26,949,830,600	163,107,455,000	
Total R202 SPOT									10,196,244,476,000.00	26,949,830,600	163,107,455,000	
Total For R202									10,196,244,476,000.00	26,949,830,600	163,107,455,000	
R2023 On 28/02/2023 Spot Bond			5.06500	108.87764	5.02500	108.96796			983,249,351,404,500.00	194,126,229,300	176,580,749,100	
Total R2023 SPOT									13,249,351,404,500.00	194,126,229,300	176,580,749,100	
Total For R2023									13,249,351,404,500.00	194,126,229,300	176,580,749,100	
R2030 On 31/01/2030 Spot Bond			8.63500	98.74052	8.63500	98.71759			419,421,158,575,500.00	1,785,688,611,300	1,845,551,454,600	
Total R2030 SPOT									19,421,158,575,500.00	785,688,611,300	345,551,454,600	
Total For R2030									19,421,158,575,500.00	785,688,611,300	345,551,454,600	
R2032 On 31/03/2032 Spot Bond			9.52000	92.66328	9.52000	92.63974			353,038,803,968,000.00	352,209,958,400	664,114,763,700	
Total R2032 SPOT									13,038,803,968,000.00	352,209,958,400	664,114,763,700	
Total For R2032									13,038,803,968,000.00	352,209,958,400	664,114,763,700	
R2035 On 28/02/2035 Spot Bond			10.18500	92.53616	10.18500	92.51132			170,025,983,718,500.00	497,793,420,100	480,835,534,900	
Total R2035 SPOT									170,025,983,718,500.00	497,793,420,100	480,835,534,900	
Total For R2035									170,025,983,718,500.00	497,793,420,100	480,835,534,900	
R2037 On 31/01/2037 Spot Bond			10.48000	87.57179	10.48000	87.54721			909,716,562,304,000.00	468,484,404,800	329,208,902,900	
Total R2037 SPOT									19,716,562,304,000.00	468,484,404,800	329,208,902,900	

Contract 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 R2037									19,716,562,304,000.00	468,484,404,800	329,208,902,90
R2040 On 31/01/2040 Spot Bond			10.66500	89.60656	10.66500	89.58098			388,434,358,980,000.00	36,421,412,000	502,409,487,90
Total R2040 SPOT									18,434,358,980,000.00	36,421,412,000	502,409,487,90
Total For R2040									18,434,358,980,000.00	36,421,412,000	502,409,487,90
R2044 On 31/01/2044 Spot Bond			10.74000	86.13462	10.74000	86.10988			591,556,314,244,000.00	241,299,470,600	1,190,585,410,00
Total R2044 SPOT									11,556,314,244,000.00	241,299,470,600	190,585,410,00
Total For R2044									11,556,314,244,000.00	241,299,470,600	190,585,410,00
R2048 On 28/02/2048 Spot Bond			10.70000	85.17261	10.70000	85.14861			821,928,988,225,800.00	824,479,344,694	1,401,861,674,30
Total R2048 SPOT									1,928,988,225,800.00	824,479,344,694	401,861,674,30
Total For R2048									1,928,988,225,800.00	824,479,344,694	401,861,674,30
R208 On 31/03/2021 Spot Bond			3.50000	103.85353	3.50000	103.84369			623,479,724,000,000.00	178,137,064,000	556,264,187,70
Total R208 SPOT									13,479,724,000,000.00	178,137,064,000	556,264,187,70
Total For R208									13,479,724,000,000.00	178,137,064,000	556,264,187,70
R209 On 31/03/2036 Spot Bond			10.17000	70.66578	10.14500	70.79672			310,269,374,770,000.00	522,150,381,000	959,493,064,70
Total R209 SPOT									10,269,374,770,000.00	522,150,381,000	959,493,064,70
Total For R209									10,269,374,770,000.00	522,150,381,000	959,493,064,70
R210 On 31/03/2028 Spot Bond			4.01000	185.94530	4.01000	185.90364			14,923,845,372,000.00	3,721,657,200	43,778,467,00
Total R210 SPOT									14,923,845,372,000.00	3,721,657,200	43,778,467,00
Total For R210									14,923,845,372,000.00	3,721,657,200	43,778,467,00
R212 On 31/01/2022 Spot Bond			2.35000	167.26830	2.42000	167.05261			7,049,421,900,000.00	2,999,754,000	39,682,603,00
Total R212 SPOT									7,049,421,900,000.00	2,999,754,000	39,682,603,00
Total For R212									7,049,421,900,000.00	2,999,754,000	39,682,603,00
R213 On 28/02/2031 Spot Bond			9.17000	87.29305	9.11500	87.60676			233,335,736,793,000.00	243,548,062,900	797,913,994,30
Total R213 SPOT									13,335,736,793,000.00	243,548,062,900	797,913,994,30
Total For R213									13,335,736,793,000.00	243,548,062,900	797,913,994,30
R214 On 28/02/2041 Spot Bond			10.52000	68.12317	10.52000	68.10429			230,781,540,764,000.00	402,165,545,700	673,190,833,00
Total R214 SPOT									10,781,540,764,000.00	402,165,545,700	673,190,833,00
Total For R214									10,781,540,764,000.00	402,165,545,700	673,190,833,00
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC002U SPOT									0.00	0	
Total For RC002U									0.00	0	
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC020U SPOT										0.00	0	
Total For RC020U										0.00	0	
RC021\On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U SPOT										0.00	0	
Total For RC021U										0.00	0	
RC022\On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC022U SPOT										0.00	0	
Total For RC022U										0.00	0	
RDF02\On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	
RDF06\On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	
Total For RDF06U										0.00	0	
RDF07\On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	
Total For RDF07U										0.00	0	
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10\On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11\On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12\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	
RDF13\On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDF13U										0.00	0	
RDF14l On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15l On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16l On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17l On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18l On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19l On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	
RDF26l On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDF27l On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF27U SPOT										0.00	0	
Total For RDF27U										0.00	0	
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.42142				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.09558				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	102.27154				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.00871				0.00	3,039,512,400	759,878,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB12 SPOT										0.00	3,039,512,400	759,878,10
Total For RDFB12										0.00	3,039,512,400	759,878,10
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.61275				0.00	0	15,900,00
Total RDFB13 SPOT										0.00	0	15,900,00
Total For RDFB13										0.00	0	15,900,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.85538				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.35781				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.83004				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.03946				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.75799				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.36685				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.56989				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.62245				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.49837				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.35861				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.18654				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.37634				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.70308				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.40877				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
REB18 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total REB18U SPOT										0.00	0	
Total For REB18U										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.75145				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond					0.00000	102.21145				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	102.56665				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.06993				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	105.35358				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	106.57050				0.00	0	
Total RED602 SPOT										0.00	0	

Contract 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 RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.64542				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.83521				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RED80 On 06/04/2021 Spot Bond					0.00000	102.04036				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	104.56031				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.47927				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	100.68769				0.00	2,120,060,000	530,015,000
Total RES38 SPOT										0.00	2,120,060,000	530,015,000
Total For RES38										0.00	2,120,060,000	530,015,000
RES40 On 13/10/2022 Spot Bond					0.00000	101.25863				0.00	3,039,512,400	759,878,100
Total RES40 SPOT										0.00	3,039,512,400	759,878,100
Total For RES40										0.00	3,039,512,400	759,878,100
RES41 On 30/11/2022 Spot Bond					0.00000	98.17610				0.00	1,823,707,600	455,926,900
Total RES41 SPOT										0.00	1,823,707,600	455,926,900
Total For RES41										0.00	1,823,707,600	455,926,900
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES46 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	
RES471 On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.81500	104.78159	5.81500	104.76518			16,335,525,912,000.00	2,809,204,800	702,301,200	
Total RW21 SPOT									16,335,525,912,000.00	2,809,204,800	702,301,200	
Total For RW21									16,335,525,912,000.00	2,809,204,800	702,301,200	
RW23 On 10/12/2023 Spot Bond			6.67500	108.70067	6.67500	108.68117			7,733,505,480,000.00	1,158,577,600	468,722,300	
Total RW23 SPOT									7,733,505,480,000.00	1,158,577,600	468,722,300	
Total For RW23									7,733,505,480,000.00	1,158,577,600	468,722,300	
RW28 On 10/12/2028 Spot Bond			10.98500	95.94984	10.98500	95.92181			0.00	0		
Total RW28 SPOT									0.00	0		
Total For RW28									0.00	0		
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.08800	10.00000	106.06000			0.00	0		
Total SBK12/R157 SPOT									0.00	0		
Total For SBK12/R157									0.00	0		
SBK18 On 24/10/2020 Spot Bond					0.00000	100.99296			0.00	1,635,562,400	768,890,600	
Total SBK18 SPOT									0.00	1,635,562,400	768,890,600	
Total For SBK18									0.00	1,635,562,400	768,890,600	
SBK23 On 28/05/2022 Spot Bond			6.29500	109.97288	6.29500	109.95436			0.00	0	2,030,000,000	
Total SBK23 SPOT									0.00	0	2,030,000,000	
Total For SBK23									0.00	0	2,030,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	101.33992			0.00	227,963,200	56,990,800	
Total SBK24 SPOT									0.00	227,963,200	56,990,800	
Total For SBK24									0.00	227,963,200	56,990,800	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total SBK24/JIBAR SPOT									0.00	0		
Total For SBK24/JIBAR									0.00	0		
SBK25 On 25/04/2021 Spot Bond					0.00000	101.47277			0.00	0		
Total SBK25 SPOT									0.00	0		
Total For SBK25									0.00	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
SBK26 On 25/04/2021 Spot Bond			6.09500	106.66917	6.09500	106.65168				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.72636				0.00	4,559,269,200	1,139,817,30
Total SBN01 SPOT										0.00	4,559,269,200	1,139,817,30
Total For SBN01										0.00	4,559,269,200	1,139,817,30
SBS18 On 23/06/2021 Spot Bond					0.00000	102.21669				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			5.17500	109.69265	5.17500	109.67734			6,759,556,020,000.00	1,306,194,400	326,548,60	
Total SBS19 SPOT									6,759,556,020,000.00	1,306,194,400	326,548,60	
Total For SBS19									6,759,556,020,000.00	1,306,194,400	326,548,60	
SBS20 On 15/05/2026 Spot Bond			7.02500	115.14387	7.02500	115.12226			1,909,105,570,000.00	271,758,800	67,939,70	
Total SBS20 SPOT									1,909,105,570,000.00	271,758,800	67,939,70	
Total For SBS20									1,909,105,570,000.00	271,758,800	67,939,70	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.25867			0.00	9,118,538,000	2,279,634,50	
Total SBS21 SPOT									0.00	9,118,538,000	2,279,634,50	
Total For SBS21									0.00	9,118,538,000	2,279,634,50	
SBS27 On 20/02/2024 Spot Bond			5.95500	116.71908	5.95500	116.70026			13,652,973,714,000.00	2,292,690,800	532,841,10	
Total SBS27 SPOT									13,652,973,714,000.00	2,292,690,800	532,841,10	
Total For SBS27									13,652,973,714,000.00	2,292,690,800	532,841,10	
SBS3 On 25/05/2026 Spot Bond			7.16000	105.30288	7.16000	105.28275			7,731,602,848,000.00	1,079,832,800	269,958,20	
Total SBS3 SPOT									7,731,602,848,000.00	1,079,832,800	269,958,20	
Total For SBS3									7,731,602,848,000.00	1,079,832,800	269,958,20	
SBS31 On 12/06/2027 Spot Bond			7.54000	111.97125	7.54000	111.94861			2,382,347,448,000.00	315,961,200	814,790,30	
Total SBS31 SPOT									2,382,347,448,000.00	315,961,200	814,790,30	
Total For SBS31									2,382,347,448,000.00	315,961,200	814,790,30	
SBS34 On 19/09/2024 Spot Bond			6.15500	116.87084	6.15500	116.85159			0.00	0		
Total SBS34 SPOT									0.00	0		
Total For SBS34									0.00	0		
SBS38 On 29/01/2025 Spot Bond			6.37500	114.03557	6.37500	114.01591			0.00	0		
Total SBS38 SPOT									0.00	0		
Total For SBS38									0.00	0		
SBS39 On 29/01/2030 Spot Bond			8.68500	110.10116	8.68500	110.07545			0.00	0		
Total SBS39 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.98500	105.50126	4.98500	105.48714			29,363,119,578,000.00	5,890,294,800	1,472,573,70
Total SBS4 SPOT									29,363,119,578,000.00	5,890,294,800	1,472,573,70
Total For SBS4									29,363,119,578,000.00	5,890,294,800	1,472,573,70
SBS40 On 12/11/2020 Spot Bond					0.00000	100.93679			0.00	0	
Total SBS40 SPOT									0.00	0	
Total For SBS40									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.41500	110.99136	5.41500	110.97525			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.71000	118.42224	6.71000	118.40101			3,180,142,768,000.00	473,940,800	118,485,20
Total SBS42 SPOT									3,180,142,768,000.00	473,940,800	118,485,20
Total For SBS42									3,180,142,768,000.00	473,940,800	118,485,20
SBS43 On 12/11/2027 Spot Bond			7.63500	118.60841	7.63500	118.58426			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.99758			0.00	0	4,000,00
Total SBS45 SPOT									0.00	0	4,000,00
Total For SBS45									0.00	0	4,000,00
SBS46 On 15/02/2023 Spot Bond			5.47500	116.10425	5.47500	116.08702			104,025,000,000,000.00	19,000,000,000	9,500,000,00
Total SBS46 SPOT									14,025,000,000,000.00	19,000,000,000	9,500,000,00
Total For SBS46									14,025,000,000,000.00	19,000,000,000	9,500,000,00
SBS47 On 15/02/2023 Spot Bond					0.00000	101.63432			0.00	10,638,294,800	2,659,573,70
Total SBS47 SPOT									0.00	10,638,294,800	2,659,573,70
Total For SBS47									0.00	10,638,294,800	2,659,573,70
SBS49 On 31/01/2022 Spot Bond					0.00000	101.15467			0.00	1,671,732,000	437,933,00
Total SBS49 SPOT									0.00	1,671,732,000	437,933,00
Total For SBS49									0.00	1,671,732,000	437,933,00
SBS50 On 31/01/2022 Spot Bond			5.06500	110.20224	5.06500	110.18711			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.85500	5.85500	5.85500	116.15219			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	100.14615			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.39040				0.00	19,456,153,600	4,864,038,40
Total SBS53 SPOT										0.00	19,456,153,600	4,864,038,40
Total For SBS53										0.00	19,456,153,600	4,864,038,40
SBS54 On 12/06/2020 Spot Bond					0.00000	99.95600				0.00	0	
Total SBS54 SPOT										0.00	0	
Total For SBS54										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.45528				0.00	9,650,452,800	2,412,613,20
Total SBS55 SPOT										0.00	9,650,452,800	2,412,613,20
Total For SBS55										0.00	9,650,452,800	2,412,613,20
SBS56 On 12/06/2022 Spot Bond			5.25000	106.89333	5.25000	106.87820			17,192,576,100,000.00	3,274,776,400	818,694,10	
Total SBS56 SPOT									17,192,576,100,000.00	3,274,776,400	818,694,10	
Total For SBS56									17,192,576,100,000.00	3,274,776,400	818,694,10	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.63536				0.00	6,838,904,000	1,709,726,00
Total SBS57 SPOT										0.00	6,838,904,000	1,709,726,00
Total For SBS57										0.00	6,838,904,000	1,709,726,00
SBS58 On 12/06/2027 Spot Bond					0.00000	100.65692				0.00	15,920,240,400	3,980,060,10
Total SBS58 SPOT										0.00	15,920,240,400	3,980,060,10
Total For SBS58										0.00	15,920,240,400	3,980,060,10
SBS59 On 09/10/2020 Spot Bond					0.00000	101.38426				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.77856				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.06863				0.00	607,902,000	2,052,475,50
Total SBS62 SPOT										0.00	607,902,000	2,052,475,50
Total For SBS62										0.00	607,902,000	2,052,475,50
SBS63 On 31/01/2026 Spot Bond					0.00000	100.60345				0.00	5,167,171,600	1,291,792,90
Total SBS63 SPOT										0.00	5,167,171,600	1,291,792,90
Total For SBS63										0.00	5,167,171,600	1,291,792,90
SBS64 On 31/01/2029 Spot Bond					0.00000	99.33214				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	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
SBS65 On 15/05/2024 Spot Bond					0.00000	98.91430				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.08159				0.00	0	30,000,00
Total SBS66 SPOT										0.00	0	30,000,00
Total For SBS66										0.00	0	30,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.18136				0.00	5,203,146,800	1,300,786,70
Total SBS67 SPOT										0.00	5,203,146,800	1,300,786,70
Total For SBS67										0.00	5,203,146,800	1,300,786,70
SBS68 On 21/11/2024 Spot Bond					0.00000	99.06172				0.00	16,801,722,000	9,200,430,50
Total SBS68 SPOT										0.00	16,801,722,000	9,200,430,50
Total For SBS68										0.00	16,801,722,000	9,200,430,50
SBS69 On 02/12/2034 Spot Bond					0.00000	100.09393				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.93000	294.36782	3.93000	294.30247				10,430,622,432,000.00	2,654,102,400	663,525,60
Total SBSI11 SPOT										10,430,622,432,000.00	2,654,102,400	663,525,60
Total For SBSI11										10,430,622,432,000.00	2,654,102,400	663,525,60
SBSI14 On 07/12/2033 Spot Bond			5.59500	5.59500	5.59500	189.39620				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.98869				0.00	700,000,000	352,864,90
Total SBT101 SPOT										0.00	700,000,000	352,864,90
Total For SBT101										0.00	700,000,000	352,864,90
SBT102 On 30/09/2022 Spot Bond					0.00000	103.60059				0.00	0	1,054,40
Total SBT102 SPOT										0.00	0	1,054,40
Total For SBT102										0.00	0	1,054,40
SBT103 On 31/03/2024 Spot Bond					0.00000	98.15189				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.49510				0.00	7,598,782,000	1,899,695,50
Total SBT201 SPOT										0.00	7,598,782,000	1,899,695,50
Total For SBT201										0.00	7,598,782,000	1,899,695,50
SBT202 On 03/12/2023 Spot Bond					0.00000	96.09419				0.00	12,826,743,600	3,206,685,90
Total SBT202 SPOT										0.00	12,826,743,600	3,206,685,90

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 For SBT202										0.00	12,826,743,600	3,206,685,90
SBT202 On 03/12/2023 Spot Bond			7.12500	110.10030	7.12500	110.07924				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	101.08472				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	94.47861				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.80488				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.81301				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.70421				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	106.08800	10.00000	106.06000				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.33847				0.00	0	10,000,00
Total SLI4 SPOT										0.00	0	10,000,00
Total For SLI4										0.00	0	10,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.52223				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.48244				0.00	7,518,004,000	1,879,501,00
Total SLRA3 SPOT										0.00	7,518,004,000	1,879,501,00
Total For SLRA3										0.00	7,518,004,000	1,879,501,00
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.50735				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.79935				0.00	0	27,000,00
Total SLRA5 SPOT										0.00	0	27,000,00
Total For SLRA5										0.00	0	27,000,00
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.53840				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.53964				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.54294				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.51063				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.59785				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.56743				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.58173				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.47184				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	102.15045				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.95500	114.06714	6.95500	114.04583			4,868,500,000,000.00		700,000,000	4,400,000,00
Total SNT03 SPOT									4,868,500,000,000.00		700,000,000	4,400,000,00
Total For SNT03									4,868,500,000,000.00		700,000,000	4,400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT04 On 27/06/2022 Spot Bond					0.00000	101.84883				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	91.91419				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.63273				0.00	0	5,000,00
Total SPDA10 SPOT										0.00	0	5,000,00
Total For SPDA10										0.00	0	5,000,00
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.40994				0.00	0	19,000,00
Total SPDA11 SPOT										0.00	0	19,000,00
Total For SPDA11										0.00	0	19,000,00
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.21878				0.00	5,319,147,200	1,329,786,80
Total SPDA12 SPOT										0.00	5,319,147,200	1,329,786,80
Total For SPDA12										0.00	5,319,147,200	1,329,786,80
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.33619				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.35074				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	101.63675				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	99.89597				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	99.99284				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	99.85332				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	101.02195				0.00	0	
Total SPG008 SPOT										0.00	0	

Contract 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 SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.09831				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 15/10/2020 Spot Bond					0.00000	100.73792				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS044U SPOT										0.00	0	
Total For SS044U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS046U SPOT										0.00	0	
Total For SS046U										0.00	0	
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	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS053U SPOT										0.00	0	
Total For SS053U										0.00	0	
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS054U SPOT										0.00	0	
Total For SS054U										0.00	0	
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS055U SPOT										0.00	0	
Total For SS055U										0.00	0	
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS056U SPOT										0.00	0	
Total For SS056U										0.00	0	
SS057L On 22/05/2023 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 SS057U SPOT										0.00	0	
Total For SS057U										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.56873				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.69000	102.10622	5.69000	102.09057				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.69000	102.10622	5.69000	102.09057				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.13500	5.13500	5.13500	130.54045				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.71500	113.64940	8.71500	113.62291				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.98500	77.15258	10.98500	77.13029				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.08346				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	100.46259				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.12694				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.49396				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.27358				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04 On 13/10/2023 Spot Bond			6.42500	111.50728	6.42500	111.48801				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.25000	98.86703	5.25000	98.84154				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.02469				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.82774				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.30234				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			3.83000	3.83000	3.83000	295.23835				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/09/2020 Spot Bond					0.00000	101.44433				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05 On 26/10/2020 Spot Bond					0.00000	100.79432				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.80439				0.00	2,200,000,000	1,100,000,000
Total SSN054 SPOT										0.00	2,200,000,000	1,100,000,000
Total For SSN054										0.00	2,200,000,000	1,100,000,000
SSN05 On 03/11/2022 Spot Bond					0.00000	100.69507				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	101.26937				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.23000	5.23000	5.23000	170.98016				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.52000	4.52000	4.52000	134.04353				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	96.26083				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.00000	5.00000	5.00000	93.00357				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.19000	5.19000	5.19000	171.44715				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN066 SPOT										0.00	0	
Total For SSN066										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.18953				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.18627				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.17819				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.89238				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.89503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.90935				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.29306				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	88.86900				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN080 On 16/08/2020 Spot Bond					0.00000	103.56797				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN080 On 27/08/2024 Spot Bond					0.00000	100.21468				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	99.93456				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.69425				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	194.42056				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08(On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	120,000,00
Total SSN086 SPOT										0.00	0	120,000,00
Total For SSN086										0.00	0	120,000,00
SSN08(On 21/12/2026 Spot Bond					0.00000	100.25245				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	100.72352				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	100.71347				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09(On 28/05/2025 Spot Bond					0.00000	100.09917				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	100.10410				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			9.30000	92.77527	9.30000	94.65442				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	100.16335				0.00	0	1,500,000,00
Total SSN101 SPOT										0.00	0	1,500,000,00
Total For SSN101										0.00	0	1,500,000,00
SZ25 On 30/09/2025 Spot Bond			8.23500	104.93695	8.23500	104.91381			593,186,814,000.00		72,032,400	18,008,100
Total SZ25 SPOT									593,186,814,000.00		72,032,400	18,008,100
Total For SZ25									593,186,814,000.00		72,032,400	18,008,100
T13A11 On 21/08/2020 Spot Bond					0.00000	100.61784				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			5.57000	104.05582	5.57000	104.04012				0.00	0	
Total T13A12 SPOT										0.00	0	

Contract 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 T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	100.35554				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			5.67000	103.97592	5.67000	103.95994				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.35665				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			5.62000	103.70437	5.62000	103.68857				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	100.36274				0.00	0	3,093,40
Total T13A21 SPOT										0.00	0	3,093,40
Total For T13A21										0.00	0	3,093,40
T14A11 On 21/11/2021 Spot Bond					0.00000	100.35167				0.00	3,799,390,800	949,847,70
Total T14A11 SPOT										0.00	3,799,390,800	949,847,70
Total For T14A11										0.00	3,799,390,800	949,847,70
T14A12 On 21/11/2021 Spot Bond			8.55000	101.26499	8.55000	101.24195				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.11054				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.30990				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	100.30973				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS136 On 06/07/2020 Spot Bond					0.00000	101.43201				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.84831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.22439				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	101.25423				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.90715				0.00	548,103,600	137,025,9€
Total TFS148 SPOT										0.00	548,103,600	137,025,9€
Total For TFS148										0.00	548,103,600	137,025,9€
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.70766				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.10030				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	101.13722				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.95114				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	99.53691				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.19394				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.41444				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.33373				0.00	1,200,000,000	600,000,0€
Total TFS158 SPOT										0.00	1,200,000,000	600,000,0€
Total For TFS158										0.00	1,200,000,000	600,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS159 On 20/03/2024 Spot Bond					0.00000	99.44979				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.18008				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.65353				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.75170				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.81812				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					0.00000	100.38189				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A4 On 21/08/2020 Spot Bond			5.99000	103.42101	5.99000	103.40425				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.58547				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A8 On 21/08/2020 Spot Bond			4.80500	103.81732	4.80500	103.80378				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.37364				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.37413				0.00	0	
Total TH13B2 SPOT										0.00	0	

Contract 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 TH13B2										0.00	0	
TH13B: On 21/08/2020 Spot Bond					0.00000	100.38820				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B: On 21/08/2020 Spot Bond					0.00000	100.37233				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B: On 21/08/2020 Spot Bond					0.00000	100.37219				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.40760				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.41147				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.41244				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.42213				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.43424				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.56700				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.56700				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.58144				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.57422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D4 On 21/08/2020 Spot Bond					0.00000	100.57663				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.35846				0.00	1,519,756,400	379,939,100
Total TH14A3 SPOT										0.00	1,519,756,400	379,939,100
Total For TH14A3										0.00	1,519,756,400	379,939,100
TH14A On 21/11/2021 Spot Bond			5.42000	106.94807	5.42000	106.93253				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.27753				0.00	0	18,000,000
Total TH14A7 SPOT										0.00	0	18,000,000
Total For TH14A7										0.00	0	18,000,000
TH14A On 21/11/2021 Spot Bond			5.58000	105.65332	5.58000	105.63753				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.38802				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.65120				0.00	303,951,200	75,987,800
Total TH14B2 SPOT										0.00	303,951,200	75,987,800
Total For TH14B2										0.00	303,951,200	75,987,800
TH14B On 21/11/2021 Spot Bond					0.00000	100.36767				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.10364				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.23431				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.39673				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D On 21/11/2021 Spot Bond					0.00000	100.55681				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.30156				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.89310				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.35065				0.00	1,823,707,600	460,926,900
Total TH15A1 SPOT										0.00	1,823,707,600	460,926,900
Total For TH15A1										0.00	1,823,707,600	460,926,900
TH15A On 21/11/2022 Spot Bond					0.00000	100.33091				0.00	6,079,025,200	1,519,756,300
Total TH15A2 SPOT										0.00	6,079,025,200	1,519,756,300
Total For TH15A2										0.00	6,079,025,200	1,519,756,300
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.47000				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.44280				0.00	0	8,900,000
Total TH15A4 SPOT										0.00	0	8,900,000
Total For TH15A4										0.00	0	8,900,000
TH15A On 21/11/2022 Spot Bond					0.00000	100.19117				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.33029				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.33522				0.00	6,534,952,400	1,633,738,100
Total TH15A8 SPOT										0.00	6,534,952,400	1,633,738,100
Total For TH15A8										0.00	6,534,952,400	1,633,738,100
TH15B On 21/11/2022 Spot Bond					0.00000	100.35756				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.81016				0.00	0	
Total TH15B2 SPOT										0.00	0	

Contract 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 TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.92096				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.38035				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.05554				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.36871				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.16965				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.04643				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.47178				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.32792				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.33716				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.52111	8.49000	102.49769				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.34881				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.36385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.46790				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	106.08800	10.00000	106.06000				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TL21U SPOT										0.00	0	
Total For TL21U										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.05494				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.91764				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.19500	108.20505	6.19500	108.18712			9,414,890,898,000.00	1,519,756,400	379,939,100	
Total TL24 SPOT									9,414,890,898,000.00	1,519,756,400	379,939,100	
Total For TL24									9,414,890,898,000.00	1,519,756,400	379,939,100	
TL25 On 04/09/2024 Spot Bond			7.45500	110.06454	7.45500	110.04265			0.00	0		
Total TL25 SPOT									0.00	0		
Total For TL25									0.00	0		
TL26 On 25/11/2024 Spot Bond					0.00000	101.22081			0.00	0		
Total TL26 SPOT									0.00	0		
Total For TL26									0.00	0		
TL27 On 24/04/2023 Spot Bond					0.00000	101.84914			0.00	0		
Total TL27 SPOT									0.00	0		
Total For TL27									0.00	0		
TL28 On 24/04/2025 Spot Bond			8.44000	104.44917	8.44000	104.42558			0.00	0		
Total TL28 SPOT									0.00	0		
Total For TL28									0.00	0		
TL29 On 24/04/2025 Spot Bond					0.00000	100.87428			0.00	0		
Total TL29 SPOT									0.00	0		
Total For TL29									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL30 On 10/06/2024 Spot Bond					0.00000	99.56351			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	99.97095			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.57369			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	99.88782			0.00	0	
Total TLC09 SPOT									0.00	0	
Total For TLC09									0.00	0	
TN20 On 17/09/2020 Spot Bond			4.12500	104.07382	4.12500	104.06219		11,423,991,150,000.00	2,769,452,400	10,888,119,000	
Total TN20 SPOT								11,423,991,150,000.00	2,769,452,400	10,888,119,000	
Total For TN20								11,423,991,150,000.00	2,769,452,400	10,888,119,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	82.61559	100.00000	82.43830		0.00	0		
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	52.77035	100.00000	52.65419		0.00	0		
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			7.18500	111.74037	7.18500	111.71894		18,472,755,708,000.00	2,571,016,800	20,194,504,200	
Total TN23 SPOT								18,472,755,708,000.00	2,571,016,800	20,194,504,200	
Total For TN23								18,472,755,708,000.00	2,571,016,800	20,194,504,200	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.26709	100.00000	17.22909		0.00	0		
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.83500	105.59589	8.83500	105.57081		2,649,832,074,000.00	299,924,400	39,493,761,300	
Total TN25 SPOT								2,649,832,074,000.00	299,924,400	39,493,761,300	
Total For TN25								2,649,832,074,000.00	299,924,400	39,493,761,300	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.50502	100.00000	13.47496		0.00	0		
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.21500	98.94877	9.21500	98.92455		18,430,000,000.00	2,000,000	5,198,300,000	
Total TN27 SPOT								18,430,000,000.00	2,000,000	5,198,300,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN27										18,430,000,000.00	2,000,000	5,198,300,00
TN27/R On 14/11/2027 Spot Bond			100.00000	9.64511	100.00000	9.62389				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.25500	103.25997	10.25500	103.23177				0.00	0	1,500,000,00
Total TN30 SPOT										0.00	0	1,500,000,00
Total For TN30										0.00	0	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.08316	8.00000	119.05764				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.24500	90.63661	12.24500	90.60718				0.00	0	2,900,000,00
Total TN40 SPOT										0.00	0	2,900,000,00
Total For TN40										0.00	0	2,900,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.76050	10.75000	101.73138				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 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	106.08800	10.00000	106.06000				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			6.43500	101.63471	6.43500	101.61733				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.92000	101.73997	5.92000	101.72376				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.72000	5.72000	5.72000	101.83561				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	99.88186				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	99.87715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.61569				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	99.84990				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	99.80132				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	99.80132				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.50686				0.00	0	3,260,2€
Total TRA3A2 SPOT										0.00	0	3,260,2€
Total For TRA3A2										0.00	0	3,260,2€
TRA3A On 14/11/2022 Spot Bond					0.00000	100.50596				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.13500	107.07252	6.13500	107.05494				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.50349				0.00	0	610,0€
Total TRA3A6 SPOT										0.00	0	610,0€
Total For TRA3A6										0.00	0	610,0€
TRA3A On 14/11/2022 Spot Bond					0.00000	100.50055				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.61882				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.60469				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.79122				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.26893				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.42500	111.68914	6.42500	110.80706				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.13901				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.22727				0.00	0	29,000,00
Total TRA4A6 SPOT										0.00	0	29,000,00
Total For TRA4A6										0.00	0	29,000,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.26893				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.32301	8.62000	101.29965				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.42568				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.42568				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	

Contract 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 TRQ13U										0.00	0	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04 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	
TSG05 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	
TSG06 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	
TSG07 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	
TSG08 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	
TSP23 On 09/07/2020 Spot Bond					0.00000	99.36927				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP23 On 13/08/2020 Spot Bond					0.00000	104.70451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	
TSP235 On 08/10/2020 Spot Bond					0.00000	97.55229				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP238 On 12/11/2020 Spot Bond					0.00000	96.81574				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP240 On 11/06/2020 Spot Bond					0.00000	99.94524				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP241 On 10/09/2020 Spot Bond					0.00000	98.22610				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP242 On 04/03/2021 Spot Bond					0.00000	94.92601				0.00	0	20,000,00
Total TSP243 SPOT										0.00	0	20,000,00
Total For TSP243										0.00	0	20,000,00
TSP243 On 18/03/2021 Spot Bond					0.00000	94.79495				0.00	0	20,300,00
Total TSP244 SPOT										0.00	0	20,300,00
Total For TSP244										0.00	0	20,300,00
TSP244 On 08/04/2021 Spot Bond					0.00000	94.63554				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP245 On 22/10/2020 Spot Bond					0.00000	97.82055				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP246 On 22/04/2021 Spot Bond					0.00000	95.02277				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.81537				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.00298				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.02600				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.99750				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC33 On 04/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC332 SPOT										0.00	0	
Total For TWC332										0.00	0	
TWC33 On 10/07/2020 Spot Bond					0.00000	101.01096				0.00	0	
Total TWC333 SPOT										0.00	0	
Total For TWC333										0.00	0	
TWC33 On 20/07/2020 Spot Bond					0.00000	100.69540				0.00	0	
Total TWC334 SPOT										0.00	0	
Total For TWC334										0.00	0	
TWC33 On 27/07/2020 Spot Bond					0.00000	100.64011				0.00	0	
Total TWC335 SPOT										0.00	0	
Total For TWC335										0.00	0	
TWC33 On 30/07/2020 Spot Bond					0.00000	100.56789				0.00	0	
Total TWC336 SPOT										0.00	0	
Total For TWC336										0.00	0	
TWC33 On 13/08/2020 Spot Bond					0.00000	100.36421				0.00	0	
Total TWC337 SPOT										0.00	0	
Total For TWC337										0.00	0	
TWC33 On 19/08/2020 Spot Bond					0.00000	100.27742				0.00	0	
Total TWC338 SPOT										0.00	0	
Total For TWC338										0.00	0	
TWC33 On 26/08/2020 Spot Bond					0.00000	100.15314				0.00	0	
Total TWC339 SPOT										0.00	0	
Total For TWC339										0.00	0	
TWC34 On 07/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	32,700,000.00
Total TWC340 SPOT										0.00	0	32,700,000.00
Total For TWC340										0.00	0	32,700,000.00
UG21 On 02/03/2021 Spot Bond			6.38500	105.89225	6.38500	105.87417			3,657,603,832,000.00		572,843,200	143,210,800
Total UG21 SPOT									3,657,603,832,000.00		572,843,200	143,210,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For UG21									3,657,603,832,000.00	572,843,200	143,210,800
UG26 On 09/03/2026 Spot Bond			9.36500	111.29354	9.36500	111.26586			8,082,747,946,000.00	863,080,400	215,770,100
Total UG26 SPOT									8,082,747,946,000.00	863,080,400	215,770,100
Total For UG26									8,082,747,946,000.00	863,080,400	215,770,100
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA1U SPOT									0.00	0	
Total For VCJA1U									0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA2U SPOT									0.00	0	
Total For VCJA2U									0.00	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA3U SPOT									0.00	0	
Total For VCJA3U									0.00	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA4U SPOT									0.00	0	
Total For VCJA4U									0.00	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA5U SPOT									0.00	0	
Total For VCJA5U									0.00	0	
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA6U SPOT									0.00	0	
Total For VCJA6U									0.00	0	
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA7U SPOT									0.00	0	
Total For VCJA7U									0.00	0	
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA8U SPOT									0.00	0	
Total For VCJA8U									0.00	0	
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA9U SPOT									0.00	0	
Total For VCJA9U									0.00	0	
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJB1U SPOT									0.00	0	
Total For VCJB1U									0.00	0	
VCJB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCPA51 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	
VCPA61 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	
VCPA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA81 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	
VCPA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB6U SPOT										0.00	0	
Total For VCPB6U										0.00	0	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB7U SPOT										0.00	0	

Contract 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 VCPB7U										0.00	0	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB8U SPOT										0.00	0	
Total For VCPB8U										0.00	0	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB9U SPOT										0.00	0	
Total For VCPB9U										0.00	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA03U SPOT										0.00	0	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA04U SPOT										0.00	0	
Total For VJA04U										0.00	0	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA05U SPOT										0.00	0	
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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					0.00000	100.00000				0.00	0	
Total VKE07 SPOT										0.00	0	
Total For VKE07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE09 On 08/07/2020 Spot Bond					0.00000	101.38674				0.00	2,765,956,400	691,489,10
Total VKE09 SPOT										0.00	2,765,956,400	691,489,10
Total For VKE09										0.00	2,765,956,400	691,489,10
VKE10 On 08/07/2022 Spot Bond					0.00000	100.92514				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.92826				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.94375				0.00	0	10,000,00
Total VKE12 SPOT										0.00	0	10,000,00
Total For VKE12										0.00	0	10,000,00
VKE13 On 27/08/2021 Spot Bond					0.00000	100.28007				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.33984				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.49813				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.51157				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	

Contract 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 VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	
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	
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	
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR870U SPOT										0.00	0	
Total For VR870U										0.00	0	
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR871U SPOT										0.00	0	
Total For VR871U										0.00	0	
VR872L On 19/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR872U SPOT										0.00	0	
Total For VR872U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VRI871 On 28/07/2020 Spot Bond					0.00000	100.57759			0.00	0	
Total VRI871 SPOT									0.00	0	
Total For VRI871									0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	101.44441			0.00	1,519,756,400	379,939,100
Total WHL01 SPOT									0.00	1,519,756,400	379,939,100
Total For WHL01									0.00	1,519,756,400	379,939,100
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total WHL01U SPOT									0.00	0	
Total For WHL01U									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.15940			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total WHL02U SPOT									0.00	0	
Total For WHL02U									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.04965			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	
WSP5 On 28/05/2021 Spot Bond			4.94500	104.07507	4.94500	104.06125		7,946,709,944,000.00		1,607,019,200	401,754,800
Total WSP5 SPOT								7,946,709,944,000.00		1,607,019,200	401,754,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WSP5									7,946,709,944,000.00	1,607,019,200	401,754,800
WSP5/f On 28/05/2021 Spot Bond			100.00000	50.76936	100.00000	50.65761			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									73,997,965,560,965,300.00	196,694,038,370	588,939,820,310
Total for SPOT :									73,997,965,560,965,300.00	196,694,038,370	588,939,820,310
Total Futures									73,997,966,100,528,200.00	196,694,044,037	588,940,746,940
Total Options									0.00	0	277,870
Grand Total:									73,997,966,100,528,300.00	196,694,044,037	588,941,024,810