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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/05/2020	Bond Future			12.73050	67.98766	11.91889	71.99503			0.00	0	35
ES33	On	06/08/2020	Bond Future			12.92722	69.19995	12.08224	73.27876			0.00	0	
ES33	On	05/11/2020	Bond Future			13.13184	66.61923	12.25226	70.76931			0.00	0	
ES33	On	04/02/2021	Bond Future			13.35388	67.79639	12.43668	72.01973			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	07/05/2020	Bond Future			13.09422	67.46468	12.25038	72.02052			0.00	0	4,9
ES42	On	06/08/2020	Bond Future			13.28941	68.66759	12.40981	73.30470			0.00	0	
ES42	On	05/11/2020	Bond Future			13.49292	65.60528	12.57527	70.32336			0.00	0	
ES42	On	04/02/2021	Bond Future			13.70625	66.76386	12.74855	71.56529			0.00	0	
Total ES42 Future												0.00	0	4,91
Total For ES42												0.00	0	4,91
I2025	On	07/05/2020	Bond Future			133.42570	133.42570	134.82596	134.82596			0.00	0	2,06
I2025	On	06/08/2020	Bond Future			134.33106	134.33106	135.75655	135.75655			0.00	0	
I2025	On	05/11/2020	Bond Future			136.71190	136.71190	138.16253	138.16253			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	Op Intere
I2025	On	04/02/2021	Bond Future			137.63127	137.63127	139.10765	139.10765			0.00	0	
Total I2025 Future												0.00	0	2,06
Total For I2025												0.00	0	2,06
I2029	On	07/05/2020	Bond Future			95.41606	95.41606	96.57889	96.57889			0.00	0	3,8
I2029	On	06/08/2020	Bond Future			97.14099	97.14099	98.32482	98.32482			0.00	0	
I2029	On	05/11/2020	Bond Future			97.71943	97.71943	98.92410	98.92410			0.00	0	
I2029	On	04/02/2021	Bond Future			99.46942	99.46942	100.69543	100.69543			0.00	0	
Total I2029 Future												0.00	0	3,81
Total For I2029												0.00	0	3,81
I2033	On	07/05/2020	Bond Future			95.61087	95.61087	95.60993	95.60993			2,677,104.36	28	7,06
I2033	On	06/08/2020	Bond Future			97.33941	97.33941	97.33837	97.33837			0.00	0	
I2033	On	05/11/2020	Bond Future			97.84302	97.84302	97.84189	97.84189			0.00	0	
I2033	On	04/02/2021	Bond Future			99.59520	99.59520	99.59397	99.59397			0.00	0	
Total I2033 Future												2,677,104.36	28	7,06
Total For I2033												2,677,104.36	28	7,06
I2038	On	07/05/2020	Bond Future			110.23081	110.23081	110.22946	110.22946			25,353,086.30	230	11,27
I2038	On	06/08/2020	Bond Future			110.52844	110.52844	110.52708	110.52708			0.00	0	
I2038	On	05/11/2020	Bond Future			112.48748	112.48748	112.48597	112.48597			0.00	0	
I2038	On	04/02/2021	Bond Future			112.78159	112.78159	112.77994	112.77994			0.00	0	
Total I2038 Future												25,353,086.30	230	11,27
Total For I2038												25,353,086.30	230	11,27
I2046	On	07/05/2020	Bond Future			91.64734	91.64734	96.82234	96.82234			0.00	0	14,26
I2046	On	06/08/2020	Bond Future			93.30408	93.30408	98.57276	98.57276			0.00	0	
I2046	On	05/11/2020	Bond Future			93.16125	93.16125	98.52314	98.52314			0.00	0	
I2046	On	04/02/2021	Bond Future			94.82937	94.82937	100.28703	100.28703			0.00	0	
Total I2046 Future												0.00	0	14,26
Total For I2046												0.00	0	14,26
I2050	On	07/05/2020	Bond Future			93.04182	93.04182	98.69389	98.69389			13,211,938.44	142	13,58
I2050	On	06/08/2020	Bond Future			92.84262	92.84262	98.59692	98.59692			0.00	0	
I2050	On	05/11/2020	Bond Future			94.48818	94.48818	100.34424	100.34424			0.00	0	
I2050	On	04/02/2021	Bond Future			94.25891	94.25891	100.21977	100.21977			0.00	0	
Total I2050 Future												13,211,938.44	142	13,58
Total For I2050												13,211,938.44	142	13,58
R186	On	07/05/2020	Bond Future			9.55469	108.63622	8.89025	111.99990		6.54	743,180,381.02	6,841	88,4
R186	On	06/08/2020	Bond Future			9.68481	105.27042	8.98357	108.69400		6.35	0.00	0	1,8
R186	On	05/11/2020	Bond Future			9.82238	107.11131	9.08187	110.59470		5.65	0.00	0	
R186	On	04/02/2021	Bond Future			9.97566	103.70277	9.19182	107.24757		5.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												743,180,381.02	6,841	90,31
R186	On	07/05/2020	Bond Future	8.28	Call			210.79000	0.21079	10,000	6.73	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Call			1,389.86000	1.38986	245,310	7.41	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Put			1,184.76000	1.18476	3,403,890	7.41	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Put			2,499.18000	2.49918	5,440,710	6.95	0.00	0	23,17
R186	On	07/05/2020	Bond Future	7.90	Call			38.60000	0.03860	0,680	6.49	0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Put			5,313.15000	5.31315	8,638,910	6.49	0.00	0	2,50
R186	On	07/05/2020	Bond Future	7.60	Put			6,943.92000	6.94392	10,300,830	6.34	0.00	0	
R186	On	07/05/2020	Bond Future	7.60	Call			6.82000	0.00682	0,050	6.34	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Put			3,423.17000	3.42317	6,586,060	6.73	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Put			4,383.36000	4.38336	7,658,010	6.59	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Call			95.90000	0.09590	2,820	6.60	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Put			4,333.32000	4.33332	7,603,920	6.60	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call			87.61000	0.08761	2,440	6.59	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put			4,433.63000	4.43363	7,712,140	6.59	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Call			458.80000	0.45880	36,650	6.95	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Call			91.65000	0.09165	2,620	6.59	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			3,795.41000	3.79541	6,713,420	6.41	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			4,232.69000	4.23269	7,248,800	6.35	0.00	0	3,11
R186	On	06/08/2020	Bond Future	8.37	Call			642.28000	0.64228	127,190	6.41	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			3,756.93000	3.75693	6,665,420	6.41	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			655.93000	0.65593	131,080	6.42	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			3,718.90000	3.71890	6,617,630	6.42	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			629.05000	0.62905	123,480	6.41	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Call			495.47000	0.49547	88,000	6.35	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			6,449.54000	6.44954	9,714,080	5.49	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			264.33000	0.26433	45,480	5.49	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			1,223.28000	1.22328	369,120	5.88	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			3,324.20000	3.32420	5,953,430	5.88	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			2,706.99000	2.70699	1,135,200	6.37	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			1,855.51000	1.85551	3,767,110	6.37	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.66	Call			1,242.28000	1.24228	377,200	5.89	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			3,293.96000	3.29396	5,912,270	5.89	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			1,204.45000	1.20445	361,170	5.87	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			3,354.64000	3.35464	5,994,750	5.87	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Put			4,370.44000	4.37044	7,304,610	5.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			728.92000	0.72892	179,700	5.69	0.00	0	3,50
R186	On	04/02/2021	Bond Future	8.16	Call			692.41000	0.69241	194,500	5.75	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			5,600.00000	5.60000	8,646,890	5.75	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/02/2021	Bond Future	8.17	Call		703.65000	0.70365	198,710	5.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put		5,562.31000	5.56231	8,602,170	5.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call		681.58000	0.68158	190,510	5.75	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put		5,638.12000	5.63812	8,691,850	5.75	0.00	0	
Total R186 Option											0.00	0	39,32
Total For R186											743,180,381.02	6,841	129,63
R197	On	07/05/2020	Bond Future			304.59502	304.59502	305.00589	305.00589		0.00	0	2,60
R197	On	06/08/2020	Bond Future			302.30519	302.30519	302.72339	302.72339		0.00	0	
R197	On	05/11/2020	Bond Future			307.66297	307.66297	308.08830	308.08830		0.00	0	
R197	On	04/02/2021	Bond Future			305.17409	305.17409	305.60645	305.60645		0.00	0	
Total R197 Future											0.00	0	2,60
Total For R197											0.00	0	2,60
R202	On	07/05/2020	Bond Future			219.01851	219.01851	219.01646	219.01646		0.00	0	8,70
R202	On	06/08/2020	Bond Future			218.83673	218.83673	218.83492	218.83492		0.00	0	
R202	On	05/11/2020	Bond Future			222.71554	222.71554	222.71329	222.71329		0.00	0	
R202	On	04/02/2021	Bond Future			222.45565	222.45565	222.45297	222.45297		0.00	0	
Total R202 Future											0.00	0	8,70
Total For R202											0.00	0	8,70
R2023	On	07/05/2020	Bond Future			6.55783	104.53991	6.47790	104.74555	2.29	221,206,449.56	2,116	63,46
R2023	On	06/08/2020	Bond Future			6.48434	106.40399	6.39580	106.61325	2.17	0.00	0	
R2023	On	05/11/2020	Bond Future			6.40878	104.33630	6.30996	104.54910	1.98	0.00	0	
R2023	On	04/02/2021	Bond Future			6.31729	106.18051	6.20537	106.39693	1.81	0.00	0	
Total R2023 Future											221,206,449.56	2,116	63,46
R2023	On	07/05/2020	Bond Future	6.90	Call			1,199.78000	1.19978	1,026,390	2.96	0	
R2023	On	07/05/2020	Bond Future	6.90	Put			119.55000	0.11955	151,800	2.96	0	
R2023	On	07/05/2020	Bond Future	6.91	Call			1,221.74000	1.22174	1,047,400	2.97	0	
R2023	On	07/05/2020	Bond Future	6.91	Put			116.08000	0.11608	147,380	2.97	0	
R2023	On	07/05/2020	Bond Future	6.89	Call			1,177.93000	1.17793	1,005,520	2.95	0	
R2023	On	07/05/2020	Bond Future	6.89	Put			123.12000	0.12312	156,350	2.95	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			2,174.60000	2.17460	1,991,700	2.81	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			131.67000	0.13167	158,030	2.81	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			2,194.47000	2.19447	2,011,030	2.81	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			128.47000	0.12847	154,290	2.81	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			2,154.78000	2.15478	1,972,440	2.81	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			134.93000	0.13493	161,850	2.81	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			2,559.04000	2.55904	2,369,990	2.46	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			116.68000	0.11668	140,430	2.46	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			2,577.51000	2.57751	2,388,030	2.46	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	05/11/2020	Bond Future	7.47	Put			114.23000	0.11423	137,550	2.46	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			2,540.63000	2.54063	2,352,000	2.46	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			119.18000	0.11918	143,350	2.46	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			922.86000	0.92286	804,470	1.98	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			681.90000	0.68190	779,930	1.98	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			935.00000	0.93500	815,770	1.99	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			674.74000	0.67474	771,930	1.99	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			910.79000	0.91079	793,230	1.98	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			689.14000	0.68914	788,000	1.98	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												221,206,449.56	2,116	63,46
R2030	On	07/05/2020	Bond Future			10.82579	85.48114	10.02280	89.83642		9.90	15,814,010.90	185	101,14
R2030	On	06/08/2020	Bond Future			10.97677	82.99602	10.13904	87.42894		9.80	0.00	0	32
R2030	On	05/11/2020	Bond Future			11.12550	84.44725	10.25282	88.95763		8.95	0.00	0	
R2030	On	04/02/2021	Bond Future			11.28889	81.93275	10.37775	86.52272		9.28	0.00	0	
Total R2030 Future												15,814,010.90	185	101,47
R2030	On	07/05/2020	Bond Future	8.79	Call			20.46000	0.02046	0,140	9.45	0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Put			7,312.16000	7.31216	11,647,120	9.45	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Call			21.65000	0.02165	0,150	9.46	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Put			7,251.06000	7.25106	11,584,840	9.46	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Call			19.33000	0.01933	0,120	9.43	0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Call			2.53000	0.00253	0,010	9.18	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	9.19	Call			137.08000	0.13708	3,010	9.85	0.00	0	
R2030	On	07/05/2020	Bond Future	9.19	Put			4,978.30000	4.97830	9,199,510	9.85	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Put			7,373.37000	7.37337	11,709,440	9.43	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Call			37.10000	0.03710	0,360	9.57	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Put			6,646.52000	6.64652	10,965,060	9.57	0.00	0	5,82
R2030	On	07/05/2020	Bond Future	8.85	Put			6,947.25000	6.94725	11,274,260	9.51	0.00	0	5,82
R2030	On	07/05/2020	Bond Future	8.85	Call			28.50000	0.02850	0,230	9.51	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	8.45	Put			9,444.29000	9.44429	13,797,050	9.18	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			0.00000	0.00000	3,094,880	11.05	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			0.00000	0.00000	1,664,100	11.05	782,127.00	470	47
R2030	On	06/08/2020	Bond Future	10.00	Put			0.00000	0.00000	5,762,360	10.67	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			0.00000	0.00000	563,520	10.67	264,854.40	470	47
R2030	On	06/08/2020	Bond Future	9.05	Put			6,600.84000	6.60084	10,721,170	9.66	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			6,344.64000	6.34464	10,429,830	9.69	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			409.63000	0.40963	54,590	9.70	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			6,293.96000	6.29396	10,371,840	9.70	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			391.73000	0.39173	51,220	9.69	0.00	0	

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R2030	On	06/08/2020	Bond Future	9.09	Put			6,395.51000	6.39551	10,487,920	9.69	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			50.15000	0.05015	2,860	9.14	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			7,615.93000	7.61593	11,847,990	9.51	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			223.99000	0.22399	23,130	9.51	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			4,832.70000	4.83270	8,627,880	9.94	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			774.48000	0.77448	136,740	9.94	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Call			400.61000	0.40061	52,880	9.69	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			1,379.24000	1.37924	321,400	10.31	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put			5,847.34000	5.84734	9,854,390	9.76	0.00	0	
R2030	On	06/08/2020	Bond Future	9.20	Call			498.06000	0.49806	72,190	9.76	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.50	Put			9,698.36000	9.69836	14,057,570	9.23	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			79.07000	0.07907	5,360	9.23	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.36	Put			10,554.03000	10.55403	14,939,660	9.14	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			357.56000	0.35756	44,970	9.66	0.00	0	40
R2030	On	06/08/2020	Bond Future	10.75	Put			0.00000	0.00000	2,937,740	11.05	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			0.00000	0.00000	1,767,850	11.05	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			0.00000	0.00000	5,546,570	10.75	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			0.00000	0.00000	624,180	10.75	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Put			3,544.78000	3.54478	6,919,860	10.31	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			1,818.52000	1.81852	564,170	9.53	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			3,955.15000	3.95515	7,211,180	9.53	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.61	Call			1,289.09000	1.28909	345,430	9.24	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			4,821.52000	4.82152	8,388,240	9.24	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.36	Put			11,065.30000	11.06530	15,478,660	8.35	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			5,749.62000	5.74962	9,563,500	9.04	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			2,553.29000	2.55329	5,130,660	10.02	0.00	0	16,00
R2030	On	05/11/2020	Bond Future	9.39	Call			922.11000	0.92211	215,840	9.05	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			5,706.62000	5.70662	9,510,730	9.05	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			936.70000	0.93670	220,590	9.06	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			5,663.81000	5.66381	9,458,080	9.06	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			907.66000	0.90766	211,160	9.04	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			3,362.22000	3.36222	6,351,740	9.78	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			10,069.26000	10.06926	14,432,860	8.46	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			167.77000	0.16777	20,990	8.46	0.00	0	16,00
R2030	On	05/11/2020	Bond Future	9.03	Put			7,378.57000	7.37857	11,484,850	8.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			495.95000	0.49595	91,850	8.81	0.00	0	16,00
R2030	On	05/11/2020	Bond Future	10.37	Call			3,177.58000	3.17758	1,244,570	10.02	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			2,306.90000	2.30690	4,753,900	10.02	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			11,184.80000	11.18480	15,602,960	8.34	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			103.14000	0.10314	10,920	8.34	0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	9.04	Put		7,328.75000	7.32875	11,428,090	8.82	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call		505.25000	0.50525	94,210	8.82	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call		2,321.95000	2.32195	801,090	9.78	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call		346.49000	0.34649	56,210	8.68	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put		8,946.50000	8.94650	13,228,890	8.60	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call		267.48000	0.26748	39,490	8.60	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put		6,418.01000	6.41801	10,369,630	8.94	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call		708.64000	0.70864	149,880	8.94	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call		3,459.28000	3.45928	1,395,900	10.02	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call		108.74000	0.10874	11,720	8.35	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put		8,248.92000	8.24892	12,463,350	8.69	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call		353.78000	0.35378	57,830	8.69	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put		12,655.12000	12.65512	17,114,470	8.28	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call		55.98000	0.05598	4,950	8.28	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put		8,301.63000	8.30163	12,521,730	8.68	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Put		11,584.35000	11.58435	15,996,270	8.62	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		214.86000	0.21486	36,810	8.62	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put		7,683.74000	7.68374	11,695,820	9.03	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call		776.69000	0.77669	198,800	9.03	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put		11,642.02000	11.64202	16,056,830	8.62	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put		7,500.63000	7.50063	11,481,700	9.06	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		836.02000	0.83602	219,340	9.07	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		7,455.04000	7.45504	11,428,330	9.07	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		812.06000	0.81206	211,000	9.05	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		7,546.15000	7.54615	11,535,060	9.05	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		211.19000	0.21119	36,030	8.62	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		8,939.37000	8.93937	13,128,930	8.86	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		515.75000	0.51575	115,340	8.86	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		2,808.37000	2.80837	1,131,040	9.90	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		3,743.02000	3.74302	6,655,660	9.90	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call		824.10000	0.82410	215,200	9.06	0.00	0	
Total R2030 Option											1,046,981.40	940	143,40
Total For R2030											16,860,992.30	1,125	244,87
R2032	On	07/05/2020	Bond Future			11.37332	80.83977	10.52568	85.69594	11.48	12,125,965.50	150	82,00
R2032	On	06/08/2020	Bond Future			11.52809	82.28125	10.64647	87.22400	10.98	0.00	0	30
R2032	On	05/11/2020	Bond Future			11.68808	79.56232	10.77118	84.59143	10.63	0.00	0	
R2032	On	04/02/2021	Bond Future			11.85948	80.96811	10.90486	86.08597	10.59	0.00	0	
Total R2032 Future											12,125,965.50	150	82,30
R2032	On	07/05/2020	Bond Future	9.30	Put		7,803.80000	7.80380	12,632,920	10.86	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	07/05/2020	Bond Future	9.30	Call			27.23000	0.02723	0,180	10.86	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.00	Put			9,832.49000	9.83249	14,684,590	10.42	0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Call			4.08000	0.00408	0,010	10.42	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.50	Put			6,518.45000	6.51845	11,299,500	11.19	0.00	0	
R2032	On	07/05/2020	Bond Future	9.50	Call			76.10000	0.07610	0,980	11.19	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.20	Put			8,468.91000	8.46891	13,309,940	10.71	0.00	0	
R2032	On	07/05/2020	Bond Future	9.20	Call			15.21000	0.01521	0,070	10.71	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.17	Call			12.67000	0.01267	0,050	10.67	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.17	Put			8,670.84000	8.67084	13,514,390	10.67	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Call			90.75000	0.09075	1,310	11.24	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Put			6,269.43000	6.26943	11,036,160	11.24	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	8.82	Put			11,090.69000	11.09069	15,945,540	10.39	0.00	0	
R2032	On	07/05/2020	Bond Future	8.82	Call			1.32000	0.00132	0,000	10.39	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.18	Call			13.47000	0.01347	0,060	10.68	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Put			8,603.41000	8.60341	13,446,170	10.68	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Call			14.32000	0.01432	0,060	10.69	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Put			8,536.11000	8.53611	13,378,020	10.69	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			7,644.80000	7.64480	12,270,810	10.74	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call			342.64000	0.34264	39,780	10.72	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			7,759.31000	7.75931	12,399,200	10.72	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			47.24000	0.04724	2,370	10.00	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put			8,704.27000	8.70427	13,440,600	10.55	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			228.68000	0.22868	22,260	10.55	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call			350.91000	0.35091	41,170	10.73	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			7,701.95000	7.70195	12,334,960	10.73	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			359.33000	0.35933	42,590	10.74	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Call			886.38000	0.88638	156,930	11.13	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			5,349.23000	5.34923	9,562,530	11.13	0.00	0	80
R2032	On	06/08/2020	Bond Future	8.79	Put			11,941.18000	11.94118	16,839,060	10.00	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			10,563.74000	10.56374	15,369,960	10.09	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			259.05000	0.25905	36,160	10.09	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Call			173.08000	0.17308	20,870	9.94	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put			8,636.41000	8.63641	13,245,890	10.38	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			511.38000	0.51138	91,750	10.38	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			4,137.29000	4.13729	1,706,920	11.86	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put			6,963.79000	6.96379	11,301,580	10.64	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			901.62000	0.90162	200,390	10.65	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			6,915.11000	6.91511	11,242,990	10.65	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			873.33000	0.87333	191,730	10.63	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			2,618.41000	2.61841	5,342,000	11.86	0.00	0	3,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	8.94	Put		11.62802000	11.62802	16,504,920	9.94	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		7,722.20000	7.72220	12,197,450	10.52	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		693.29000	0.69329	139,430	10.52	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		3,858.35000	3.85835	1,552,830	11.86	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		7,012.89000	7.01289	11,360,400	10.63	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		2,394.76000	2.39476	4,993,500	11.86	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		887.30000	0.88730	195,980	10.64	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		933.10000	0.93310	247,210	10.33	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		8,579.62000	8.57962	13,011,590	10.33	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		946.35000	0.94635	251,910	10.33	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		8,529.73000	8.52973	12,953,150	10.33	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		13,347.75000	13.34775	18,262,900	9.88	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		246.26000	0.24626	43,550	9.88	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		10,332.78000	10.33278	15,010,170	10.09	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		568.68000	0.56868	128,210	10.09	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Call		920.21000	0.92021	242,680	10.32	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		8,629.93000	8.62993	13,070,260	10.32	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Call		3,486.14000	3.48614	1,466,300	11.40	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		3,963.35000	3.96335	7,061,370	11.40	0.00	0	80
Total R2032 Option											0.00	0	55,80
Total For R2032											12,125,965.50	150	138,19
R2035	On	07/05/2020	Bond Future			11.56331	82.90055	10.75740	87.95976	12.52	10,362,568.75	125	132,38
R2035	On	06/08/2020	Bond Future			11.71054	84.37877	10.87358	89.52815	12.07	0.00	0	40
R2035	On	05/11/2020	Bond Future			11.86509	81.35547	10.99611	86.59487	11.84	0.00	0	
R2035	On	04/02/2021	Bond Future			12.03343	82.79313	11.12948	88.12503	11.82	0.00	0	
Total R2035 Future											10,362,568.75	125	132,75
R2035	On	07/05/2020	Bond Future	9.55	Put		8,532.66000	8.53266	13,558,860	11.74	0.00	0	
R2035	On	07/05/2020	Bond Future	9.55	Call		33.33000	0.03333	0,320	11.74	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.85	Put		6,421.42000	6.42142	11,339,330	12.30	0.00	0	
R2035	On	07/05/2020	Bond Future	9.85	Call		144.87000	0.14487	3,570	12.30	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.78	Put		6,896.32000	6.89632	11,849,770	12.20	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Put		11,351.94000	11.35194	16,408,300	11.09	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Call		2.86000	0.00286	0,010	11.09	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	10.57	Call		1,305.17000	1.30517	150,870	13.57	0.00	0	
R2035	On	07/05/2020	Bond Future	10.57	Put		2,548.86000	2.54886	6,453,770	13.57	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.11	Put		11,903.92000	11.90392	16,961,340	11.06	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Put		9,125.83000	9.12583	14,164,540	11.57	0.00	0	
R2035	On	07/05/2020	Bond Future	9.11	Call		1.79000	0.00179	0,000	11.06	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.75	Put		7,103.62000	7.10362	12,069,950	12.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	07/05/2020	Bond Future	9.75	Call		94.66000	0.09466	1,780	12.16	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	10.75	Call		1,880.40000	1.88040	289,500	13.98	0.00	0	
R2035	On	07/05/2020	Bond Future	10.75	Put		1,929.01000	1.92901	5,397,320	13.98	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.78	Call		107.97000	0.10797	2,210	12.20	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.48	Call		21.96000	0.02196	0,160	11.59	0.00	0	
R2035	On	07/05/2020	Bond Future	9.48	Put		9,051.10000	9.05110	14,088,510	11.59	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Call		23.35000	0.02335	0,180	11.61	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Put		8,976.54000	8.97654	14,012,580	11.61	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Call		20.65000	0.02065	0,150	11.57	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put		7,177.44000	7.17744	11,805,590	11.70	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call		20.77000	0.02077	0,940	10.72	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.92	Call		634.99000	0.63499	103,370	11.71	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put		7,119.23000	7.11923	11,736,990	11.71	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call		648.74000	0.64874	106,610	11.72	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put		7,061.29000	7.06129	11,668,540	11.72	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Call		621.44000	0.62144	100,210	11.70	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call		352.19000	0.35219	44,320	11.37	0.00	0	50
R2035	On	06/08/2020	Bond Future	10.45	Call		1,638.11000	1.63811	404,610	12.29	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put		4,432.75000	4.43275	8,348,630	12.29	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put		13,488.01000	13.48801	18,593,500	10.72	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call		46.57000	0.04657	2,680	10.72	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put		15,483.28000	15.48328	20,612,830	10.72	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Put		12,789.16000	12.78916	17,881,210	10.72	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call		61.15000	0.06115	3,820	10.72	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.67	Put		8,655.20000	8.65520	13,496,710	11.37	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		1,673.11000	1.67311	497,740	11.92	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		5,973.99000	5.97399	10,038,020	11.92	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		1,629.24000	1.62924	479,920	11.90	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		6,066.20000	6.06620	10,156,280	11.90	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		1,651.22000	1.65122	488,840	11.91	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		6,020.10000	6.02010	10,097,120	11.91	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		8,489.30000	8.48930	12,837,090	11.68	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		8,081.78000	8.08178	12,346,710	11.74	0.00	0	60
R2035	On	04/02/2021	Bond Future	11.14	Call		4,281.04000	4.28104	1,993,230	12.76	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		4,215.95000	4.21595	7,260,040	12.76	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call		1,449.03000	1.44903	475,030	11.68	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		8,541.27000	8.54127	12,899,170	11.68	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		1,466.69000	1.46669	482,580	11.68	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		1,431.51000	1.43151	467,570	11.67	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		8,593.46000	8.59346	12,961,420	11.67	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/02/2021	Bond Future	10.14	Call			1,613.47000	1.61347	546,500	11.74	0.00	0	
Total R2035 Option												0.00	0	71,15
Total For R2035												10,362,568.75	125	203,94
R2037	On	07/05/2020	Bond Future			11.76795	78.68651	10.95164	83.73278		13.35	546,241,752.42	6,942	77,97
R2037	On	06/08/2020	Bond Future			11.92203	75.82968	11.07408	80.96590		13.51	0.00	0	30
R2037	On	05/11/2020	Bond Future			12.07184	77.15552	11.19258	82.38148		12.65	0.00	0	
R2037	On	04/02/2021	Bond Future			12.23425	74.26153	11.32070	79.57984		13.27	0.00	0	
Total R2037 Future												546,241,752.42	6,942	78,27
R2037	On	07/05/2020	Bond Future	9.60	Call			14.89000	0.01489	0,090	12.07	0.00	0	
R2037	On	07/05/2020	Bond Future	9.60	Put			9,570.26000	9.57026	14,601,730	12.07	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Call			15.89000	0.01589	0,100	12.09	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Put			9,494.47000	9.49447	14,524,950	12.09	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Call			13.94000	0.01394	0,080	12.05	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Put			9,646.19000	9.64619	14,678,600	12.05	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Put			6,686.50000	6.68650	11,607,280	12.96	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Call			128.50000	0.12850	3,010	12.96	0.00	0	7,50
R2037	On	07/05/2020	Bond Future	9.70	Put			8,819.53000	8.81953	13,838,340	12.29	0.00	0	
R2037	On	07/05/2020	Bond Future	9.70	Call			27.70000	0.02770	0,240	12.29	0.00	0	7,50
R2037	On	06/08/2020	Bond Future	9.87	Call			409.88000	0.40988	57,720	13.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			8,675.02000	8.67502	13,459,080	13.03	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			419.67000	0.41967	59,680	13.05	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			8,610.99000	8.61099	13,387,220	13.05	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			400.26000	0.40026	55,810	13.02	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			8,739.30000	8.73930	13,531,070	13.02	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			1,040.54000	1.04054	263,380	12.34	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			7,782.01000	7.78201	12,230,810	12.34	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			1,057.02000	1.05702	269,080	12.36	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			7,727.78000	7.72778	12,165,800	12.36	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			1,024.24000	1.02424	257,770	12.33	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			7,836.51000	7.83651	12,296,000	12.33	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put			7,391.18000	7.39118	11,454,080	13.25	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			1,962.86000	1.96286	707,450	13.25	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.35	Call			1,700.66000	1.70066	586,660	13.15	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			8,018.22000	8.01822	12,222,530	13.15	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			12,019.59000	12.01959	16,845,780	12.55	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			8,422.42000	8.42242	12,710,210	13.09	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call			2,846.47000	2.84647	1,153,910	13.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			5,818.53000	5.81853	9,444,280	13.60	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.28	Call			1,568.94000	1.56894	528,140	13.09	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.28	Put		8,371.13000	8.37113	12,648,640	13.09	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		665.59000	0.66559	173,470	12.55	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call		6,200.42000	6.20042	3,226,960	14.49	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		2,762.37000	2.76237	5,107,220	14.49	0.00	0	2
R2037	On	04/02/2021	Bond Future	10.29	Call		1,587.35000	1.58735	536,230	13.10	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		8,320.06000	8.32006	12,587,250	13.10	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		1,550.66000	1.55066	520,140	13.09	0.00	0	
Total R2037 Option											0.00	0	15,65
Total For R2037											546,241,752.42	6,942	93,97
R2040	On	07/05/2020	Bond Future			11.90331	80.59364	11.06132	86.08667	13.79	3,868,494.72	48	59,04
R2040	On	06/08/2020	Bond Future			12.05804	77.52024	11.18317	83.11119	13.99	0.00	0	60
R2040	On	05/11/2020	Bond Future			12.20828	78.87559	11.30090	84.56423	13.11	0.00	0	
R2040	On	04/02/2021	Bond Future			12.37105	75.76158	11.42802	81.55066	13.79	0.00	0	
Total R2040 Future											3,868,494.72	48	59,64
R2040	On	07/05/2020	Bond Future	9.74	Call		21.51000	0.02151	0,140	12.79	0.00	0	
R2040	On	07/05/2020	Bond Future	9.74	Put		9,997.55000	9.99755	15,469,210	12.79	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Call		22.87000	0.02287	0,160	12.81	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Put		9,916.43000	9.91643	15,386,750	12.81	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Call		20.21000	0.02021	0,130	12.77	0.00	0	
R2040	On	07/05/2020	Bond Future	9.50	Call		4.00000	0.00400	0,010	12.24	0.00	0	2,6
R2040	On	07/05/2020	Bond Future	9.85	Call		41.15000	0.04115	0,410	13.05	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.15	Put		6,854.26000	6.85426	12,183,110	13.63	0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Call		168.39000	0.16839	4,210	13.63	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.00	Put		7,957.56000	7.95756	13,362,600	13.40	0.00	0	
R2040	On	07/05/2020	Bond Future	10.00	Call		89.49000	0.08949	1,500	13.40	0.00	0	2,6
R2040	On	07/05/2020	Bond Future	9.50	Put		11,994.48000	11.99448	17,483,520	12.24	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Put		10,078.85000	10.07885	15,551,800	12.77	0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Put		0.00000	0.00000	2,286,750	16.00	0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Call		0.00000	0.00000	1,645,090	16.00	740,290.50	450	4
R2040	On	07/05/2020	Bond Future	11.10	Put		0.00000	0.00000	5,588,060	15.64	0.00	0	
R2040	On	07/05/2020	Bond Future	11.10	Call		0.00000	0.00000	361,040	15.64	162,468.00	450	4
R2040	On	07/05/2020	Bond Future	9.85	Put		9,116.11000	9.11611	14,568,400	13.05	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call		2,060.62000	2.06062	535,880	14.48	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put		4,364.93000	4.36493	8,431,140	14.48	0.00	0	12,50
R2040	On	06/08/2020	Bond Future	11.26	Call		3,456.54000	3.45654	1,161,810	15.27	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put		2,939.45000	2.93945	6,235,670	15.27	0.00	0	5
R2040	On	06/08/2020	Bond Future	10.79	Call		1,888.38000	1.88838	470,700	14.37	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put		4,618.65000	4.61865	8,791,920	14.37	0.00	0	80
R2040	On	06/08/2020	Bond Future	9.57	Put		12,306.62000	12.30662	17,784,960	12.55	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/08/2020	Bond Future	9.57	Call		121.60000	0.12160	8,990	12.55	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.07	Put		8,627.49000	8.62749	13,780,670	13.42	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call		508.17000	0.50817	70,400	13.42	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.03	Call		462.49000	0.46249	61,470	13.36	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put		8,896.91000	8.89691	14,086,840	13.36	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call		473.71000	0.47371	63,630	13.37	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put		8,829.19000	8.82919	14,010,060	13.37	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call		451.58000	0.45158	59,390	13.34	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put		8,965.04000	8.96504	14,163,800	13.34	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Put		8,673.43000	8.67343	13,579,640	12.84	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Call		1,027.80000	1.02780	245,370	12.84	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Call		5,325.57000	5.32557	2,391,630	14.57	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		2,741.06000	2.74106	5,495,760	14.57	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		10,127.62000	10.12762	15,267,300	12.58	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		692.06000	0.69206	143,100	12.58	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.50	Call		4,615.46000	4.61546	1,976,900	14.57	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		3,309.33000	3.30933	6,359,410	14.57	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.73	Put		12,009.38000	12.00938	17,365,720	12.23	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		400.07000	0.40007	67,770	12.23	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		13,757.34000	13.75734	19,246,290	11.93	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		232.06000	0.23206	32,370	11.93	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		1,164.68000	1.16468	291,010	12.92	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		8,200.64000	8.20064	13,015,610	12.92	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		1,182.50000	1.18250	297,100	12.93	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		8,142.71000	8.14271	12,945,950	12.93	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		1,147.03000	1.14703	285,010	12.91	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		8,258.84000	8.25884	13,085,460	12.91	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Call		5,001.88000	5.00188	2,337,160	14.78	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		4,084.88000	4.08488	7,209,240	14.78	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.74	Call		5,644.61000	5.64461	2,754,250	15.05	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		3,651.50000	3.65150	6,550,220	15.05	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		14,854.49000	14.85449	20,285,520	12.89	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		460.69000	0.46069	102,640	12.89	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		9,743.58000	9.74358	14,582,650	13.35	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1,364.77000	1.36477	414,760	13.35	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		14,241.46000	14.24146	19,630,680	12.89	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		518.75000	0.51875	118,890	12.89	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		10,774.83000	10.77483	15,785,440	13.19	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,085.43000	1.08543	306,960	13.19	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Call		1,663.16000	1.66316	537,880	13.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/02/2021	Bond Future	10.40	Put		8,835.41000	8.83541	13,499,210	13.49	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call		1,683.08000	1.68308	546,380	13.50	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		8,780.77000	8.78077	13,433,150	13.50	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,703.15000	1.70315	554,980	13.51	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		8,726.38000	8.72638	13,367,290	13.51	0.00	0	
Total R2040 Option											902,758.50	900	52,53
Total For R2040											4,771,253.22	948	112,17
R2044	On	07/05/2020	Bond Future			11.94105	77.40384	11.09394	82.92626	14.53	655,223,505.60	8,465	79,78
R2044	On	06/08/2020	Bond Future			12.09171	74.39887	11.21158	80.01976	14.75	0.00	0	50
R2044	On	05/11/2020	Bond Future			12.23780	75.69963	11.32504	81.41874	13.82	0.00	0	
R2044	On	04/02/2021	Bond Future			12.39592	72.65471	11.44735	78.47478	14.55	0.00	0	
Total R2044 Future											655,223,505.60	8,465	80,28
R2044	On	07/05/2020	Bond Future	9.91	Put		9,013.33000	9.01333	14,497,320	13.27	0.00	0	
R2044	On	07/05/2020	Bond Future	9.91	Call		38.76000	0.03876	0,330	13.27	0.00	0	58
R2044	On	07/05/2020	Bond Future	11.02	Call		1,765.14000	1.76514	228,040	15.62	0.00	0	
R2044	On	07/05/2020	Bond Future	11.02	Put		2,280.32000	2.28032	6,265,640	15.62	0.00	0	58
R2044	On	07/05/2020	Bond Future	9.98	Put		8,455.30000	8.45530	13,921,080	13.44	0.00	0	
R2044	On	07/05/2020	Bond Future	9.98	Call		57.27000	0.05727	0,630	13.44	0.00	0	10
R2044	On	07/05/2020	Bond Future	11.09	Call		2,016.48000	2.01648	290,600	15.81	0.00	0	
R2044	On	07/05/2020	Bond Future	11.09	Put		2,043.79000	2.04379	5,840,330	15.81	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.26	Put		14,637.71000	14.63771	20,159,510	12.78	0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Call		0.62000	0.00062	0,000	12.78	0.00	0	58
R2044	On	07/05/2020	Bond Future	9.97	Put		8,534.26000	8.53426	14,003,020	13.42	0.00	0	
R2044	On	07/05/2020	Bond Future	9.97	Call		54.24000	0.05424	0,580	13.42	0.00	0	12
R2044	On	07/05/2020	Bond Future	10.81	Call		1,119.90000	1.11990	100,410	15.11	0.00	0	
R2044	On	07/05/2020	Bond Future	10.81	Put		3,129.36000	3.12936	7,632,290	15.11	0.00	0	12
R2044	On	07/05/2020	Bond Future	9.33	Put		14,000.36000	14.00036	19,521,770	12.78	0.00	0	
R2044	On	07/05/2020	Bond Future	9.33	Call		1.01000	0.00101	0,000	12.78	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.81	Call		21.08000	0.02108	0,120	13.03	0.00	0	
R2044	On	07/05/2020	Bond Future	9.81	Put		9,830.11000	9.83011	15,331,570	13.03	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Call		18.52000	0.01852	0,100	12.99	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Put		9,995.98000	9.99598	15,499,980	12.99	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Put		12,924.47000	12.92447	18,444,650	12.78	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Call		2.24000	0.00224	0,000	12.78	0.00	0	12
R2044	On	07/05/2020	Bond Future	9.80	Call		19.76000	0.01976	0,110	13.01	0.00	0	
R2044	On	07/05/2020	Bond Future	9.80	Put		9,912.94000	9.91294	15,415,710	13.01	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put		14,563.20000	14.56320	20,128,400	13.09	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.36	Call		59.14000	0.05914	3,450	13.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Put		9,583.71000	9.58371	14,858,810	13.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/08/2020	Bond Future	9.98	Call		395.52000	0.39552	49,730	13.99	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		2,791.53000	2.79153	846,760	15.73	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		10,464.59000	10.46459	15,830,090	13.77	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		4,221.89000	4.22189	8,196,850	15.41	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.87	Call		294.77000	0.29477	32,580	13.79	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		10,389.50000	10.38950	15,748,200	13.79	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		303.10000	0.30310	33,910	13.81	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		10,314.79000	10.31479	15,666,490	13.81	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		286.69000	0.28669	31,300	13.77	0.00	0	
R2044	On	06/08/2020	Bond Future	11.09	Put		3,625.74000	3.62574	7,301,860	15.73	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put		17,757.66000	17.75766	23,360,510	13.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		18.82000	0.01882	0,780	13.09	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		12,024.75000	12.02475	17,502,440	13.40	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		156.34000	0.15634	13,140	13.40	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		2,266.93000	2.26693	621,000	15.41	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		3,016.05000	3.01605	1,086,840	14.56	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		4,821.93000	4.82193	8,611,830	14.56	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.04	Put		10,185.30000	10.18530	15,327,340	13.31	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		732.98000	0.73298	155,910	13.31	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.34	Put		15,583.23000	15.58323	21,162,790	12.58	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		8,288.61000	8.28861	13,107,980	13.65	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		3,769.78000	3.76978	7,048,920	15.14	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.35	Call		1,225.30000	1.22530	313,670	13.66	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		8,229.62000	8.22962	13,037,100	13.66	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		1,243.69000	1.24369	320,080	13.67	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		8,170.93000	8.17093	12,966,430	13.67	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		1,207.09000	1.20709	307,350	13.65	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		706.67000	0.70667	148,360	13.28	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.29	Put		16,018.05000	16.01805	21,611,720	12.58	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		143.20000	0.14320	17,760	12.58	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		10,733.77000	10.73377	15,949,130	13.21	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		630.90000	0.63090	127,150	13.21	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		4,135.65000	4.13565	1,695,680	15.14	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		382.91000	0.38291	64,560	12.89	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.97	Put		10,664.27000	10.66427	15,870,750	13.22	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		643.15000	0.64315	130,520	13.22	0.00	0	50
R2044	On	05/11/2020	Bond Future	8.87	Put		19,862.45000	19.86245	25,534,600	12.58	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		51.98000	0.05198	5,020	12.58	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	10.02	Put		10,320.89000	10.32089	15,481,690	13.28	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		159.98000	0.15998	20,430	12.58	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/11/2020	Bond Future	11.17	Call		3,382.40000	3.38240	1,277,050	14.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		4,430.33000	4.43033	8,044,090	14.75	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	11.43	Call		4,324.24000	4.32424	1,805,820	15.23	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		3,628.03000	3.62803	6,828,720	15.23	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	9.72	Put		12,485.56000	12.48556	17,886,320	12.89	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		1,566.51000	1.56651	498,830	14.19	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		9,366.73000	9.36673	14,119,120	14.19	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Put		13,981.47000	13.98147	19,355,040	13.60	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		585.53000	0.58553	139,030	13.60	0.00	0	40
R2044	On	04/02/2021	Bond Future	10.36	Call		1,585.95000	1.58595	506,990	14.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		9,309.26000	9.30926	14,050,370	14.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		1,605.28000	1.60528	515,110	14.21	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		9,251.79000	9.25179	13,981,690	14.21	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		11,281.61000	11.28161	16,353,940	13.89	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		1,039.16000	1.03916	291,420	13.89	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		2,678.28000	2.67828	1,010,780	14.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		6,840.47000	6.84047	10,993,040	14.63	0.00	0	40
R2044	On	04/02/2021	Bond Future	10.29	Call		1,453.46000	1.45346	452,100	14.13	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		9,717.58000	9.71758	14,536,290	14.13	0.00	0	40
Total R2044 Option											0.00	0	18,15
Total For R2044											655,223,505.60	8,465	98,43
R2048	On	07/05/2020	Bond Future			11.92527	76.15695	11.07857	81.75207	14.97	0.00	0	93,47
R2048	On	06/08/2020	Bond Future			12.06700	77.51492	11.18790	83.20977	14.45	0.00	0	5'
R2048	On	05/11/2020	Bond Future			12.21460	74.43489	11.30204	80.22933	14.24	0.00	0	
R2048	On	04/02/2021	Bond Future			12.37465	75.75019	11.42542	81.64695	14.25	0.00	0	
Total R2048 Future											0.00	0	94,00
R2048	On	07/05/2020	Bond Future	9.78	Call		18.16000	0.01816	0,090	13.35	0.00	0	
R2048	On	07/05/2020	Bond Future	9.78	Put		10,200.14000	10.20014	15,777,190	13.35	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Call		19.40000	0.01940	0,100	13.37	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Put		10,114.41000	10.11441	15,690,230	13.37	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Call		16.98000	0.01698	0,080	13.32	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Put		10,286.06000	10.28606	15,864,280	13.32	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Call		174.70000	0.17470	4,110	14.40	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Put		6,825.53000	6.82553	12,250,060	14.40	0.00	0	30
R2048	On	07/05/2020	Bond Future	10.70	Call		894.14000	0.89414	66,510	15.32	0.00	0	
R2048	On	07/05/2020	Bond Future	10.70	Put		3,645.47000	3.64547	8,412,960	15.32	0.00	0	30
R2048	On	07/05/2020	Bond Future	9.69	Put		10,981.67000	10.98167	16,566,360	13.24	0.00	0	
R2048	On	07/05/2020	Bond Future	9.69	Call		10.47000	0.01047	0,040	13.24	0.00	0	30
R2048	On	06/08/2020	Bond Future	11.80	Put		0.00000	0.00000	4,079,610	16.30	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/08/2020	Bond Future	11.80	Call		0.00000	0.00000	2,430,010	16.30	1,142,104.70	470	47
R2048	On	06/08/2020	Bond Future	11.10	Put		0.00000	0.00000	7,227,770	15.44	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call		0.00000	0.00000	919,880	15.44	432,343.60	470	47
R2048	On	06/08/2020	Bond Future	10.35	Put		7,144.84000	7.14484	12,073,170	14.26	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call		939.29000	0.93929	172,770	14.26	0.00	0	64
R2048	On	06/08/2020	Bond Future	11.85	Put		0.00000	0.00000	3,893,090	16.30	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call		0.00000	0.00000	2,557,480	16.30	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put		0.00000	0.00000	6,964,240	15.54	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call		0.00000	0.00000	1,006,090	15.54	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put		4,528.65000	4.52865	8,662,190	14.95	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call		2,125.05000	2.12505	563,740	14.95	0.00	0	64
R2048	On	06/08/2020	Bond Future	9.25	Put		15,791.71000	15.79171	21,446,050	12.82	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call		42.81000	0.04281	2,300	12.82	0.00	0	20,64
R2048	On	06/08/2020	Bond Future	9.00	Put		18,192.98000	18.19298	23,870,470	12.82	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call		18.12000	0.01812	0,760	12.82	0.00	0	3,00
R2048	On	06/08/2020	Bond Future	10.19	Call		680.10000	0.68010	108,780	14.05	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		8,168.45000	8.16845	13,291,980	14.05	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		695.00000	0.69500	112,230	14.06	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		8,102.19000	8.10219	13,214,270	14.06	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		665.55000	0.66555	105,460	14.03	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		8,235.18000	8.23518	13,369,940	14.03	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		761.18000	0.76118	162,950	13.71	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		10,259.51000	10.25951	15,455,720	13.71	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		733.87000	0.73387	155,080	13.69	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		10,398.77000	10.39877	15,614,420	13.69	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		747.44000	0.74744	158,980	13.70	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		10,328.98000	10.32898	15,534,960	13.70	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,896.68000	1.89668	642,790	14.01	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		8,688.61000	8.68861	13,331,480	14.01	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,853.17000	1.85317	623,520	13.99	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		8,800.01000	8.80001	13,467,120	13.99	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		1,874.85000	1.87485	633,100	14.00	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		8,744.17000	8.74417	13,399,180	14.00	0.00	0	
Total R2048 Option											1,574,448.30	940	26,76
Total For R2048											1,574,448.30	940	120,76
R208	On	07/05/2020	Bond Future			5.61256	101.73546	5.66143	101.69344	0.52	1,413,105,539.40	13,890	30,00
R208	On	06/08/2020	Bond Future			4.98763	103.54952	5.05622	103.50673	0.42	0.00	0	
R208	On	05/11/2020	Bond Future			3.59589	101.95870	3.70833	101.91503	0.24	0.00	0	
Total R208 Future											1,413,105,539.40	13,890	30,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R208	On	07/05/2020	Bond Future	4.81	Call		0.16000	0.00016	0,210	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.81	Put		736.07000	0.73607	694,100	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Call		0.18000	0.00018	0,240	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Put		727.40000	0.72740	685,440	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Call		0.14000	0.00014	0,190	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Put		744.75000	0.74475	702,780	0.65	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Call		332.01000	0.33201	369,280	0.43	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put		18.74000	0.01874	13,220	0.43	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call		337.54000	0.33754	374,980	0.43	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put		18.07000	0.01807	12,720	0.43	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call		326.36000	0.32636	363,480	0.43	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put		19.29000	0.01929	13,620	0.43	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call		417.62000	0.41762	459,910	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		3.36000	0.00336	1,980	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		421.40000	0.42140	463,720	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		3.29000	0.00329	1,940	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		413.92000	0.41392	456,150	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		3.51000	0.00351	2,070	0.28	0.00	0	
Total R208 Option											0.00	0	
Total For R208											1,413,105,539.40	13,890	30,00
R209	On	07/05/2020	Bond Future			11.62907	62.12602	10.81923	66.39034	14.65	0.00	0	72,27
R209	On	06/08/2020	Bond Future			11.76674	63.23374	10.92833	67.57413	14.00	0.00	0	20
R209	On	05/11/2020	Bond Future			11.90763	61.18971	11.03981	65.60593	13.48	0.00	0	
R209	On	04/02/2021	Bond Future			12.05700	62.27087	11.15799	66.76506	13.49	0.00	0	
Total R209 Future											0.00	0	72,47
R209	On	07/05/2020	Bond Future	9.46	Call		20.34000	0.02034	0,210	13.85	0.00	0	
R209	On	07/05/2020	Bond Future	9.46	Put		8,217.44000	8.21744	12,461,630	13.85	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Call		21.43000	0.02143	0,230	13.86	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Put		8,152.95000	8.15295	12,396,070	13.86	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Call		19.29000	0.01929	0,190	13.83	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Put		8,282.05000	8.28205	12,527,270	13.83	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,000	12.91	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put		41,850.53000	41.85053	46,190,920	12.91	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,000	12.91	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put		41,742.20000	41.74220	46,082,590	12.91	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	12.91	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		41,959.01000	41.95901	46,299,400	12.91	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		870.77000	0.87077	221,270	13.24	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		6,749.59000	6.74959	10,516,310	13.24	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	05/11/2020	Bond Future	10.02	Call		884.30000	0.88430	225,940	13.25	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		6,702.40000	6.70240	10,460,260	13.25	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		857.37000	0.85737	216,690	13.23	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		6,796.98000	6.79698	10,572,520	13.23	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,332.12000	1.33212	454,050	13.37	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		7,217.39000	7.21739	10,833,510	13.37	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,347.98000	1.34798	461,100	13.38	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		7,173.50000	7.17350	10,780,810	13.38	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,316.37000	1.31637	447,070	13.36	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		7,261.46000	7.26146	10,886,350	13.36	0.00	0	
Total R209 Option											0.00	0	
Total For R209											0.00	0	72,47
R210	On	07/05/2020	Bond Future			180.48268	180.48268	180.48117	180.48117		0.00	0	1,93
R210	On	06/08/2020	Bond Future			183.74544	183.74544	183.74384	183.74384		0.00	0	
R210	On	05/11/2020	Bond Future			184.27866	184.27866	184.27685	184.27685		0.00	0	
R210	On	04/02/2021	Bond Future			187.57867	187.57867	187.57642	187.57642		0.00	0	
Total R210 Future											0.00	0	1,93
Total For R210											0.00	0	1,93
R212	On	07/05/2020	Bond Future			164.70552	164.70552	163.96932	163.96932		0.00	0	6,7
R212	On	06/08/2020	Bond Future			165.38730	165.38730	164.63774	164.63774		0.00	0	
R212	On	05/11/2020	Bond Future			168.31853	168.31853	167.55546	167.55546		0.00	0	
R212	On	04/02/2021	Bond Future			169.00304	169.00304	168.22606	168.22606		0.00	0	
Total R212 Future											0.00	0	6,71
Total For R212											0.00	0	6,71
R213	On	07/05/2020	Bond Future			11.08517	76.01770	10.27367	80.31383	11.20	0.00	0	15,4
R213	On	06/08/2020	Bond Future			11.22686	77.37322	10.38337	81.74590	10.65	0.00	0	30
R213	On	05/11/2020	Bond Future			11.37742	75.17793	10.50074	79.62703	10.15	0.00	0	
R213	On	04/02/2021	Bond Future			11.54243	76.50658	10.62947	81.03425	10.11	0.00	0	
Total R213 Future											0.00	0	15,74
R213	On	07/05/2020	Bond Future	9.02	Call		22.48000	0.02248	0,180	10.68	0.00	0	
R213	On	07/05/2020	Bond Future	9.02	Put		7,331.93000	7.33193	11,605,760	10.68	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Call		20.15000	0.02015	0,150	10.66	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Put		7,453.32000	7.45332	11,729,450	10.66	0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Call		21.29000	0.02129	0,160	10.67	0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Put		7,392.57000	7.39257	11,667,570	10.67	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put		6,476.86000	6.47686	10,502,790	10.51	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call		385.29000	0.38529	52,570	10.49	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		6,578.38000	6.57838	10,618,340	10.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	06/08/2020	Bond Future	9.30	Call		393.94000	0.39394	54,250	10.50	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		6,527.52000	6.52752	10,560,510	10.50	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		402.73000	0.40273	55,980	10.51	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		5,908.01000	5.90801	9,670,940	10.22	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		915.57000	0.91557	219,950	10.23	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put		5,864.89000	5.86489	9,618,370	10.23	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		929.84000	0.92984	224,690	10.24	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		5,821.98000	5.82198	9,565,930	10.24	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		901.46000	0.90146	215,290	10.22	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		856.03000	0.85603	234,450	9.86	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		7,612.81000	7.61281	11,518,900	9.86	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		868.18000	0.86818	238,860	9.87	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		7,567.43000	7.56743	11,465,780	9.87	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		880.44000	0.88044	243,340	9.88	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		7,522.22000	7.52222	11,412,790	9.88	0.00	0	
Total R213 Option											0.00	0	
Total For R213											0.00	0	15,74
R214	On	07/05/2020	Bond Future			11.83691	60.31377	10.99645	64.80098	15.70	11,218,361.22	186	20,58
R214	On	06/08/2020	Bond Future			11.97229	61.38920	11.10187	65.95645	15.05	0.00	0	30
R214	On	05/11/2020	Bond Future			12.11321	59.16778	11.21202	63.81482	14.61	0.00	0	
R214	On	04/02/2021	Bond Future			12.26556	60.21335	11.33085	64.94250	14.62	0.00	0	
Total R214 Future											11,218,361.22	186	20,88
R214	On	07/05/2020	Bond Future	9.76	Call		38.99000	0.03899	0,510	14.85	0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put		7,719.88000	7.71988	12,168,610	14.85	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call		41.01000	0.04101	0,550	14.87	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put		7,653.97000	7.65397	12,100,720	14.87	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call		37.06000	0.03706	0,470	14.83	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put		7,785.98000	7.78598	12,236,600	14.83	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Put		10,849.15000	10.84915	15,333,100	14.38	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Call		3.27000	0.00327	0,010	14.38	0.00	0	1,20
R214	On	07/05/2020	Bond Future	9.91	Put		6,751.90000	6.75190	11,161,350	15.15	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Call		79.36000	0.07936	1,600	15.15	0.00	0	1,20
R214	On	07/05/2020	Bond Future	10.66	Call		884.03000	0.88403	86,500	16.53	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Put		2,838.00000	2.83800	6,527,680	16.53	0.00	0	1,20
R214	On	06/08/2020	Bond Future	9.98	Call		452.21000	0.45221	69,120	14.39	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		7,246.96000	7.24696	11,431,120	14.39	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		462.24000	0.46224	71,310	14.41	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		7,191.37000	7.19137	11,367,690	14.41	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		442.33000	0.44233	67,000	14.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	06/08/2020	Bond Future	9.97	Put		7,302.80000	7.30280	11,494,720	14.38	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		1,033.37000	1.03337	270,270	14.34	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		6,695.73000	6.69573	10,579,670	14.34	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		1,048.71000	1.04871	275,730	14.35	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		6,648.08000	6.64808	10,522,140	14.35	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		1,018.01000	1.01801	264,810	14.33	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		6,743.46000	6.74346	10,637,300	14.33	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		1,486.43000	1.48643	510,180	14.45	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		7,350.69000	7.35069	11,103,590	14.45	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,503.66000	1.50366	517,940	14.46	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		7,305.65000	7.30565	11,049,080	14.46	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		1,469.52000	1.46952	502,630	14.44	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		7,396.13000	7.39613	11,158,390	14.44	0.00	0	
Total R214 Option											0.00	0	3,75
Total For R214											11,218,361.22	186	24,65
Total for Bond											3,677,113,346.39	42,128	1,425,56
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 07/05/2020 GOVI			637.42200	637.42200	669.93700	669.93700			0.00	0	1,11
GOVI On 06/08/2020 GOVI			648.66600	648.66600	681.75400	681.75400			0.00	0	
GOVI On 05/11/2020 GOVI			660.13900	660.13900	693.81000	693.81000			0.00	0	
GOVI On 04/02/2021 GOVI			671.81500	671.81500	706.07900	706.07900			0.00	0	
Total GOVI Future									0.00	0	1,17
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 07/05/2020 GOVI	719.99	Put			500,530.00000	50.05300	825,680,000		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 Interr
GOVI	On	07/05/2020	GOVI	720.00	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/05/2020	GOVI	720.00	Put		500,630.00000	50.06300	825,780,000		0.00	0	
GOVI	On	07/05/2020	GOVI	719.98	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/05/2020	GOVI	719.98	Put		500,430.00000	50.04300	825,580,000		0.00	0	
GOVI	On	06/08/2020	GOVI	728.13	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/08/2020	GOVI	728.13	Put		463,760.00000	46.37600	794,640,000		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		463,860.00000	46.38600	794,740,000		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		463,660.00000	46.36600	794,540,000		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		440,300.00000	44.03000	777,010,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.85	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.85	Put		440,400.00000	44.04000	777,110,000		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		440,200.00000	44.02000	776,910,000		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		448,710.00000	44.87100	791,350,000		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		448,810.00000	44.88100	791,450,000		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		448,610.00000	44.86100	791,250,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	1,17
Total for GOVI											0.00	0	1,17
AL37	On	07/05/2020	Index Future			657.98000	657.98000	677.63700	677.63700		0.00	0	
AL37	On	06/08/2020	Index Future			669.58600	669.58600	689.59000	689.59000		0.00	0	
AL37	On	05/11/2020	Index Future			681.43000	681.43000	701.78500	701.78500		0.00	0	
AL37	On	04/02/2021	Index Future			693.48200	693.48200	714.19400	714.19400		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	07/05/2020	Index Future			719.87600	719.87600	757.62600	757.62600		0.00	0	
AL7T	On	06/08/2020	Index Future			732.57500	732.57500	770.99000	770.99000		0.00	0	
AL7T	On	05/11/2020	Index Future			745.53200	745.53200	784.62400	784.62400		0.00	0	
AL7T	On	04/02/2021	Index Future			758.71800	758.71800	798.49900	798.49900		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	07/05/2020	Index Future			645.02400	645.02400	677.82300	677.82300		51,601,920.00	8	2
ALBI	On	06/08/2020	Index Future			656.40200	656.40200	689.77900	689.77900		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ALBI	On	05/11/2020	Index Future			668.01100	668.01100	701.97700	701.97700			0.00	0	
ALBI	On	04/02/2021	Index Future			679.82700	679.82700	714.39000	714.39000			0.00	0	
Total ALBI Future												51,601,920.00	8	21
Total For ALBI												51,601,920.00	8	21
IGOV	On	07/05/2020	Index Future			247.90300	247.90300	250.86800	250.86800			0.00	0	1,00
IGOV	On	06/08/2020	Index Future			252.33600	252.33600	255.35400	255.35400			0.00	0	
IGOV	On	05/11/2020	Index Future			256.85900	256.85900	259.93000	259.93000			0.00	0	
IGOV	On	04/02/2021	Index Future			261.46000	261.46000	264.58500	264.58500			0.00	0	
Total IGOV Future												0.00	0	1,00
Total For IGOV												0.00	0	1,00
Total for Index												51,601,920.00	8	1,21
5Y STN	On	21/12/2021	Interest Rate Swap			94.29000	94.29000	94.41000	94.41000			0.00	0	£
Total 5Y STND Future												0.00	0	£
Total For 5Y STND												0.00	0	£
Total for Interest Rate Swap												0.00	0	£
Total for Derivatives :												3,728,715,266.39	42,136	1,428,03
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	101.10297			0.00	2,000,000,000	1,000,000,00
Total AA06 SPOT												0.00	2,000,000,000	1,000,000,00
Total For AA06												0.00	2,000,000,000	1,000,000,00
AA06/JI	On	15/04/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT												0.00	0	
Total For AA06/JIBAR												0.00	0	
AA07	On	15/04/2021	Spot Bond			7.28500	106.27266	7.28500	106.25189			0.00	0	
Total AA07 SPOT												0.00	0	
Total For AA07												0.00	0	
AB01/R	On	24/11/2020	Spot Bond			10.00000	103.75100	10.00000	103.72400			0.00	0	
Total AB01/R186 SPOT												0.00	0	
Total For AB01/R186												0.00	0	
AB018L	On	04/09/2020	Spot Bond			11.37000	100.39712	11.37000	100.36743			0.00	0	
Total AB018U SPOT												0.00	0	
Total For AB018U												0.00	0	
AB019L	On	04/09/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AB019U SPOT												0.00	0	
Total For AB019U												0.00	0	
AB020L	On	03/09/2022	Spot Bond			11.81000	100.50014	11.81000	100.46880			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AB020U SPOT										0.00	0	
Total For AB020U										0.00	0	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB021U SPOT										0.00	0	
Total For AB021U										0.00	0	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB023U SPOT										0.00	0	
Total For AB023U										0.00	0	
AB024L On 05/05/2021 Spot Bond			100.00000	51.84232	100.00000	51.72695				0.00	0	
Total AB024U SPOT										0.00	0	
Total For AB024U										0.00	0	
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB025U SPOT										0.00	0	
Total For AB025U										0.00	0	
AB026L On 20/08/2021 Spot Bond			100.00000	40.33000	100.00000	40.24026				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12 On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			5.21000	5.21000	5.21000	282.95350				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.02030				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.32184				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.41170				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	
ABFN08 On 17/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN08 SPOT										0.00	0	
Total For ABFN08										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.11425				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN13 On 14/05/2020 Spot Bond					0.00000	100.91353				0.00	0	
Total ABFN13 SPOT										0.00	0	
Total For ABFN13										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.87088				0.00	0	
Total ABFN14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.19056				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.06221				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.91477				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.51968				0.00	0	
Total ABFN20 SPOT										0.00	0	
Total For ABFN20										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.33909				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.41879				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.35187				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.56796				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.77545				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.45975				0.00	94,000,000	1,142,200,00
Total ABFN26 SPOT										0.00	94,000,000	1,142,200,00
Total For ABFN26										0.00	94,000,000	1,142,200,00
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.76912				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.58978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.45404				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.03228				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.66589				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	100.84443				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.34898				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.00225				0.00	0	2,000,000.00
Total ABFN34 SPOT										0.00	0	2,000,000.00
Total For ABFN34										0.00	0	2,000,000.00
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.39980				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	101.09588				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	102.40489				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 23/04/2022 Spot Bond					0.00000	101.18678				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN38 On 16/09/2022 Spot Bond					0.00000	100.03929				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.07758				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.04049				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.04103				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	101.42634				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.45068				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.46811				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.45192				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.81347				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK6 On 05/06/2020 Spot Bond					0.00000	100.34698				0.00	0	
Total ABK6 SPOT										0.00	0	
Total For ABK6										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.99721				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			6.45000	6.45000	6.45000	153.84932				0.00	0	
Total ABKI02 SPOT										0.00	0	
Total For ABKI02										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			100.00000	101.91551	100.00000	101.67733				0.00	0	
Total ABKI02/R212 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI02/R212										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			6.15000	6.15000	6.15000	137.96437				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	38.41489	100.00000	38.32660				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.84000	8.84000	8.84000	124.00953				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.58481	100.00000	11.55834				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	97.60000				0.00	10,455,161,200	5,254,180,60
Total ABKS1 SPOT										0.00	10,455,161,200	5,254,180,60
Total For ABKS1										0.00	10,455,161,200	5,254,180,60
ABN05 On 18/04/2021 Spot Bond			4.52000	207.92283	4.52000	207.87973				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			5.04000	5.04000	5.04000	127.78195				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.25000	5.25000	5.25000	169.00204				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	203.48411				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.12500	8.12500	8.12500	99.42489				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			10.24000	10.24000	10.24000	103.73822				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			6.78500	6.78500	6.78500	103.09708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			10.78500	10.78500	10.78500	101.14678				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			7.03000	106.57082	7.03000	106.55070				0.00	0	800,000,00
Total ABS11 SPOT										0.00	0	800,000,00
Total For ABS11										0.00	0	800,000,00
ABS12 On 14/05/2020 Spot Bond			6.71500	103.56304	6.71500	103.54419				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.17369	9.20000	103.14806				0.00	0	
Total ABS12/R207 SPOT										0.00	0	
Total For ABS12/R207										0.00	0	
ABS13 On 14/05/2022 Spot Bond			7.49000	107.60293	7.49000	107.58120				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			6.84000	104.80792	6.84000	104.78855				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.41500	108.99502	7.41500	108.97323				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.03500	109.57280	9.03500	109.54620		17,347,200,000,000.00		1,920,000,000	960,000,00	
Total ABS16 SPOT								17,347,200,000,000.00		1,920,000,000	960,000,00	
Total For ABS16								17,347,200,000,000.00		1,920,000,000	960,000,00	
ABS17 On 11/11/2027 Spot Bond			9.58500	109.34328	9.58500	109.31516				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			7.36500	107.36604	7.36500	107.34471				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS6 On 01/06/2020 Spot Bond			7.16500	102.60947	7.16500	102.58961				0.00	0	5,546,966,40
Total ABS6 SPOT										0.00	0	5,546,966,40
Total For ABS6										0.00	0	5,546,966,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			9.28500	97.86513	9.28500	97.84100			13,927,500,000,000.00	1,500,000,000	2,500,000,000
Total ABS7 SPOT									13,927,500,000,000.00	1,500,000,000	2,500,000,000
Total For ABS7									13,927,500,000,000.00	1,500,000,000	2,500,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.43345	100.00000	9.41269			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.04000	4.04000	4.04000	294.07945			9,364,720,000,000.00	2,318,000,000	1,159,000,000
Total ABSI2 SPOT									9,364,720,000,000.00	2,318,000,000	1,159,000,000
Total For ABSI2									9,364,720,000,000.00	2,318,000,000	1,159,000,000
ABSI4 On 31/01/2022 Spot Bond			3.45000	160.81576	3.45000	160.78696			241,500,000,000.00	70,000,000	35,000,000
Total ABSI4 SPOT									241,500,000,000.00	70,000,000	35,000,000
Total For ABSI4									241,500,000,000.00	70,000,000	35,000,000
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT01U SPOT									0.00	0	
Total For ABT01U									0.00	0	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT02U SPOT									0.00	0	
Total For ABT02U									0.00	0	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT03U SPOT									0.00	0	
Total For ABT03U									0.00	0	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT04U SPOT									0.00	0	
Total For ABT04U									0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.68500	11.68500	11.68500	99.50342			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ACIF1U SPOT									0.00	0	
Total For ACIF1U									0.00	0	
ACL08L On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100			0.00	0	
Total ACL089/JIBAR SPOT									0.00	0	
Total For ACL089/JIBAR									0.00	0	
ACL09L On 20/12/2025 Spot Bond					0.00000	99.95185			0.00	0	
Total ACL097 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL097										0.00	0	
ACL09€ On 20/12/2025 Spot Bond					0.00000	99.95296				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	253.06630				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	253.17261				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	99.95456				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	99.95442				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.24002				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.16278				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL18€ On 20/09/2020 Spot Bond					0.00000	99.95337				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	99.95331				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	99.95331				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.95242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.95242				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	170.14543				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	171.96886				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond					0.00000	98.55512				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.95509				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL218 On 11/05/2020 Spot Bond					0.00000	100.89207				0.00	0	
Total ACL218 SPOT										0.00	0	
Total For ACL218										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	101.23650				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.95527				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.95609				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.52515				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.85019				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	100.60852				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.61203				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.49559				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	103.31282				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.74959				0.00	0	1,500,000,00
Total AGL03 SPOT										0.00	0	1,500,000,00
Total For AGL03										0.00	0	1,500,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.99071				0.00	3,000,000,000	3,060,000,00
Total AGT01 SPOT										0.00	3,000,000,000	3,060,000,00
Total For AGT01										0.00	3,000,000,000	3,060,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	102.95231				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.12705				0.00	0	5,000,000,00
Total AGT03 SPOT										0.00	0	5,000,000,00
Total For AGT03										0.00	0	5,000,000,00
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.32973				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.11725				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.26051				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.30610				0.00	0	
Total AHF3A5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	101.29821				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.38500				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.47176				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.75540				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.84199				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.34801				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.62190				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			8.16500	105.70286	8.16500	105.67962				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.64294				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.67097				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.86664				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.04533				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.17531				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.64285				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.67087				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.86640				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,668,374,20
Total AHL01U SPOT										0.00	0	2,668,374,20
Total For AHL01U										0.00	0	2,668,374,20
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,699,109,90
Total AHL1AU SPOT										0.00	0	50,699,109,90
Total For AHL1AU										0.00	0	50,699,109,90
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	19,967,484,10
Total AHL1BU SPOT										0.00	0	19,967,484,10
Total For AHL1BU										0.00	0	19,967,484,10
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,70
Total AHY2U SPOT										0.00	0	4,160,827,70
Total For AHY2U										0.00	0	4,160,827,70
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.51500	115.85848	7.51500	115.83513				0.00	0	449,360,00
Total AIR02 SPOT										0.00	0	449,360,00
Total For AIR02										0.00	0	449,360,00
AIR04 On 29/05/2024 Spot Bond			7.81500	107.84943	7.81500	107.82672				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIR04U SPOT										0.00	0	
Total For AIR04U										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.71500	92.96229	11.71500	92.93322				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.45500	170.62293	5.45500	170.58330				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRS1U SPOT										0.00	0	
Total For AIRS1U										0.00	0	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRT1U SPOT										0.00	0	
Total For AIRT1U										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.40613				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	100.90293				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.06434				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.84301				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.76087				0.00	0	13,800,00
Total APF08 SPOT										0.00	0	13,800,00
Total For APF08										0.00	0	13,800,00
APF09 On 24/07/2023 Spot Bond					0.00000	101.30278				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.18293				0.00	0	
Total APF10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	100.04026				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U SPOT										0.00	0	
Total For AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS266U SPOT										0.00	0	
Total For AS266U										0.00	0	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS288U SPOT										0.00	0	
Total For AS288U										0.00	0	
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS334U SPOT										0.00	0	
Total For AS334U										0.00	0	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS343U SPOT										0.00	0	
Total For AS343U										0.00	0	
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS345U SPOT										0.00	0	
Total For AS345U										0.00	0	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS347U SPOT										0.00	0	
Total For AS347U										0.00	0	
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS349U SPOT										0.00	0	
Total For AS349U										0.00	0	
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS350U SPOT										0.00	0	
Total For AS350U										0.00	0	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS367U SPOT										0.00	0	
Total For AS367U										0.00	0	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS377U SPOT										0.00	0	
Total For AS377U										0.00	0	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS391U SPOT										0.00	0	
Total For AS391U										0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS404U SPOT										0.00	0	
Total For AS404U										0.00	0	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS410U SPOT										0.00	0	
Total For AS410U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN02: On 07/12/2033 Spot Bond			5.10000	220.89125	5.10000	220.84203				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.11500	198.00205	5.11500	197.95786				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN05: On 22/04/2020 Spot Bond					0.00000	101.36726				0.00	0	
Total ASN058 SPOT										0.00	0	
Total For ASN058										0.00	0	
ASN05: On 28/04/2020 Spot Bond					0.00000	101.22193				0.00	0	
Total ASN059 SPOT										0.00	0	
Total For ASN059										0.00	0	
ASN06: On 30/04/2020 Spot Bond					0.00000	101.15348				0.00	0	
Total ASN061 SPOT										0.00	0	
Total For ASN061										0.00	0	
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN064 SPOT										0.00	0	
Total For ASN064										0.00	0	
ASN07: On 20/06/2020 Spot Bond					0.00000	99.94831				0.00	173,448,168	86,724,08
Total ASN078 SPOT										0.00	173,448,168	86,724,08
Total For ASN078										0.00	173,448,168	86,724,08
ASN08: On 20/09/2020 Spot Bond					0.00000	99.95667				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08: On 20/06/2020 Spot Bond					0.00000	100.18478				0.00	0	
Total ASN083 SPOT										0.00	0	
Total For ASN083										0.00	0	
ASN08: On 03/09/2020 Spot Bond					0.00000	101.11916				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08: On 01/10/2020 Spot Bond					0.00000	102.42232				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond					0.00000	101.35968				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	100.90058				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	94.65687				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11: On 02/12/2020 Spot Bond					0.00000	100.40732				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.23300				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	99.94129				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	99.94184				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			4.18000	158.72442	4.18000	158.69288				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	100.35299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN143 SPOT										0.00	0	
Total For ASN143										0.00	0	
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN144 On 20/06/2021 Spot Bond					0.00000	90.29052				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN145 On 04/05/2021 Spot Bond					0.00000	101.04388				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	101.06171				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			4.22500	158.59666	4.22500	158.56494				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond					0.00000	47.99754				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	100.41595				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN152 On 31/03/2028 Spot Bond			5.89000	161.73840	5.89000	161.69901				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN156 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	
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN16(On 08/08/2021 Spot Bond					0.00000	100.92086				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.69301				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16(On 20/06/2021 Spot Bond					0.00000	100.47371				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17(On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17(On 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	99.94965				0.00	746,810,814	373,405,400
Total ASN181 SPOT										0.00	746,810,814	373,405,400
Total For ASN181										0.00	746,810,814	373,405,400
ASN19(On 12/06/2020 Spot Bond					0.00000	100.14061				0.00	0	
Total ASN190 SPOT										0.00	0	
Total For ASN190										0.00	0	
ASN19(On 30/06/2022 Spot Bond					0.00000	101.97608				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19(On 31/01/2038 Spot Bond			5.14000	97.77801	5.14000	97.75607				0.00	0	
Total ASN195 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN195									0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	99.95790			0.00	0	
Total ASN196 SPOT									0.00	0	
Total For ASN196									0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.95745			0.00	0	
Total ASN203 SPOT									0.00	0	
Total For ASN203									0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.94113			0.00	0	2,800,00
Total ASN204 SPOT									0.00	0	2,800,00
Total For ASN204									0.00	0	2,800,00
ASN20 On 24/08/2021 Spot Bond					0.00000	100.66344			0.00	0	
Total ASN208 SPOT									0.00	0	
Total For ASN208									0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	100.72165			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21 On 28/08/2020 Spot Bond					0.00000	100.44990			0.00	0	
Total ASN210 SPOT									0.00	0	
Total For ASN210									0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.40391			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.44707			0.00	0	
Total ASN255 SPOT									0.00	0	
Total For ASN255									0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.94977			0.00	0	
Total ASN264 SPOT									0.00	0	
Total For ASN264									0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.95763			0.00	0	
Total ASN274 SPOT									0.00	0	
Total For ASN274									0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.73490			0.00	0	
Total ASN278 SPOT									0.00	0	
Total For ASN278									0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.67659			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.64154				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.03015				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	99.84445				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	99.95542				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	99.94644				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 20/01/2021 Spot Bond					0.00000	100.20306				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31(On 30/04/2020 Spot Bond					0.00000	101.16519				0.00	0	14,200,000,00
Total ASN316 SPOT										0.00	0	14,200,000,00
Total For ASN316										0.00	0	14,200,000,00
ASN31(On 30/03/2020 Spot Bond					0.00000	101.72797				0.00	0	
Total ASN317 SPOT										0.00	0	
Total For ASN317										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.27500	5.27500	5.27500	89.79631				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.35500	5.35500	5.35500	84.74495				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	99.95709				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32 On 20/06/2024 Spot Bond					0.00000	99.95276				0.00	0	500,000,00
Total ASN328 SPOT										0.00	0	500,000,00
Total For ASN328										0.00	0	500,000,00
ASN33 On 09/05/2024 Spot Bond					0.00000	100.91071				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.95686				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.25000	96.33607	5.25000	96.31414				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.95483				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	100.97150				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	100.97150				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.95784				0.00	0	19,200,00
Total ASN346 SPOT										0.00	0	19,200,00
Total For ASN346										0.00	0	19,200,00
ASN35 On 20/06/2024 Spot Bond					0.00000	99.93770				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.95620				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.95620				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.47212				0.00	0	
Total ASN365 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.94992				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.95677				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.95561				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.16973				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.04366				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.04366				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	99.95045				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.95649				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.63151				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.02136				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.95671				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.95123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2020 Spot Bond					0.00000	100.45799				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2020 Spot Bond					0.00000	100.47913				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total ASN421 SPOT										0.00	0	10,000,000.00
Total For ASN421										0.00	0	10,000,000.00
ASN421 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	100.79068				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW18 On 05/12/2020 Spot Bond			7.71500	103.97721	7.71500	103.95571				0.00	0	1,000,000.00
Total BAW19 SPOT										0.00	0	1,000,000.00
Total For BAW19										0.00	0	1,000,000.00
BAW19 On 24/03/2022 Spot Bond			7.24500	103.65260	7.24500	103.63234				0.00	0	370,000.00
Total BAW21 SPOT										0.00	0	370,000.00
Total For BAW21										0.00	0	370,000.00
BAW21 On 24/03/2022 Spot Bond			9.30000	99.86628	9.30000	99.84135				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.99157				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW22 On 08/05/2020 Spot Bond					0.00000	101.04348				0.00	0	
Total BAW25 SPOT										0.00	0	
Total For BAW25										0.00	0	
BAW25 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.21459				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.56119				0.00	0	4,000,000,00
Total BAW29 SPOT										0.00	0	4,000,000,00
Total For BAW29										0.00	0	4,000,000,00
BAW30 On 05/12/2021 Spot Bond					0.00000	100.30815				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.77105				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.92940				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.97663				0.00	0	
Total BAYA58 SPOT										0.00	0	
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			10.41000	10.41000	10.41000	103.14070				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond					0.00000	102.55957				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.41044				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	104.20889				0.00	0	1,600,000,00
Total BAYA63 SPOT										0.00	0	1,600,000,00
Total For BAYA63										0.00	0	1,600,000,00
BAYA64 On 30/09/2022 Spot Bond					0.00000	102.43170				0.00	0	
Total BAYA64 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA64										0.00	0	
BAYA64 On 30/09/2020 Spot Bond					0.00000	102.73975				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA65 On 31/03/2021 Spot Bond					0.00000	102.41054				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA66 On 31/03/2023 Spot Bond			10.01500	10.01500	10.01500	105.38081				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond					0.00000	102.27222				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	102.27222				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.27222				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			12.29500	12.29500	12.29500	105.16516				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	103.13093				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	103.10459				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	102.99404				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.99410				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	102.76568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYB07 On 31/03/2020 Spot Bond					0.00000	103.07005				0.00	0	
Total BAYB07 SPOT										0.00	0	
Total For BAYB07										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	104.71074				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB11 On 30/06/2020 Spot Bond					0.00000	103.17649				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	102.75108				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.80328				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.80328				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.80328				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.85672				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.80401				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.80401				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.80401				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD1U SPOT										0.00	0	
Total For BAYD1U										0.00	0	
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD2U SPOT										0.00	0	
Total For BAYD2U										0.00	0	
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD3U SPOT										0.00	0	
Total For BAYD3U										0.00	0	
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD4U SPOT										0.00	0	
Total For BAYD4U										0.00	0	
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BC126 On 29/05/2020 Spot Bond					0.00000	100.33544				0.00	0	
Total BC126 SPOT										0.00	0	
Total For BC126										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.83057				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	100.21598				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.24000	9.24000	9.24000	97.07773				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD3021 On 18/04/2028 Spot Bond			100.00000	11.52761	100.00000	11.50209				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.02649				0.00	0	
Total BDX211 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BDX211									0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.85127			0.00	0	
Total BDX31 SPOT									0.00	0	
Total For BDX31									0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.28786			0.00	0	
Total BDX32 SPOT									0.00	0	
Total For BDX32									0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BG1A7U SPOT									0.00	0	
Total For BG1A7U									0.00	0	
BGL05 On 04/09/2020 Spot Bond			8.91000	101.49535	8.91000	101.47157		1,113,750,000,000.00	125,000,000	125,000,00	
Total BGL05 SPOT								1,113,750,000,000.00	125,000,000	125,000,00	
Total For BGL05								1,113,750,000,000.00	125,000,000	125,000,00	
BGL06 On 04/09/2020 Spot Bond					0.00000	101.45722			0.00	0	
Total BGL06 SPOT									0.00	0	
Total For BGL06									0.00	0	
BGL07 On 03/09/2022 Spot Bond			8.81500	106.99150	8.81500	106.96642			0.00	0	508,000,00
Total BGL07 SPOT									0.00	0	508,000,00
Total For BGL07									0.00	0	508,000,00
BGL08 On 03/09/2022 Spot Bond					0.00000	100.44370			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL09 On 29/09/2020 Spot Bond			8.61000	101.10301	8.61000	106.76509		2,970,450,000,000.00	345,000,000	345,000,00	
Total BGL09 SPOT								2,970,450,000,000.00	345,000,000	345,000,00	
Total For BGL09								2,970,450,000,000.00	345,000,000	345,000,00	
BGL10 On 05/05/2021 Spot Bond					0.00000	103.82073			0.00	0	
Total BGL10 SPOT									0.00	0	
Total For BGL10									0.00	0	
BGL11 On 05/05/2021 Spot Bond			9.39000	107.76908	9.39000	107.74191		1,173,750,000,000.00	125,000,000	125,000,00	
Total BGL11 SPOT								1,173,750,000,000.00	125,000,000	125,000,00	
Total For BGL11								1,173,750,000,000.00	125,000,000	125,000,00	
BGL12 On 20/08/2021 Spot Bond					0.00000	104.40591			0.00	118,000,000	823,000,00
Total BGL12 SPOT									0.00	118,000,000	823,000,00
Total For BGL12									0.00	118,000,000	823,000,00
BGL13 On 20/08/2021 Spot Bond			7.81500	106.07940	7.81500	106.05707			0.00	0	229,800,00

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 BGL13 SPOT										0.00	0	229,800,00
Total For BGL13										0.00	0	229,800,00
BGL14 On 03/11/2021 Spot Bond					0.00000	105.09968				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.02526				0.00	0	242,000,00
Total BGL15 SPOT										0.00	0	242,000,00
Total For BGL15										0.00	0	242,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.66014				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	106.50674				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	104.78063				0.00	0	150,000,00
Total BGL18 SPOT										0.00	0	150,000,00
Total For BGL18										0.00	0	150,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	107.06309				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.90795				0.00	979,000,000	979,000,00
Total BGT01 SPOT										0.00	979,000,000	979,000,00
Total For BGT01										0.00	979,000,000	979,000,00
BID07 On 30/06/2020 Spot Bond					0.00000	102.06820				0.00	0	
Total BID07 SPOT										0.00	0	
Total For BID07										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	102.97299				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.76963				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.69023				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			7.55500	109.70647	7.55500	109.68412				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.14237				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.07642				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.13608				0.00	700,000,000	700,000,00
Total BID14 SPOT										0.00	700,000,000	700,000,00
Total For BID14										0.00	700,000,000	700,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.84121				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.22548				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.72628				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.68480				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	102.05684				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	240,000,00
Total BNPP06 SPOT										0.00	0	240,000,00
Total For BNPP06										0.00	0	240,000,00
BPPF0 On 22/03/2020 Spot Bond					0.00000	99.89415				0.00	0	
Total BPPF02 SPOT										0.00	0	
Total For BPPF02										0.00	0	
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.30654				0.00	0	
Total BPPF04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF04										0.00	0	
BPPF04 On 22/03/2021 Spot Bond					0.00000	99.89885				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF08 On 23/07/2021 Spot Bond					0.00000	101.32918				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF11 On 09/10/2023 Spot Bond					0.00000	102.14723				0.00	2,000,000,000	1,000,000,000
Total BPPF13 SPOT										0.00	2,000,000,000	1,000,000,000
Total For BPPF13										0.00	2,000,000,000	1,000,000,000
BPPF13 On 22/03/2020 Spot Bond					0.00000	99.90356				0.00	0	
Total BPPF15 SPOT										0.00	0	
Total For BPPF15										0.00	0	
BPPF15 On 23/07/2020 Spot Bond					0.00000	101.14802				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF16 On 19/11/2020 Spot Bond					0.00000	100.63366				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF18 On 19/11/2022 Spot Bond					0.00000	100.65723				0.00	200,000,000	100,000,000
Total BPPF19 SPOT										0.00	200,000,000	100,000,000
Total For BPPF19										0.00	200,000,000	100,000,000
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.64753				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond					0.00000	100.48258				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A1U SPOT										0.00	0	
Total For BS2A1U										0.00	0	
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ20 On 27/03/2020 Spot Bond					0.00000	99.79715				0.00	0	200,000,00
Total BWZ20A SPOT										0.00	0	200,000,00
Total For BWZ20A										0.00	0	200,000,00
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.79934				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.93057				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA68U SPOT										0.00	0	
Total For BYA68U										0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYB10U SPOT										0.00	0	
Total For BYB10U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CBL22 On 06/05/2020 Spot Bond			7.13000	103.28159	7.13000	103.26160			0.00	0	
Total CBL22 SPOT									0.00	0	
Total For CBL22									0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.95411			0.00	690,000,000	345,000,000
Total CBL24 SPOT									0.00	690,000,000	345,000,000
Total For CBL24									0.00	690,000,000	345,000,000
CBL26 On 06/05/2021 Spot Bond			7.21500	108.23257	7.21500	108.21150			0.00	0	
Total CBL26 SPOT									0.00	0	
Total For CBL26									0.00	0	
CBL27 On 12/05/2020 Spot Bond					0.00000	101.03352			0.00	0	
Total CBL27 SPOT									0.00	0	
Total For CBL27									0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.61002			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.91444			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			10.18500	109.43101	10.18500	109.40131			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.98500	108.59130	9.98500	108.56240			0.00	0	300,000,000
Total CCT02 SPOT									0.00	0	300,000,000
Total For CCT02									0.00	0	300,000,000
CCT03 On 15/03/2025 Spot Bond			9.77500	105.48600	9.77500	105.45866			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.77500	98.68927	10.77500	98.66081			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	103.95810	10.00000	103.93100			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	102.59327			0.00	0	
Total CGR21 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	102.08899				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.64351				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	101.65386				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	99.86394				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.01413				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	99.80840				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.35918				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.09480				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	102.14563				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.34810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.58038				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.60817				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL568U SPOT										0.00	0	
Total For CL568U										0.00	0	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL571U SPOT										0.00	0	
Total For CL571U										0.00	0	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total CL573U SPOT										0.00	0	10,000,000.00
Total For CL573U										0.00	0	10,000,000.00
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL574U SPOT										0.00	0	
Total For CL574U										0.00	0	
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL575U SPOT										0.00	0	
Total For CL575U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL576U SPOT										0.00	0	
Total For CL576U										0.00	0	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA4U SPOT										0.00	0	
Total For CLA4U										0.00	0	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA5U SPOT										0.00	0	
Total For CLA5U										0.00	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA6U SPOT										0.00	0	
Total For CLA6U										0.00	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.10827				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	154.44666	3.14000	154.34344				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			4.15000	4.15000	4.15000	151.51360				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29 On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN292/JIBAR										0.00	0	
CLN31 On 14/11/2022 Spot Bond					0.00000	100.87233				0.00	0	
Total CLN313 SPOT										0.00	0	
Total For CLN313										0.00	0	
CLN31 On 14/11/2022 Spot Bond			9.40500	103.58957	9.40500	103.56341				0.00	0	
Total CLN314 SPOT										0.00	0	
Total For CLN314										0.00	0	
CLN31 On 20/03/2023 Spot Bond			9.92500	100.32902	9.92500	100.30233				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	99.94977				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN31 On 14/11/2022 Spot Bond					0.00000	100.85453				0.00	0	
Total CLN318 SPOT										0.00	0	
Total For CLN318										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.34024				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.58500	106.51116	8.58500	106.48656				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.16955				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			10.72500	107.15091	10.72500	107.12016				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.21381				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	101.28509				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	107.07465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			7.41000	102.31875	7.41000	102.29830				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	98.60857	10.98000	98.57961				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			11.00000	99.97058	11.00000	99.94119				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	98.83632				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			10.51500	105.31089	10.51500	105.28123				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	99.94526				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	99.95553				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	101.36098				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond					0.00000	99.95539				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 20/03/2020 Spot Bond					0.00000	99.95314				0.00	0	
Total CLN396 SPOT										0.00	0	
Total For CLN396										0.00	0	
CLN396 On 20/06/2020 Spot Bond					0.00000	99.98897				0.00	0	
Total CLN397 SPOT										0.00	0	
Total For CLN397										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN398 On 14/11/2022 Spot Bond					0.00000	100.82603				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.82157				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN400 On 20/06/2020 Spot Bond					0.00000	99.95527				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN406 On 20/06/2020 Spot Bond					0.00000	98.59690				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN407 On 20/06/2020 Spot Bond					0.00000	99.95500				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN409 On 18/07/2020 Spot Bond					0.00000	100.84976				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	102.23754				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	100.09835				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN412 On 18/07/2020 Spot Bond					0.00000	101.89439				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	100.30644				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond					0.00000	99.94785				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN416 On 18/07/2020 Spot Bond					0.00000	101.73143				0.00	0	
Total CLN416 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN416										0.00	0	
CLN416 On 23/09/2020 Spot Bond					0.00000	99.87045				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN418 On 20/12/2020 Spot Bond					0.00000	99.94514				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	103.39975				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond					0.00000	101.69785				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN421 On 20/12/2020 Spot Bond					0.00000	107.39700				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	106.61000				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	107.70100				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.67660				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	105.85000				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	99.93359				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	153.65000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	108.13800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	108.72100				0.00	400,000,000	400,000,000
Total CLN432 SPOT										0.00	400,000,000	400,000,000
Total For CLN432										0.00	400,000,000	400,000,000
CLN432 On 20/12/2020 Spot Bond					0.00000	109.00700				0.00	0	0
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	154.65000				0.00	0	0
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	99.95037				0.00	0	0
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	99.95284				0.00	0	0
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	101.75462				0.00	0	0
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 20/03/2021 Spot Bond					0.00000	156.41000				0.00	0	0
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			7.31000	108.08041	7.31000	108.05909				0.00	0	0
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			4.15000	158.80967	4.15000	158.77824				0.00	0	0
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			7.29000	115.54258	7.29000	115.51002				0.00	0	0
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.53000	114.31538	7.53000	114.28244				0.00	0	0
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN456 On 20/12/2021 Spot Bond					0.00000	99.94358				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.75947				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.04158				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.35381				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN461 On 15/02/2022 Spot Bond					0.00000	103.03395				0.00	0	
Total CLN461 SPOT										0.00	0	
Total For CLN461										0.00	0	
CLN462 On 16/02/2022 Spot Bond			8.58000	105.22675	8.58000	105.20246				0.00	0	
Total CLN462 SPOT										0.00	0	
Total For CLN462										0.00	0	
CLN464 On 13/03/2022 Spot Bond			8.01500	103.81844	8.01500	103.79628				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.04265				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN467 On 27/03/2020 Spot Bond					0.00000	99.81162				0.00	0	
Total CLN467 SPOT										0.00	0	
Total For CLN467										0.00	0	
CLN468 On 28/03/2020 Spot Bond					0.00000	99.73891				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.56109				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.77410				0.00	0	
Total CLN472 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.31384				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 20/09/2020 Spot Bond					0.00000	99.94978				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN476 On 29/11/2021 Spot Bond			100.00000	34.93370	100.00000	34.85596				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.71422				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.81647				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.52390				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			7.51000	106.21040	7.51000	106.18901				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 20/06/2022 Spot Bond					0.00000	100.36113				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond			11.01500	105.32239	11.01500	106.60741				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			7.81500	104.09140	7.81500	104.06947				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2020 Spot Bond					0.00000	99.75339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN489 SPOT										0.00	0	
Total For CLN489										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.56314				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN491 On 20/06/2022 Spot Bond					0.00000	99.95009				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN494 On 29/08/2020 Spot Bond					0.00000	100.45723				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.21500	107.21387	8.21500	107.19042				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.46632				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN498 On 08/06/2022 Spot Bond					0.00000	102.18116				0.00	0	
Total CLN498 SPOT										0.00	0	
Total For CLN498										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.67531				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 10/10/2020 Spot Bond					0.00000	101.62477				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.66464				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.72647				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	101.72647				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2020 Spot Bond					0.00000	101.24684				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.31108				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2020 Spot Bond					0.00000	101.63799				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	93.83439				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.10571	9.96000	100.07927				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.83461	10.01000	103.80690				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.58304				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.07070	9.60000	102.95155				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.14618				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond					0.00000	100.02077				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.48889				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.83137				0.00	0	
Total CLN523 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.24471	9.20000	100.22022				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	101.25420				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.91688				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.50112				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.96189				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	102.11990				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.14032				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.14618				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.93111				0.00	0	
Total CLN532 SPOT										0.00	0	
Total For CLN532										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	99.95275				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.43224				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.46500	10.46500	10.46500	101.21576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.63907				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	101.21590				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 16/08/2023 Spot Bond					0.00000	100.77989				0.00	0	
Total CLN538 SPOT										0.00	0	
Total For CLN538										0.00	0	
CLN538 On 20/12/2023 Spot Bond					0.00000	99.93936				0.00	0	
Total CLN539 SPOT										0.00	0	
Total For CLN539										0.00	0	
CLN539 On 17/01/2024 Spot Bond					0.00000	101.65016				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	105.24100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.47736				0.00	0	14,200,000.00
Total CLN542 SPOT										0.00	0	14,200,000.00
Total For CLN542										0.00	0	14,200,000.00
CLN542 On 07/06/2023 Spot Bond					0.00000	106.90500				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN543 On 20/12/2023 Spot Bond					0.00000	101.53189				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN544 On 17/01/2024 Spot Bond					0.00000	101.62531				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.93500	101.12471	9.93500	101.09777				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			9.98500	100.06009	9.98500	105.05351				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.07500	103.90605	10.07500	103.87800				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN549 On 07/12/2025 Spot Bond			5.32000	5.32000	5.32000	102.54108				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	259.42986				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN550 On 07/12/2025 Spot Bond			5.32000	5.32000	5.32000	102.54024				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	
CLN552 On 20/12/2023 Spot Bond					0.00000	99.82100				0.00	0	
Total CLN552 SPOT										0.00	0	
Total For CLN552										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 20/12/2020 Spot Bond					0.00000	100.85754				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.76806				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.84944				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.58270				0.00	0	
Total CLN558 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN558									0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.77441			0.00	0	
Total CLN559 SPOT									0.00	0	
Total For CLN559									0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	123.69500			0.00	0	
Total CLN560 SPOT									0.00	0	
Total For CLN560									0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.89658			0.00	0	
Total CLN561 SPOT									0.00	0	
Total For CLN561									0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.16000	102.33116	10.16000	103.51821			0.00	0	
Total CLN562 SPOT									0.00	0	
Total For CLN562									0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.93500	101.63407	9.93500	104.47418			0.00	0	
Total CLN563 SPOT									0.00	0	
Total For CLN563									0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.90990			0.00	0	
Total CLN564 SPOT									0.00	0	
Total For CLN564									0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.61128			0.00	0	300,000,00
Total CLN565 SPOT									0.00	0	300,000,00
Total For CLN565									0.00	0	300,000,00
CLN566 On 17/01/2024 Spot Bond					0.00000	103.23135			0.00	0	
Total CLN566 SPOT									0.00	0	
Total For CLN566									0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.36183			0.00	0	
Total CLN567 SPOT									0.00	0	
Total For CLN567									0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.86254			0.00	0	
Total CLN568 SPOT									0.00	0	
Total For CLN568									0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.89751			0.00	0	
Total CLN569 SPOT									0.00	0	
Total For CLN569									0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.58220			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			10.16500	99.88728	10.16500	102.67515				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.87781				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.35923				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.86546				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.04438				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	106.90700				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	99.94937				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.39263				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.92645				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/10/2024 Spot Bond					0.00000	101.99875				0.00	0	
Total CLN580 SPOT										0.00	0	
Total For CLN580										0.00	0	
CLN580 On 10/05/2024 Spot Bond					0.00000	100.90059				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN582 On 30/05/2022 Spot Bond					0.00000	100.45949				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN583 On 16/09/2025 Spot Bond					0.00000	100.04970				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	101.30610				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.45175				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	100.68214				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.20976				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.04150				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.99981				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.04902				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.07920				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			5.51000	119.52378	5.51000	98.55011				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.57652				0.00	0	
Total CLN593 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN593										0.00	0	
CLN593 On 07/12/2025 Spot Bond					0.00000	100.24364				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	101.93871				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.57652				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.60096				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.85388				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.19861				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.99981				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.99981				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.34908				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	100.99249				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.95840				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.82123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.82325				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.50097				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.57054				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.57165	9.32000	103.54587				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	
CLN610 On 23/07/2022 Spot Bond					0.00000	101.26747				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.81455				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.23299				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.55821				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.45938				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2020 Spot Bond					0.00000	101.75811				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	99.94623				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	99.95287				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	99.95078				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.45172				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.14990				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.14727				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	101.09301				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	99.94465				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.22967				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.85500	104.19236	7.85500	104.17031				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.75776				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	101.23106				0.00	0	
Total CLN627 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.39500	80.32739	12.39500	80.30086				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.63281				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.63500	96.15425	10.63500	96.12689				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.75550				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.61529				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	102.00291				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.89078				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	100.79844				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.62178				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.75323				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.72683				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.80703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.79844				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN641 On 20/12/2024 Spot Bond					0.00000	96.28400				0.00	0	
Total CLN641 SPOT										0.00	0	
Total For CLN641										0.00	0	
CLN642 On 17/10/2023 Spot Bond					0.00000	100.91075				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.62388				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.96709				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.75323				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.46691				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.80373				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.67681				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN652 On 19/08/2025 Spot Bond					0.00000	100.57291				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 18/02/2021 Spot Bond					0.00000	100.44260				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	100.52514				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN656 On 20/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total CLN656 SPOT										0.00	0	5,000,000.00
Total For CLN656										0.00	0	5,000,000.00
CLN657 On 13/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		470,000,000,000.00		4,700,000,000	4,700,000,000	5,470,000,000
Total CLN657 SPOT								'0,000,000,000,000.00		4,700,000,000	4,700,000,000	5,470,000,000
Total For CLN657								'0,000,000,000,000.00		4,700,000,000	4,700,000,000	5,470,000,000
CLN658 On 20/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.24000	97.10169	9.24000	97.07773				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF15 On 20/06/2020 Spot Bond					0.00000	99.95472				0.00	0	
Total CLNF15 SPOT										0.00	0	
Total For CLNF15										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.75347				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.66500	116.18979	7.66500	116.16591				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ07 On 23/03/2021 Spot Bond			7.50000	103.02092	7.50000	103.00009				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.28500	108.02209	10.28500	107.99250				0.00	0	
Total COJ08 SPOT										0.00	0	

Contract 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 COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			7.99500	110.48857	7.99500	110.46491				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.65000	105.38167	8.65000	105.35729				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.49500	97.99155	11.49500	97.96164				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			11.58500	91.61244	11.58500	91.58425				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.68500	10.68500	10.68500	103.52461				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.02090				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.37127				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA04U SPOT										0.00	0	
Total For CSA04U										0.00	0	
CSA05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD04U SPOT										0.00	0	
Total For CSD04U										0.00	0	
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.88683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.01291				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.76026				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.04318				0.00	5,000,000,000	5,000,000,000
Total DENG91 SPOT										0.00	5,000,000,000	5,000,000,000
Total For DENG91										0.00	5,000,000,000	5,000,000,000
DENG9 On 11/09/2020 Spot Bond					0.00000	100.17932				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	99.88883				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	99.80658				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.17934				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.10055				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.25950				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	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DOL01 On 20/12/2021 Spot Bond					0.00000	99.91186			0.00	825,129,252	412,564,62
Total DOL012 SPOT									0.00	825,129,252	412,564,62
Total For DOL012									0.00	825,129,252	412,564,62
DSY01 On 21/11/2022 Spot Bond					0.00000	100.61553			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.22017			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY02U SPOT									0.00	0	
Total For DSY02U									0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.90500	9.90500	9.90500	105.39972			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY03U SPOT									0.00	0	
Total For DSY03U									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.87303			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05U 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	
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY06U SPOT									0.00	0	
Total For DSY06U									0.00	0	
DV2021 On 18/06/2021 Spot Bond			7.36500	104.20156	7.36500	104.18098			0.00	0	4,200,000.00
Total DV2021 SPOT									0.00	0	4,200,000.00
Total For DV2021									0.00	0	4,200,000.00
DV23 On 27/02/2023 Spot Bond			7.60500	106.77683	7.60500	106.75494		16,956,978,012,000.00	2,229,714,400	3,296,776,100	
Total DV23 SPOT								16,956,978,012,000.00	2,229,714,400	3,296,776,100	
Total For DV23								16,956,978,012,000.00	2,229,714,400	3,296,776,100	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.75863	100.00000	18.71689			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.75863	100.00000	18.71689			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.68500	107.45950	7.68500	107.43723				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.78293	9.69000	100.75674				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.78293	9.69000	100.75674				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.01000	90.52957	12.01000	90.50057				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.81539	10.10000	100.78811				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.81539	10.10000	100.78811				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	100.04080				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20f On 28/03/2020 Spot Bond					0.00000	99.76627				0.00	0	
Total DVF20B SPOT										0.00	0	
Total For DVF20B										0.00	0	
DVF20g On 31/08/2020 Spot Bond					0.00000	100.45305				0.00	0	
Total DVF20C SPOT										0.00	0	
Total For DVF20C										0.00	0	
DVF20i On 23/10/2020 Spot Bond					0.00000	101.32266				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.46090				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.11975				0.00	0	8,000,000,00
Total DVF22 SPOT										0.00	0	8,000,000,00
Total For DVF22										0.00	0	8,000,000,00
DVF22f On 29/08/2022 Spot Bond					0.00000	100.98564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22(On 24/10/2022 Spot Bond					0.00000	101.54425				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	102.61651				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	102.12791				0.00	580,000,000	580,000,00
Total DVF25 SPOT										0.00	580,000,000	580,000,00
Total For DVF25										0.00	580,000,000	580,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	102.43761				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	102.98468				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
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	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.42110				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2(On 31/05/2024 Spot Bond					0.00000	100.63914				0.00	0	8,000,000,00
Total DVFB25 SPOT										0.00	0	8,000,000,00
Total For DVFB25										0.00	0	8,000,000,00
DVFB2(On 31/05/2026 Spot Bond					0.00000	100.93278				0.00	0	25,000,000,00
Total DVFB26 SPOT										0.00	0	25,000,000,00
Total For DVFB26										0.00	0	25,000,000,00
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.03666				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2(On 31/01/2025 Spot Bond					0.00000	101.05573				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	

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 31/01/2027 Spot Bond					0.00000	101.07350				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	77.92750	100.00000	77.77196				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			7.76500	103.76975	7.76500	103.74829				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			7.96500	108.77409	7.96500	108.75075				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN20 On 14/03/2020 Spot Bond			7.04000	99.90366	7.04000	99.92291				0.00	0	
Total ECN20 SPOT										0.00	0	
Total For ECN20										0.00	0	
ECN22 On 14/03/2022 Spot Bond			7.22000	104.73522	7.22000	104.71504				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.12500	106.24271	8.12500	106.21972				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.36000	97.61355	5.36000	97.59122				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EL001U SPOT										0.00	0	
Total For EL001U										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.14000	86.78088	5.14000	86.76139				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	128.08159	2.25000	128.06282				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.19000	124.54871	5.19000	124.52058				0.00	0	
Total EL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.13000	110.36876	5.13000	110.34402				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.04000	108.04891	5.04000	108.02494				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.02000	100.12497	5.02000	100.10290				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.11000	88.69906	5.11000	88.67922				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	128.08159	2.25000	128.06282				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	98.63515				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	97.06879				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
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			7.34000	102.57774	7.34000	102.55765				0.00	0	1,951,250,00
Total EMM01 SPOT										0.00	0	1,951,250,00
Total For EMM01										0.00	0	1,951,250,00
EMM02 On 11/03/2021 Spot Bond			6.96500	103.72184	6.96500	103.70254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM02 SPOT										0.00	0	
Total For EMM02										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.58500	101.97840	10.58500	101.94950				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.81000	11.81000	11.81000	95.02506				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.86000	11.86000	11.86000	100.57625				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.73500	10.73500	10.73500	101.29239				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.58500	10.58500	10.58500	101.69365				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.20500	12.20500	12.20500	81.85058				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.16220				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.09585				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.21977				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2020 Spot Bond					0.00000	101.14257				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ENX05 On 01/05/2020 Spot Bond					0.00000	101.09738				0.00	0	
Total ENX05 SPOT										0.00	0	
Total For ENX05										0.00	0	
ENX06 On 12/06/2020 Spot Bond					0.00000	100.13740				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	100.38797				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF011 On 12/06/2020 Spot Bond					0.00000	100.31911				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	101.32122				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.89303				0.00	1,000,000,000	500,000,000
Total EPF014 SPOT										0.00	1,000,000,000	500,000,000
Total For EPF014										0.00	1,000,000,000	500,000,000
EPF015 On 04/06/2023 Spot Bond					0.00000	100.35658				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.21965				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.22328				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.02429				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.14053				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.92601				0.00	0	
Total EPF020 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPF020										0.00	0	
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	
Total For EPF08U										0.00	0	
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	
EPFC4L On 07/11/2020 Spot Bond					0.00000	100.87178				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	100.32042				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS06 On 09/04/2020 Spot Bond					0.00000	101.78114				0.00	0	
Total EQS06 SPOT										0.00	0	
Total For EQS06										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.24170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.36175				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.36771				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.47488				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02I On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT02U SPOT										0.00	0	
Total For EQT02U										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.71911				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.69879				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.75152				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.70284				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				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	100.94601				0.00	0	
Total ERSA21 SPOT										0.00	0	
Total For ERSA21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.69880				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.72310				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.69235				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.68258				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.50500	107.76403	7.50500	107.74222			71,827,353,000.00	9,570,600	1,853,733,300	
Total ES23 SPOT									71,827,353,000.00	9,570,600	1,853,733,300	
Total For ES23									71,827,353,000.00	9,570,600	1,853,733,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.45815	10.00000	101.43095			0.00	0		
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.87500	94.56992	9.87500	94.54501			156,392,350,000.00	15,837,200	9,199,757,400	
Total ES26 SPOT									156,392,350,000.00	15,837,200	9,199,757,400	
Total For ES26									156,392,350,000.00	15,837,200	9,199,757,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.61936	7.85000	103.59756			0.00	0		
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.62000	67.29409	11.82500	71.24714			211,872,132,000.00	16,788,600	1,481,811,600	
Total ES33 SPOT									211,872,132,000.00	16,788,600	1,481,811,600	
Total For ES33									211,872,132,000.00	16,788,600	1,481,811,600	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.08006	7.50000	100.06004			0.00	0		
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.15500	75.51622	12.15500	75.49188			121,265,573,000.00	9,976,600	1,637,018,900	
Total ES42 SPOT									121,265,573,000.00	9,976,600	1,637,018,900	
Total For ES42									121,265,573,000.00	9,976,600	1,637,018,900	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.37638	8.50000	103.35287			0.00	0		
Total ES42/R214 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 ES42/R214									0.00	0	
ESF01U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF01U SPOT									0.00	0	
Total For ESF01U									0.00	0	
ESF02U On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF02U SPOT									0.00	0	
Total For ESF02U									0.00	0	
ESFR03 On 20/04/2021 Spot Bond					0.00000	101.36823			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.02249			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.02568			0.00	0	300,000,00
Total EXX05 SPOT									0.00	0	300,000,00
Total For EXX05									0.00	0	300,000,00
FBJ20Z On 20/03/2020 Spot Bond					0.00000	99.95663			0.00	0	
Total FBJ20Z SPOT									0.00	0	
Total For FBJ20Z									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.95479			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.02144	100.00000	11.99167			0.00	0	
Total FFA1U SPOT									0.00	0	
Total For FFA1U									0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	19.50652	100.00000	19.45822			0.00	0	
Total FFB1U SPOT									0.00	0	
Total For FFB1U									0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FIF03U SPOT									0.00	0	
Total For FIF03U									0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FIF04U SPOT									0.00	0	
Total For FIF04U									0.00	0	
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIF05U SPOT										0.00	0	
Total For FIF05U										0.00	0	
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF06U SPOT										0.00	0	
Total For FIF06U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.81296				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.92710				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.64596				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.71056				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.73076				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.15635				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.34967				0.00	0	
Total FIFC33 SPOT										0.00	0	
Total For FIFC33										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.80426				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FMLA1U SPOT										0.00	0	
Total For FMLA1U										0.00	0	
FNTH1U On 08/04/2020 Spot Bond					0.00000	103.36690				0.00	0	
Total FNTH10 SPOT										0.00	0	
Total For FNTH10										0.00	0	
FNTI10 On 29/05/2020 Spot Bond					0.00000	102.33934				0.00	0	
Total FNTI10 SPOT										0.00	0	
Total For FNTI10										0.00	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	
Total For FPB1U										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.72645				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			7.56500	7.56500	7.56500	105.66168				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB16 On 08/07/2020 Spot Bond					0.00000	102.68067				0.00	18,000,000	9,000,000
Total FRB16 SPOT										0.00	18,000,000	9,000,000
Total For FRB16										0.00	18,000,000	9,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	105.64705				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB17/JIBAR									0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	104.81725			0.00	62,000,000	31,000,00
Total FRB18 SPOT									0.00	62,000,000	31,000,00
Total For FRB18									0.00	62,000,000	31,000,00
FRB19 On 14/04/2021 Spot Bond			9.31000	108.30562	9.31000	108.27869		2,234,400,000,000.00	240,000,000	240,000,000	240,000,00
Total FRB19 SPOT								2,234,400,000,000.00	240,000,000	240,000,000	240,000,00
Total For FRB19								2,234,400,000,000.00	240,000,000	240,000,000	240,000,00
FRB20 On 15/04/2021 Spot Bond					0.00000	104.14982			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	104.29755			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.50012			0.00	0	7,800,00
Total FRB22 SPOT									0.00	0	7,800,00
Total For FRB22									0.00	0	7,800,00
FRB23 On 20/09/2027 Spot Bond					0.00000	103.22126			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	106.20505			0.00	495,000,000	1,735,000,00
Total FRB24 SPOT									0.00	495,000,000	1,735,000,00
Total For FRB24									0.00	495,000,000	1,735,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	102.94424			0.00	8,400,000,000	5,960,000,00
Total FRB25 SPOT									0.00	8,400,000,000	5,960,000,00
Total For FRB25									0.00	8,400,000,000	5,960,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.45929			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			10.43500	101.84834	10.43500	101.82003			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			3.55000	160.52718	3.55000	160.49800			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.07000	4.07000	4.07000	293.78759			0.00	0	91,800,00

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 FRBI23 SPOT										0.00	0	91,800,00
Total For FRBI23										0.00	0	91,800,00
FRBI25 On 31/01/2025 Spot Bond			4.84000	4.84000	4.84000	128.94303				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.05000	171.40004	5.05000	171.36209				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.22000	5.22000	5.22000	90.18846				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	196.22440				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.87500	77.90170	5.87500	77.88274				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.79000	78.30138	5.79000	78.28244				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			7.14000	7.14000	7.14000	94.86492				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.83000	7.83000	7.83000	70.28491				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.87000	7.87000	7.87000	69.55305				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC169 On 31/01/2025 Spot Bond			5.69000	5.69000	5.69000	124.09005				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	100.76006				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	81.21899				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC193 On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC207 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	
FRC208 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	
FRC209 On 07/10/2020 Spot Bond					0.00000	103.39262				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC212 On 07/05/2020 Spot Bond					0.00000	100.96407				0.00	0	
Total FRC212 SPOT										0.00	0	
Total For FRC212										0.00	0	
FRC213 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	
FRC221 On 31/01/2022 Spot Bond			4.26000	158.49737	4.26000	158.46553				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC225 On 20/05/2020 Spot Bond					0.00000	100.66806				0.00	0	
Total FRC225 SPOT										0.00	0	
Total For FRC225										0.00	0	
FRC233 On 31/01/2022 Spot Bond			5.12000	156.08276	5.12000	156.04781				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	99.92825				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23 On 19/10/2020 Spot Bond					0.00000	105.07156				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23 On 19/10/2020 Spot Bond					0.00000	105.29669				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	105.14837				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	103.04891				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	103.01765				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	102.40705				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	104.67718				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25 On 19/10/2020 Spot Bond					0.00000	102.39921				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	100.95939				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.04429				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 27/03/2020 Spot Bond					0.00000	101.88690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC254 SPOT										0.00	0	
Total For FRC254										0.00	0	
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	103.36015				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 27/03/2020 Spot Bond					0.00000	101.85585				0.00	0	
Total FRC257 SPOT										0.00	0	
Total For FRC257										0.00	0	
FRC257 On 08/05/2020 Spot Bond					0.00000	100.97618				0.00	0	
Total FRC258 SPOT										0.00	0	
Total For FRC258										0.00	0	
FRC258 On 10/10/2020 Spot Bond					0.00000	101.59700				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC261 On 13/07/2020 Spot Bond					0.00000	101.56718				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC262 On 13/07/2020 Spot Bond					0.00000	101.66732				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC264 On 20/06/2021 Spot Bond					0.00000	101.71763				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265 On 06/08/2023 Spot Bond					0.00000	103.61821				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	101.16635				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	101.24213				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC274 On 02/05/2028 Spot Bond			9.80000	103.69382	9.80000	103.66656				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	100.14113				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC276 On 12/12/2020 Spot Bond					0.00000	100.14146				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC277 On 04/03/2021 Spot Bond					0.00000	100.33795				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC278 On 27/03/2020 Spot Bond					0.00000	101.77289				0.00	0	
Total FRC278 SPOT										0.00	0	
Total For FRC278										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.62535				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	99.95188				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.00174				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC283 On 26/01/2021 Spot Bond					0.00000	101.96871				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	101.05684				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	100.02954				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.19827				0.00	0	
Total FRC286 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	99.95639				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.06778				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 26/01/2021 Spot Bond					0.00000	101.36098				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.00000				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	101.27843				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	101.26264				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.80826				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.81717				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.71536				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	99.94636				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.39186				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 30/11/2020 Spot Bond					0.00000	100.77140				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	100.97728				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.53359				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	101.72801				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	101.10392				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.46588				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 12/08/2020 Spot Bond					0.00000	100.75968				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC307 On 31/05/2024 Spot Bond					0.00000	100.76497				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	99.95702				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	99.95243				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	99.86000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	99.25000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/06/2024 Spot Bond					0.00000	99.94910				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	104.64000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	94.46178				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.04618				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.15289				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.19117				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	99.94893				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: 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	
FRC32: On 24/10/2020 Spot Bond					0.00000	101.29080				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	99.94201				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	99.94816				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	99.95191				0.00	0	
Total FRC324 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.77090				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	99.94915				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.76673				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.47706				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.01068				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.85043				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.47265				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.47265				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 14/05/2024 Spot Bond					0.00000	100.51882				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC333 On 05/03/2021 Spot Bond					0.00000	100.29552				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.20008				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	100.13835				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.90000	4.90000	4.90000	156.66175				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.84000	4.84000	4.84000	156.82973				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.82000	4.82000	4.82000	156.88578				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD25U SPOT										0.00	0	
Total For FRD25U										0.00	0	
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD35U SPOT										0.00	0	
Total For FRD35U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.85000	80.34536	5.85000	80.32600				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.37000	94.79243	5.37000	94.77057				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.08076				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.18077				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.46224				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.13303				0.00	390,000,000	2,390,000,000
Total FRJ22 SPOT										0.00	390,000,000	2,390,000,000

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 FRJ22										0.00	390,000,000	2,390,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.09481				0.00	0	22,800,000,000
Total FRJ23 SPOT										0.00	0	22,800,000,000
Total For FRJ23										0.00	0	22,800,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.75021				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.70961				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.41085				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.71754				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.98104				0.00	0	500,000,000
Total FRJ29 SPOT										0.00	0	500,000,000
Total For FRJ29										0.00	0	500,000,000
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS101 On 15/01/2024 Spot Bond			4.73800	4.73800	4.73800	107.68355				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS102 On 31/01/2038 Spot Bond			4.96000	4.96000	4.96000	100.17260				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.45946				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.19430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.10000	98.30887	5.10000	98.28689				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.05000	199.34028	5.05000	199.29617				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.24000	96.46606	5.24000	96.44416				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.08000	5.08000	5.08000	198.67711				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			5.24000	126.66158	5.24000	126.63280				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	119.20211	3.70500	119.17995				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.24000	96.46606	5.24000	96.44416				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.20000	196.26865	5.20000	196.22440				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.25000	195.25769	5.25000	195.21344				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.77000	161.33687	4.77000	129.35224				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.28000	194.65420	5.28000	194.60991				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.24000	96.46606	5.24000	96.44416				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.70000	163.86730	5.70000	163.82819				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.99000	87.28268	5.99000	87.26112				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.59000	165.11467	5.59000	165.07575				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.65000	164.43293	5.65000	164.39391				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.79000	184.73811	5.79000	184.69358				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 24/03/2020 Spot Bond					0.00000	99.80400				0.00	0	
Total FRS133 SPOT										0.00	0	
Total For FRS133										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.92000	88.09300	5.92000	88.07139				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.24000	5.24000	5.24000	96.44416				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.24000	96.46606	5.24000	96.44416				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.46000	166.60307	5.46000	166.56436				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.56000	189.13092	5.56000	189.08649				0.00	0	
Total FRS138 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.59000	165.11467	5.59000	165.07575				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.59000	165.11467	5.59000	165.07575				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.88000	161.84965	5.88000	161.81027				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			5.54000	124.96051	5.54000	124.93110				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/01/2022 Spot Bond			3.96000	159.35099	3.96000	159.32026				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.94000	161.18352	5.94000	161.14403				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.98000	160.74122	5.98000	160.70166				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			5.51000	125.12944	5.51000	125.10010				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.40000	167.29525	5.40000	167.25667				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.99000	5.99000	5.99000	160.59129				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15 On 20/06/2022 Spot Bond					0.00000	12.62798				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15 On 06/06/2023 Spot Bond					0.00000	14.20158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS15l On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS16(On 06/06/2024 Spot Bond					0.00000	16.42011				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16` On 06/06/2025 Spot Bond					0.00000	18.48213				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16: On 20/06/2022 Spot Bond					0.00000	12.11689				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS16: On 06/06/2023 Spot Bond					0.00000	13.33947				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS16: On 06/06/2024 Spot Bond					0.00000	15.12303				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS16: On 06/06/2025 Spot Bond					0.00000	16.78190				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS16: On 01/08/2022 Spot Bond					0.00000	11.56730				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16: On 01/08/2022 Spot Bond					0.00000	11.58137				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS16: On 01/08/2021 Spot Bond					0.00000	11.03920				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	12.41917				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17 On 16/10/2022 Spot Bond					0.00000	101.47146				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.56420				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	13.88935				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	13.88934				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS17 On 19/07/2024 Spot Bond					0.00000	15.56362				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	99.99983				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	102.07956				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	98.36774				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	97.86656				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	113.13891				0.00	0	
Total FRS186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	120.22820				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	110.12060				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19 On 23/03/2020 Spot Bond					0.00000	112.75538				0.00	0	
Total FRS193 SPOT										0.00	0	
Total For FRS193										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	24.09193				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	37.01775				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.92996				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 03/08/2020 Spot Bond					0.00000	107.33725				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.01525				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.85424				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.52280				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 11/09/2020 Spot Bond					0.00000	99.29353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS204 On 15/03/2021 Spot Bond					0.00000	97.50977				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	101.56737				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	93.26331				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	97.63599				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.68931				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS210 SPOT										0.00	0	
Total For FRS210										0.00	0	
FRS210 On 20/12/2020 Spot Bond					0.00000	154.78297				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 04/09/2020 Spot Bond					0.00000	97.79342				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS212 On 03/09/2021 Spot Bond					0.00000	97.03847				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	96.35094				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.87000	3.87000	3.87000	295.73992				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS37 On 07/12/2023 Spot Bond			3.76000	3.76000	3.76000	296.82040				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.48000	4.48000	4.48000	289.83400				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.75000	159.95203	3.75000	159.92211				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.18112				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			3.45000	160.81576	3.45000	160.78696				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.01489				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.94000	92.23622	4.94000	92.21601				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.57000	68.37052	4.57000	99.10656				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.66000	4.66000	4.66000	129.99830				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.73000	4.73000	4.73000	129.58675				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.67000	4.67000	4.67000	288.02379				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			7.03500	104.94532	7.03500	104.92549				0.00	0	1,000,000.00
Total FRX20 SPOT										0.00	0	1,000,000.00

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 FRX20									0.00	0	1,000,000,00
FRX23 On 28/02/2023 Spot Bond			7.64500	7.64500	7.64500	100.66388			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.46500	111.66133	8.46500	111.63603			0.00	0	250,000,00
Total FRX24 SPOT									0.00	0	250,000,00
Total For FRX24									0.00	0	250,000,00
FRX25 On 26/07/2025 Spot Bond			8.62500	106.14280	8.62500	106.11818			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.97500	106.95963	8.97500	106.93398		3,611,540,000,000.00		402,400,000	1,471,200,00
Total FRX26 SPOT								3,611,540,000,000.00		402,400,000	1,471,200,00
Total For FRX26								3,611,540,000,000.00		402,400,000	1,471,200,00
FRX27 On 07/03/2027 Spot Bond			9.01500	106.30821	9.01500	106.28275			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.38500	105.64141	9.38500	105.61479			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.91500	100.23917	9.91500	100.21253			0.00	0	10,000,000,00
Total FRX30 SPOT									0.00	0	10,000,000,00
Total For FRX30									0.00	0	10,000,000,00
FRX31 On 21/02/2031 Spot Bond			10.11000	96.71027	10.11000	96.68407			0.00	0	750,000,00
Total FRX31 SPOT									0.00	0	750,000,00
Total For FRX31									0.00	0	750,000,00
FRX32 On 31/03/2032 Spot Bond			10.21500	106.99241	10.21500	106.96329			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.38500	75.53784	11.38500	75.51499			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS3A5 On 20/08/2039 Spot Bond					0.00000	102.57661			0.00	0	
Total FS3A5 SPOT									0.00	0	
Total For FS3A5									0.00	0	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1 On 20/08/2039 Spot Bond					0.00000	103.72968				0.00	0	
Total FS3B1 SPOT										0.00	0	
Total For FS3B1										0.00	0	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3B1U SPOT										0.00	0	
Total For FS3B1U										0.00	0	
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3C1U SPOT										0.00	0	
Total For FS3C1U										0.00	0	
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3D1U SPOT										0.00	0	
Total For FS3D1U										0.00	0	
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS5A5U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.03003				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.88230				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.62272				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.58406				0.00	0	
Total FS7A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FS7A1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.60447			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.61686			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.62050			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.88288			0.00	0	
Total GBL03 SPOT									0.00	0	
Total For GBL03									0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.05354			0.00	0	10,000,00
Total GBL04 SPOT									0.00	0	10,000,00
Total For GBL04									0.00	0	10,000,00
GBL05 On 07/11/2022 Spot Bond					0.00000	100.99636			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	102.55430			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.60409			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.40324			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.49164				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.09658				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB16U SPOT										0.00	0	
Total For GRB16U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.82000	98.98452	4.82000	98.96321				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.48222				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.50242				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT12 On 24/06/2020 Spot Bond					0.00000	100.05112				0.00	0	
Total GRT12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT12										0.00	0	
GRT13 On 15/04/2020 Spot Bond					0.00000	101.51968				0.00	0	
Total GRT13 SPOT										0.00	0	
Total For GRT13										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.06300				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT15 On 15/04/2020 Spot Bond					0.00000	101.51125				0.00	0	
Total GRT15 SPOT										0.00	0	
Total For GRT15										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	102.50244				0.00	0	4,000,000,00
Total GRT16 SPOT										0.00	0	4,000,000,00
Total For GRT16										0.00	0	4,000,000,00
GRT17 On 17/10/2023 Spot Bond			7.59000	112.15222	7.59000	112.12940				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.90483				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.82795				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			10.38500	102.52371	10.38500	102.49535				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.43942				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.73996				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.74709				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.58916				0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT25G SPOT										0.00	0	2,000,000.00
Total For GRT25G										0.00	0	2,000,000.00
GRT26 On 09/03/2028 Spot Bond					0.00000	101.47536				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.91011				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.18776				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.19198				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.60486				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.44212				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.28711				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.50910				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.67434				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.35469				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.80992				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT39 On 30/04/2026 Spot Bond					0.00000	101.07659				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.61320				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.81715				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.64016				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.39556				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.33608				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T4U SPOT										0.00	0	
Total For H6T4U										0.00	0	
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T2U SPOT										0.00	0	
Total For H7T2U										0.00	0	
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T5U SPOT										0.00	0	
Total For H7T5U										0.00	0	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T2U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H8T2U										0.00	0	
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H9T1U SPOT										0.00	0	
Total For H9T1U										0.00	0	
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.36813				0.00	0	
Total HC5T2 SPOT										0.00	0	
Total For HC5T2										0.00	0	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL02U SPOT										0.00	0	
Total For HIL02U										0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL03U SPOT										0.00	0	
Total For HIL03U										0.00	0	
HILB06 On 11/07/2020 Spot Bond					0.00000	101.56541				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	101.58496				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.96969				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.90049				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.18607				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.38092				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.21158				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HM1C4U SPOT										0.00	0	
Total For HM1C4U										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C5U SPOT										0.00	0	
Total For HM1C5U										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				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	101.88881				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.81410				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	102.06498				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			6.57500	102.40315	6.57500	102.38515				0.00	0	
Total HWAY20 SPOT										0.00	0	
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	76.71217	100.00000	76.55875				0.00	0	
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.38000	290.85148	4.38000	290.79232				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.57000	4.57000	4.57000	291.07272				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.18000	72.73132	5.18000	89.37710				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.85500	83.42019	11.85500	83.39380				0.00	0	350,000,00
Total HWAY34 SPOT										0.00	0	350,000,00
Total For HWAY34										0.00	0	350,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.29477	100.00000	10.27187				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.83500	83.08354	11.83500	83.05730				0.00	0	2,620,000,00
Total HWAY35 SPOT										0.00	0	2,620,000,00
Total For HWAY35										0.00	0	2,620,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.29433	100.00000	10.27143				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.71994				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.41754				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.44472				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.32000	132.04529	4.09000	133.40549		032,162,500,896,000.00	701,889,467,800	485,079,000,80		
Total I2025 SPOT								12,162,500,896,000.00	701,889,467,800	485,079,000,80		
Total For I2025								12,162,500,896,000.00	701,889,467,800	485,079,000,80		
I2029 On 31/03/2029 Spot Bond			4.35000	96.67727	4.35000	96.65768		885,467,054,880,000.00	203,555,644,800	134,820,380,70		
Total I2029 SPOT								15,467,054,880,000.00	203,555,644,800	134,820,380,70		
Total For I2029								15,467,054,880,000.00	203,555,644,800	134,820,380,70		
I2033 On 28/02/2033 Spot Bond			4.35000	94.62172	4.35000	94.60265		005,017,845,620,000.00	231,038,585,200	76,425,191,80		
Total I2033 SPOT								15,017,845,620,000.00	231,038,585,200	76,425,191,80		
Total For I2033								15,017,845,620,000.00	231,038,585,200	76,425,191,80		
I2038 On 31/01/2038 Spot Bond			4.34000	109.09035	4.34000	109.06820		806,586,400,340,000.00	185,849,401,000	218,388,120,40		
Total I2038 SPOT								16,586,400,340,000.00	185,849,401,000	218,388,120,40		
Total For I2038								16,586,400,340,000.00	185,849,401,000	218,388,120,40		
I2046 On 31/03/2046 Spot Bond			4.50000	97.54513	4.50000	97.52497		523,023,275,700,000.00	116,227,394,600	123,323,092,70		
Total I2046 SPOT								13,023,275,700,000.00	116,227,394,600	123,323,092,70		

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 For I2046									13,023,275,700,000.00	116,227,394,600	123,323,092,70
I2050 On 31/12/2050 Spot Bond			4.87000	92.07914	4.55000	97.65414			532,017,127,101,000.00	314,582,572,300	251,891,198,50
Total I2050 SPOT									12,017,127,101,000.00	314,582,572,300	251,891,198,50
Total For I2050									12,017,127,101,000.00	314,582,572,300	251,891,198,50
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB105U SPOT									0.00	0	
Total For IB105U									0.00	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB107U SPOT									0.00	0	
Total For IB107U									0.00	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB121U SPOT									0.00	0	
Total For IB121U									0.00	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB122U SPOT									0.00	0	
Total For IB122U									0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB125U SPOT									0.00	0	
Total For IB125U									0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB126U SPOT									0.00	0	
Total For IB126U									0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB139U SPOT									0.00	0	
Total For IB139U									0.00	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IBL02U SPOT									0.00	0	
Total For IBL02U									0.00	0	
IBL100 On 24/05/2020 Spot Bond					0.00000	100.53648			0.00	0	
Total IBL100 SPOT									0.00	0	
Total For IBL100									0.00	0	
IBL101 On 24/05/2022 Spot Bond			7.53000	7.53000	7.53000	105.90643			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.84819			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.45362				0.00	0	
Total IBL104 SPOT										0.00	0	
Total For IBL104										0.00	0	
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.10377				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.33000	291.33177	4.33000	291.27290				0.00	0	218,000,00
Total IBL109 SPOT										0.00	0	218,000,00
Total For IBL109										0.00	0	218,000,00
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.27222				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL112 On 21/05/2020 Spot Bond					0.00000	100.67351				0.00	0	
Total IBL112 SPOT										0.00	0	
Total For IBL112										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.58685				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.87864				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.60294				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond					0.00000	99.96024				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	101.20071				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.69075				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL120 On 12/10/2020 Spot Bond					0.00000	101.46097				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.87186				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.75467				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL127 On 02/04/2020 Spot Bond					0.00000	101.64646				0.00	0	
Total IBL127 SPOT										0.00	0	
Total For IBL127										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.49647				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.63795				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.44391				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond					0.00000	100.85022				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.83060				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.13292				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.34335				0.00	0	1,000,000,00
Total IBL134 SPOT										0.00	0	1,000,000,00
Total For IBL134										0.00	0	1,000,000,00
IBL135 On 22/11/2024 Spot Bond					0.00000	100.55808				0.00	0	
Total IBL135 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IBL135									0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.53642			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.33628			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.35487			0.00	0	
Total IBL138 SPOT									0.00	0	
Total For IBL138									0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.71896			0.00	1,700,000,000	850,000,00
Total IBL140 SPOT									0.00	1,700,000,000	850,000,00
Total For IBL140									0.00	1,700,000,000	850,000,00
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	100.58195			0.00	0	
Total IBL141 SPOT									0.00	0	
Total For IBL141									0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.60589			0.00	0	
Total IBL142 SPOT									0.00	0	
Total For IBL142									0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.16488			0.00	0	
Total IBL143 SPOT									0.00	0	
Total For IBL143									0.00	0	
IBL36 On 31/01/2022 Spot Bond			3.48000	3.48000	3.48000	160.70020			0.00	0	
Total IBL36 SPOT									0.00	0	
Total For IBL36									0.00	0	
IBL43/J On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100			0.00	0	
Total IBL43/JIBAR SPOT									0.00	0	
Total For IBL43/JIBAR									0.00	0	
IBL50 On 02/08/2020 Spot Bond			7.35000	101.76309	7.35000	101.74315			0.00	0	
Total IBL50 SPOT									0.00	0	
Total For IBL50									0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.17500	107.70930	8.17500	107.68560		9,156,000,000,000.00		1,120,000,000	1,120,000,00
Total IBL60 SPOT								9,156,000,000,000.00		1,120,000,000	1,120,000,00
Total For IBL60								9,156,000,000,000.00		1,120,000,000	1,120,000,00
IBL65 On 29/07/2021 Spot Bond					0.00000	101.37991			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			3.60000	160.38315	3.60000	160.35379				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	100.97597				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.19898				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.82500	108.40638	7.82500	108.38353				0.00	0	11,037,030,00
Total IBL78 SPOT										0.00	0	11,037,030,00
Total For IBL78										0.00	0	11,037,030,00
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.53824				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			7.45500	106.53591	7.45500	106.51448				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	48.19862	100.00000	48.09136				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	100.53705				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.11654				0.00	680,000,000	1,360,000,00
Total IBL95 SPOT										0.00	680,000,000	1,360,000,00
Total For IBL95										0.00	680,000,000	1,360,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	103.34684				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDC01U SPOT										0.00	0	
Total For IDC01U										0.00	0	
IDC02L On 28/02/2028 Spot Bond			100.00000	9.81593	100.00000	9.79408				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			7.00500	104.14666	7.00500	104.12707				0.00	0	1,000,000,00
Total IDC03 SPOT										0.00	0	1,000,000,00
Total For IDC03										0.00	0	1,000,000,00
IDCG06 On 24/11/2024 Spot Bond			9.58500	102.88794	9.58500	102.86148				0.00	0	882,995,40
Total IDC06 SPOT										0.00	0	882,995,40
Total For IDC06										0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.26825				0.00	0	
Total IDC07 SPOT										0.00	0	
Total For IDC07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.71000	107.34878	10.71000	107.41098				0.00	0	
Total IDC08 SPOT										0.00	0	
Total For IDC08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.32068				0.00	0	
Total IDC10 SPOT										0.00	0	
Total For IDC10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.18500	106.00435	10.18500	105.97558				0.00	0	
Total IDC11 SPOT										0.00	0	
Total For IDC11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.47749				0.00	0	
Total IDC12 SPOT										0.00	0	
Total For IDC12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.83832				0.00	0	
Total IDC13 SPOT										0.00	0	
Total For IDC13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.78805				0.00	0	
Total IDC14 SPOT										0.00	0	
Total For IDC14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.45576				0.00	0	
Total IDC15 SPOT										0.00	0	

Contract 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 IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.62347				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.86985				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.13489				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.54664				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	99.99994				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.99984				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.03879				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.15631				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.04229				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2U On 05/04/2025 Spot Bond			100.00000	8.09538	100.00000	8.07747				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.08500	100.98075	9.08500	100.95624				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			7.27000	105.26442	7.27000	105.24389				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN304U SPOT										0.00	0	
Total For IN304U										0.00	0	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN306U SPOT										0.00	0	
Total For IN306U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN406U SPOT										0.00	0	
Total For IN406U										0.00	0	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN407U SPOT										0.00	0	

Contract 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 IN407U										0.00	0	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN408U SPOT										0.00	0	
Total For IN408U										0.00	0	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN409U SPOT										0.00	0	
Total For IN409U										0.00	0	
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN415U SPOT										0.00	0	
Total For IN415U										0.00	0	
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN418U SPOT										0.00	0	
Total For IN418U										0.00	0	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN419U SPOT										0.00	0	
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN422U SPOT										0.00	0	
Total For IN422U										0.00	0	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN425U SPOT										0.00	0	
Total For IN425U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
ING196 On 30/06/2027 Spot Bond					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	103.95800	10.00000	103.93100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ING211/JIBAR SPOT									0.00	0	
Total For ING211/JIBAR									0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.39782			0.00	0	
Total ING362 SPOT									0.00	0	
Total For ING362									0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.13002			0.00	0	
Total ING375 SPOT									0.00	0	
Total For ING375									0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.94007			0.00	0	
Total ING383 SPOT									0.00	0	
Total For ING383									0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	88.77773			0.00	0	
Total ING384 SPOT									0.00	0	
Total For ING384									0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.41424			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	102.16624			0.00	230,000,000	230,000,000
Total INLV02 SPOT									0.00	230,000,000	230,000,000
Total For INLV02									0.00	230,000,000	230,000,000
INLV03 On 11/02/2021 Spot Bond					0.00000	102.26517			0.00	0	
Total INLV03 SPOT									0.00	0	
Total For INLV03									0.00	0	
INLV04 On 11/02/2021 Spot Bond			9.41000	104.10544	9.41000	104.07915		1,740,850,000,000.00	185,000,000	185,000,000	
Total INLV04 SPOT								1,740,850,000,000.00	185,000,000	185,000,000	
Total For INLV04								1,740,850,000,000.00	185,000,000	185,000,000	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.34442			0.00	0	450,000,000
Total INLV05 SPOT									0.00	0	450,000,000
Total For INLV05									0.00	0	450,000,000
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100			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	100.34539			0.00	0	
Total IPF13 SPOT									0.00	0	
Total For IPF13									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF15 On 17/12/2020 Spot Bond					0.00000	100.12963				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.02168				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	99.89481				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	99.89346				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.89211				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF20 On 17/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF20 SPOT										0.00	0	
Total For IPF20										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.57235				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.04313				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	100.98103				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.50015				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.87062				0.00	0	
Total IPF26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.88040				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	101.89772				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.32184				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.81523				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.14209				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC29 On 24/04/2020 Spot Bond					0.00000	101.03754				0.00	0	
Total IPFC29 SPOT										0.00	0	
Total For IPFC29										0.00	0	
IPL8/JIf On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.36081	2.75000	100.35329				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			7.55000	144.44652	7.55000	144.40500				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	102.16956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			9.31000	103.90900	9.31000	103.88303				2,606,800,000,000.00	280,000,000	280,000,000
Total IV034 SPOT										2,606,800,000,000.00	280,000,000	280,000,000
Total For IV034										2,606,800,000,000.00	280,000,000	280,000,000
IV035 On 07/04/2022 Spot Bond					0.00000	107.35690				0.00	208,000,000	
Total IV035 SPOT										0.00	208,000,000	
Total For IV035										0.00	208,000,000	
IV036 On 22/07/2021 Spot Bond					0.00000	104.68747				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.85902				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.70000	5.70000	5.70000	154.44401				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	105.76890				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			9.53500	103.06597	9.53500	109.00777				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	104.69303				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			9.55000	9.55000	9.55000	108.48960				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.40345				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			4.40000	158.10103	4.40000	158.06868				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV046 On 21/06/2022 Spot Bond					0.00000	103.95877				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	100.95562				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV118U SPOT										0.00	0	
Total For IV118U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.25000	157.79221	6.25000	157.75224				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVA987 On 19/03/2020 Spot Bond			6.80000	6.80000	6.80000	99.88834				0.00	0	
Total IVA987 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVA987										0.00	0	
IVA990 On 09/04/2020 Spot Bond			6.80000	6.80000	6.80000	99.49950				0.00	0	
Total IVA990 SPOT										0.00	0	
Total For IVA990										0.00	0	
IVA991 On 16/04/2020 Spot Bond			6.80000	6.80000	6.80000	99.37056				0.00	0	
Total IVA991 SPOT										0.00	0	
Total For IVA991										0.00	0	
IVA992 On 23/04/2020 Spot Bond			6.90000	6.90000	6.90000	99.23089				0.00	0	
Total IVA992 SPOT										0.00	0	
Total For IVA992										0.00	0	
IVA993 On 30/04/2020 Spot Bond			6.90000	6.90000	6.90000	99.10076				0.00	0	
Total IVA993 SPOT										0.00	0	
Total For IVA993										0.00	0	
IVA994 On 07/05/2020 Spot Bond			6.90000	6.90000	6.90000	98.97097				0.00	0	
Total IVA994 SPOT										0.00	0	
Total For IVA994										0.00	0	
IVA995 On 14/05/2020 Spot Bond			6.90000	6.90000	6.90000	98.84152				0.00	0	
Total IVA995 SPOT										0.00	0	
Total For IVA995										0.00	0	
IVA996 On 20/05/2020 Spot Bond			6.95000	6.95000	6.95000	98.72176				0.00	0	
Total IVA996 SPOT										0.00	0	
Total For IVA996										0.00	0	
IVA997 On 25/05/2020 Spot Bond			6.95000	6.95000	6.95000	98.62906				0.00	0	
Total IVA997 SPOT										0.00	0	
Total For IVA997										0.00	0	
IVA998 On 04/06/2020 Spot Bond			6.95000	6.95000	6.95000	98.44418				0.00	0	
Total IVA998 SPOT										0.00	0	
Total For IVA998										0.00	0	
IVA999 On 11/06/2020 Spot Bond			6.95000	6.95000	6.95000	98.31517				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				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	101.87900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			9.51500	101.18558	9.51500	101.15974				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC055 On 26/03/2020 Spot Bond					0.00000	99.83476				0.00	0	
Total IVC055 SPOT										0.00	0	
Total For IVC055										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	101.00730				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			8.03000	107.40167	8.03000	107.37857				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.98700				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	102.01937				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.99779				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.78456				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			7.68000	105.51940	7.68000	105.49755				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC111 On 19/05/2020 Spot Bond					0.00000	100.65527				0.00	0	
Total IVC111 SPOT										0.00	0	
Total For IVC111										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.04551				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC116 On 16/08/2020 Spot Bond					0.00000	101.28442				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	99.22355				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	101.20687				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.59570				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.49048				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	101.53635				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.36978				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.28474				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.35649				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.89621				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.91694				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.83569				0.00	0	
Total IVC149 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.05294				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	100.91857				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	101.25312				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC158 On 02/04/2020 Spot Bond					0.00000	101.65684				0.00	0	
Total IVC158 SPOT										0.00	0	
Total For IVC158										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	99.83688				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC160 On 05/04/2020 Spot Bond					0.00000	101.60563				0.00	0	
Total IVC160 SPOT										0.00	0	
Total For IVC160										0.00	0	
IVC161 On 09/05/2020 Spot Bond					0.00000	100.88023				0.00	0	
Total IVC161 SPOT										0.00	0	
Total For IVC161										0.00	0	
IVC162 On 21/05/2020 Spot Bond					0.00000	100.70283				0.00	0	
Total IVC162 SPOT										0.00	0	
Total For IVC162										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.02204				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	99.96039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	99.90120				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.19644				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF407 On 07/04/2020 Spot Bond					0.00000	101.46682				0.00	0	
Total IVF407 SPOT										0.00	0	
Total For IVF407										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF80U SPOT										0.00	0	
Total For IVF80U										0.00	0	
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	99.94896				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.97621				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			7.38500	108.26370	7.38500	108.24225				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP009 On 24/05/2020 Spot Bond					0.00000	100.57058				0.00	0	
Total KAP009 SPOT										0.00	0	
Total For KAP009										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	100.18758				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.40327				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.64249				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.32177				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.01398				0.00	0	
Total KAP015 SPOT										0.00	0	

Contract 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 KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	101.11658				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.99065				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond					0.00000	101.54294				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.17500	122.49377	10.17500	122.46038				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		450,000,000,000,000.00		244,500,000,000	81,500,000,000	
Total LB41U SPOT								50,000,000,000,000.00		244,500,000,000	81,500,000,000	
Total For LB41U								50,000,000,000,000.00		244,500,000,000	81,500,000,000	
LBK15 On 12/10/2021 Spot Bond					0.00000	104.39705				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK17 On 22/03/2020 Spot Bond					0.00000	99.90288				0.00	0	
Total LBK17 SPOT										0.00	0	
Total For LBK17										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	102.56005				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.71500	107.80407	7.71500	107.78178				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.79477				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	102.05521				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.09500	112.74856	8.09500	112.72410				0.00	0	4,808,716,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK24 SPOT										0.00	0	4,808,716,70
Total For LBK24										0.00	0	4,808,716,70
LBK26 On 23/03/2021 Spot Bond					0.00000	100.17702				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	101.69929				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.16500	100.43849	11.16500	100.40852				0.00	0	1,000,000,00
Total LBK28 SPOT										0.00	0	1,000,000,00
Total For LBK28										0.00	0	1,000,000,00
LBK29 On 07/06/2023 Spot Bond			7.87500	107.85375	7.87500	107.83100				0.00	0	1,500,000,00
Total LBK29 SPOT										0.00	0	1,500,000,00
Total For LBK29										0.00	0	1,500,000,00
LBK30 On 20/09/2021 Spot Bond					0.00000	99.95921				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	100.50056				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.89395				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.81614				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	100.09760				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK36 On 25/06/2020 Spot Bond					0.00000	99.86107				0.00	0	
Total LBK36 SPOT										0.00	0	
Total For LBK36										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	99.84774				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK38 On 16/02/2023 Spot Bond					0.00000	100.69065				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL04 On 14/08/2020 Spot Bond			7.16500	101.62989	7.16500	101.61051				0.00	0	
Total LGL04 SPOT										0.00	0	
Total For LGL04										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.03025				0.00	28,000,000	34,000,000
Total LGL05 SPOT										0.00	28,000,000	34,000,000
Total For LGL05										0.00	28,000,000	34,000,000
LGL06 On 04/10/2022 Spot Bond			8.06500	109.46896	8.06500	109.44531				0.00	0	8,500,000,000
Total LGL06 SPOT										0.00	0	8,500,000,000
Total For LGL06										0.00	0	8,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	103.72318				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.82807				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.63974				0.00	98,000,000	49,000,000
Total LGL09 SPOT										0.00	98,000,000	49,000,000
Total For LGL09										0.00	98,000,000	49,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.69593				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LHC14U On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC14U SPOT										0.00	0	
Total For LHC14U										0.00	0	
LHC15U On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC15U SPOT										0.00	0	
Total For LHC15U										0.00	0	
LHC16U On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT										0.00	0	
Total For LHC16U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.19755				0.00	0	
Total LHL26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.05982				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.18777				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.37162				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.40674				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.66258				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.67445				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.62777				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.64232				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.65324				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.47679				0.00	0	
Total MAQ182 SPOT										0.00	0	
Total For MAQ182										0.00	0	
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.41740				0.00	0	
Total MAQ185 SPOT										0.00	0	
Total For MAQ185										0.00	0	
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBC28U SPOT										0.00	0	
Total For MBC28U										0.00	0	
MBF05: On 27/03/2020 Spot Bond					0.00000	99.83096				0.00	0	
Total MBF055 SPOT										0.00	0	
Total For MBF055										0.00	0	
MBF05: On 28/08/2020 Spot Bond					0.00000	100.64042				0.00	0	6,000,000,00
Total MBF057 SPOT										0.00	0	6,000,000,00
Total For MBF057										0.00	0	6,000,000,00
MBF05: On 21/05/2021 Spot Bond					0.00000	100.77985				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06: On 17/08/2021 Spot Bond					0.00000	100.68983				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2020 Spot Bond					0.00000	100.20391				0.00	0	
Total MBF062 SPOT										0.00	0	
Total For MBF062										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.28200				0.00	0	10,000,000,00
Total MBF063 SPOT										0.00	0	10,000,000,00
Total For MBF063										0.00	0	10,000,000,00
MBF06: On 30/09/2020 Spot Bond					0.00000	101.70466				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.90759				0.00	0	20,000,000,00
Total MBF065 SPOT										0.00	0	20,000,000,00
Total For MBF065										0.00	0	20,000,000,00
MBP03: On 11/04/2020 Spot Bond					0.00000	101.46095				0.00	0	
Total MBP036 SPOT										0.00	0	
Total For MBP036										0.00	0	
MBP03: On 26/05/2020 Spot Bond					0.00000	100.48220				0.00	0	20,000,000,00
Total MBP037 SPOT										0.00	0	20,000,000,00
Total For MBP037										0.00	0	20,000,000,00
MBP03: On 02/11/2022 Spot Bond					0.00000	100.98056				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03' On 23/02/2021 Spot Bond					0.00000	100.76383				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04' On 23/02/2023 Spot Bond					0.00000	100.53025				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	101.44855				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04' On 26/04/2021 Spot Bond					0.00000	101.10088				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04' On 27/07/2023 Spot Bond					0.00000	101.10916				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04' On 27/09/2021 Spot Bond					0.00000	99.82362				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04' On 27/09/2023 Spot Bond					0.00000	99.82120				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04' On 26/02/2022 Spot Bond					0.00000	100.50059				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04' On 26/02/2024 Spot Bond					0.00000	100.47924				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04' On 27/03/2022 Spot Bond					0.00000	99.82364				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04' On 27/03/2024 Spot Bond					0.00000	99.82122				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05' On 23/08/2022 Spot Bond					0.00000	100.51605				0.00	0	
Total MBP050 SPOT										0.00	0	

Contract 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 MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.14802			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MIL03 On 28/08/2023 Spot Bond					0.00000	117.97370			0.00	0	
Total MIL03 SPOT									0.00	0	
Total For MIL03									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			7.26500	102.69432	7.26500	102.67442			0.00	0	
Total MMIG02 SPOT									0.00	0	
Total For MMIG02									0.00	0	
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.69988			0.00	0	491,600,00
Total MMIG03 SPOT									0.00	0	491,600,00
Total For MMIG03									0.00	0	491,600,00
MMIG0 On 12/08/2025 Spot Bond			11.64500	11.64500	11.64500	99.70632			0.00	0	42,000,00
Total MMIG04 SPOT									0.00	0	42,000,00
Total For MMIG04									0.00	0	42,000,00
MMIG0 On 12/08/2022 Spot Bond			8.14500	106.87157	8.14500	106.84814			0.00	0	4,200,600,00
Total MMIG05 SPOT									0.00	0	4,200,600,00
Total For MMIG05									0.00	0	4,200,600,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.58601			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.99978			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.20183			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			9.71500	100.44731	9.71500	100.42127			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	118.09041			0.00	0	
Total MQB003 SPOT									0.00	0	
Total For MQB003									0.00	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	101.90719			0.00	0	600,000,00

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 MTN06 SPOT										0.00	0	600,000,00
Total For MTN06										0.00	0	600,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	103.01781				0.00	154,000,000	77,000,00
Total MTN07 SPOT										0.00	154,000,000	77,000,00
Total For MTN07										0.00	154,000,000	77,000,00
MTN08 On 11/10/2020 Spot Bond					0.00000	101.98768				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	103.09915				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.81003				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.90255				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.19365				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.35735				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.85063				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.87057				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.44313				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.45533				0.00	0	5,000,000,00
Total MTN17 SPOT										0.00	0	5,000,000,00
Total For MTN17										0.00	0	5,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN18 On 30/05/2026 Spot Bond					0.00000	100.46947				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.22573				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.28048				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.83041				0.00	0	
Total MTNC20 SPOT										0.00	0	
Total For MTNC20										0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.20876				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA1U SPOT										0.00	0	
Total For MWA1U										0.00	0	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA2U SPOT										0.00	0	
Total For MWA2U										0.00	0	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA3U SPOT										0.00	0	
Total For MWA3U										0.00	0	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA4U SPOT										0.00	0	
Total For MWA4U										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.57359				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.56746				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.56746				0.00	0	
Total MWAR04 SPOT										0.00	0	

Contract 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 MWAR04										0.00	0	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
Total N4A211 SPOT										0.00	0	
Total For N4A211										0.00	0	
N6B26 On 20/03/2020 Spot Bond					0.00000	99.96093				0.00	0	
Total N6B26 SPOT										0.00	0	
Total For N6B26										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	100.05298				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.06047				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	99.95497				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	99.94556				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.78424				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7A20 On 20/03/2020 Spot Bond					0.00000	99.96168				0.00	0	
Total N7A20 SPOT										0.00	0	
Total For N7A20										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	99.95933				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.95123				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	99.94437				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.93806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.65500	104.16362	7.65500	104.14213				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM02 On 29/06/2020 Spot Bond			6.87000	102.82346	6.87000	102.80447				0.00	0	
Total NAM02 SPOT										0.00	0	
Total For NAM02										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.11500	106.91716	8.11500	106.89380				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.61500	100.85377	10.61500	100.82512				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.21668				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.23717				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.07657				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.09813				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.11610				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			7.23000	103.84740	7.23000	103.82714				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			7.32000	101.95218	7.32000	101.93205				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK12/On 19/03/2021 Spot Bond			9.38000	100.00000	9.38000	99.97482			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13/On 19/03/2024 Spot Bond			7.91500	106.12070	7.91500	106.09807			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14/On 25/06/2021 Spot Bond			6.73000	105.20019	6.73000	105.18117			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15/On 11/02/2022 Spot Bond			6.98000	104.04804	6.98000	104.02843			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/On 12/02/2025 Spot Bond			8.84500	103.24301	8.84500	103.21847			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/On 22/04/2026 Spot Bond			9.09500	107.96686	9.09500	107.94062			0.00	0	1,220,000,00
Total NBK17A SPOT									0.00	0	1,220,000,00
Total For NBK17A									0.00	0	1,220,000,00
NBK18/On 01/06/2020 Spot Bond			6.87500	103.19168	6.87500	103.17252			0.00	0	
Total NBK18A SPOT									0.00	0	
Total For NBK18A									0.00	0	
NBK19/On 01/06/2022 Spot Bond			7.51000	107.09987	7.51000	107.07830			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/On 01/06/2026 Spot Bond			9.10000	108.93063	9.10000	108.90414			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20/On 25/06/2021 Spot Bond					0.00000	102.21619			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/On 21/07/2027 Spot Bond			10.14500	104.13393	10.14500	104.10563			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/On 19/11/2022 Spot Bond			7.49500	109.44966	7.49500	109.42754			0.00	0	
Total NBK22A SPOT									0.00	0	

Contract 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 NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			9.90500	106.84499	9.90500	106.81662			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.88500	109.15871	9.88500	109.12978			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.83347			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			7.81500	7.81500	7.81500	108.16068			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.85989			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	21.25136	100.00000	21.20407			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	104.28907			0.00	0	17,400,00
Total NBK26B SPOT									0.00	0	17,400,00
Total For NBK26B									0.00	0	17,400,00
NBK27 On 10/05/2026 Spot Bond			10.19500	108.23554	10.19500	108.20597			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			7.45500	108.74668	7.45500	108.72482			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK28 On 19/11/2020 Spot Bond					0.00000	101.05066			0.00	0	
Total NBK28B SPOT									0.00	0	
Total For NBK28B									0.00	0	
NBK29 On 31/07/2026 Spot Bond			9.51500	105.98586	9.51500	105.95879			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			7.45000	107.92616	7.45000	107.90447			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.46282				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31I On 09/11/2023 Spot Bond			7.51500	109.30757	7.51500	109.28542				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.73916				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.83019				0.00	0	51,500,00
Total NBK34B SPOT										0.00	0	51,500,00
Total For NBK34B										0.00	0	51,500,00
NBK35I On 10/05/2023 Spot Bond					0.00000	102.39512				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	105.42837				0.00	0	54,600,00
Total NBK36B SPOT										0.00	0	54,600,00
Total For NBK36B										0.00	0	54,600,00
NBK38I On 02/08/2021 Spot Bond					0.00000	101.97395				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.41000	11.41000	11.41000	60.75537				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	105.22893				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.39795				0.00	0	26,000,00
Total NBK42B SPOT										0.00	0	26,000,00
Total For NBK42B										0.00	0	26,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	102.63823				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK44I On 15/02/2021 Spot Bond					0.00000	100.89368				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.47442				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.79543				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.42774				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.91839				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.15118				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.20909				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.73595				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.63083				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.97569				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.61956				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK7B On 19/04/2020 Spot Bond					0.00000	101.52096				0.00	0	
Total NBK7B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK7B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.95678				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.97345				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.98646				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.32111				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.52235				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.52973				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.53593				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.95572				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.58000	100.22713	10.58000	100.19875				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.95599				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			10.61500	99.57273	10.61500	99.54444				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.95572				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.95515				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.95460				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	99.94084				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.65726				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED19 On 01/07/2020 Spot Bond					0.00000	102.84184				0.00	40,000,000	7,969,000,00
Total NED19 SPOT										0.00	40,000,000	7,969,000,00
Total For NED19										0.00	40,000,000	7,969,000,00
NED20 On 01/07/2020 Spot Bond			7.01500	103.57476	7.01500	103.55525				0.00	0	3,052,500,00
Total NED20 SPOT										0.00	0	3,052,500,00
Total For NED20										0.00	0	3,052,500,00
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.95141				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.69861				0.00	0	31,000,00
Total NEDT1B SPOT										0.00	0	31,000,00
Total For NEDT1B										0.00	0	31,000,00
NGL01 On 22/09/2021 Spot Bond					0.00000	103.19013				0.00	95,600,000	3,678,000,00
Total NGL01 SPOT										0.00	95,600,000	3,678,000,00
Total For NGL01										0.00	95,600,000	3,678,000,00
NGL02 On 15/03/2022 Spot Bond					0.00000	104.07885				0.00	0	19,400,00

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 NGL02 SPOT										0.00	0	19,400,00
Total For NGL02										0.00	0	19,400,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.62636				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.86465				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.42653				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.84294				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.76926				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	108.97799				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	105.82527				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	105.64386				0.00	0	3,070,000,00
Total NGT103 SPOT										0.00	0	3,070,000,00
Total For NGT103										0.00	0	3,070,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.85481				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.22332				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 12/05/2021 Spot Bond			13.50000	104.70105	13.50000	104.66348				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.74468				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.82854				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2020 Spot Bond					0.00000	101.27792				0.00	0	
Total NHM008 SPOT										0.00	0	
Total For NHM008										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.46484				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2020 Spot Bond					0.00000	100.59845				0.00	0	
Total NHM010 SPOT										0.00	0	
Total For NHM010										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.68211				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.05094				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	100.19556				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.70404				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.04467				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	195.21344				0.00	0	
Total NI202 SPOT										0.00	0	

Contract 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 NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.96000	4.96000	4.96000	172.43656				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.84500	4.84500	4.84500	128.91385				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	90.40319				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			5.24000	5.24000	5.24000	96.44416				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	128.30295				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.34000	5.34000	5.34000	126.06265				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.10000	5.10000	5.10000	170.76853				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.81000	162.63086	5.81000	162.59157				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.20500	96.92279	5.20500	96.90086				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			6.56000	102.33909	6.56000	102.32111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	101.63059				0.00	0	2,000,000.00
Total NN010 SPOT										0.00	0	2,000,000.00
Total For NN010										0.00	0	2,000,000.00
NN011 On 23/06/2021 Spot Bond					0.00000	99.90190				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	100.14360				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.86573				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	101.87258				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.97483				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.88942				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	107.76914				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.67671				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.08062				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.56814				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.34283				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	99.76532				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	81.41890				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.50242				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.57360				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	97.89204				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.14411				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.14893				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN08 On 28/05/2020 Spot Bond					0.00000	98.90768				0.00	0	
Total NN08 SPOT										0.00	0	
Total For NN08										0.00	0	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN09U SPOT										0.00	0	

Contract 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 NN09U										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	83.46219				0.00	0	
Total NNF010 SPOT										0.00	0	
Total For NNF010										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	74.29630				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	74.29630				0.00	0	4,000,000,00
Total NNF03 SPOT										0.00	0	4,000,000,00
Total For NNF03										0.00	0	4,000,000,00
NNF04 On 05/08/2024 Spot Bond					0.00000	99.05713				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	98.09570				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	90.45367				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	90.34635				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NNF09 On 03/06/2020 Spot Bond					0.00000	81.43566				0.00	0	
Total NNF09 SPOT										0.00	0	
Total For NNF09										0.00	0	
NQ1A1 On 22/05/2020 Spot Bond			8.19500	8.19500	8.19500	101.13284				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.57706				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.56377				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.56448				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.54259				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2020 Spot Bond			7.39000	7.39000	7.39000	101.32528				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.56263				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.58932				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.57371				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond			7.59000	7.59000	7.59000	101.33900				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.58935				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2020 Spot Bond					0.00000	100.65141				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.31000	116.26127	7.31000	116.23834				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.46000	185.38031	4.46000	185.34219				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.81500	111.60411	10.81500	111.57200			24,225,600,000.00	2,240,000	6,401,575,90	
Total NRA028 SPOT									24,225,600,000.00	2,240,000	6,401,575,90	
Total For NRA028									24,225,600,000.00	2,240,000	6,401,575,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			100.00000	15.70664	100.00000	15.67188				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NSN971 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NSN97U SPOT										0.00	0	
Total For NSN97U										0.00	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	101.51505				0.00	0	5,000,00
Total NTC19 SPOT										0.00	0	5,000,00
Total For NTC19										0.00	0	5,000,00
NTC20 On 27/07/2020 Spot Bond					0.00000	101.48419				0.00	0	
Total NTC20 SPOT										0.00	0	
Total For NTC20										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.79861				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.07991				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.39128				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.82517				0.00	1,600,000,000	800,000,00
Total NTC24 SPOT										0.00	1,600,000,000	800,000,00
Total For NTC24										0.00	1,600,000,000	800,000,00
NTC25 On 07/09/2021 Spot Bond					0.00000	100.46621				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.28600				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.13593				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.13697				0.00	0	
Total NTC28 SPOT										0.00	0	

Contract 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 NTC28									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.57925			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML04 On 19/03/2020 Spot Bond					0.00000	99.98096			0.00	0	8,000,00
Total OML04 SPOT									0.00	0	8,000,00
Total For OML04									0.00	0	8,000,00
OML05 On 19/03/2020 Spot Bond			7.47500	7.47500	7.47500	99.97952			0.00	0	1,500,000,00
Total OML05 SPOT									0.00	0	1,500,000,00
Total For OML05									0.00	0	1,500,000,00
OML06 On 19/03/2022 Spot Bond			7.81500	104.55637	7.81500	104.53436			0.00	0	1,500,000,00
Total OML06 SPOT									0.00	0	1,500,000,00
Total For OML06									0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			10.63500	101.21665	10.63500	101.18784			0.00	0	1,071,000,00
Total OML07 SPOT									0.00	0	1,071,000,00
Total For OML07									0.00	0	1,071,000,00
OML08 On 14/09/2020 Spot Bond					0.00000	100.67947			0.00	22,000,000	161,000,00
Total OML08 SPOT									0.00	22,000,000	161,000,00
Total For OML08									0.00	22,000,000	161,000,00
OML09 On 14/09/2022 Spot Bond			8.11500	106.30400	8.11500	106.28101			0.00	0	1,000,000,00
Total OML09 SPOT									0.00	0	1,000,000,00
Total For OML09									0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			10.63500	103.06564	10.63500	103.03662			0.00	0	920,000,00
Total OML10 SPOT									0.00	0	920,000,00
Total For OML10									0.00	0	920,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.60341			0.00	0	
Total OML11 SPOT									0.00	0	
Total For OML11									0.00	0	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total PBAJ1U SPOT									0.00	0	
Total For PBAJ1U									0.00	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total PBAV1U SPOT									0.00	0	
Total For PBAV1U									0.00	0	
PBBJ1U On 01/12/2032 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 PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBL1U SPOT										0.00	0	
Total For PBL1U										0.00	0	
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBVJ11 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.20474				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.20787				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM38 On 12/06/2020 Spot Bond					0.00000	100.14383				0.00	0	1,000,000,00
Total PMM38 SPOT										0.00	0	1,000,000,00
Total For PMM38										0.00	0	1,000,000,00
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	100.46511				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.64068				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.92612				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.46311				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.62773				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.65320				0.00	0	
Total PRE2A3 SPOT										0.00	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 PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.70407			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.71133			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.71859			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			9.48000	107.52804	8.83500	110.83646			704,774,380,476,000.00	2,605,988,858,700	2,428,247,763,90
Total R186 SPOT									14,774,380,476,000.00	605,988,858,700	428,247,763,90
Total For R186									14,774,380,476,000.00	605,988,858,700	428,247,763,90
R197 On 07/12/2023 Spot Bond			3.30000	301.44364	3.26000	301.79252			169,034,619,600,000.00	51,222,612,000	58,530,003,10
Total R197 SPOT									169,034,619,600,000.00	51,222,612,000	58,530,003,10
Total For R197									169,034,619,600,000.00	51,222,612,000	58,530,003,10
R202 On 07/12/2033 Spot Bond			4.25000	216.75244	4.25000	216.70909			127,597,842,875,000.00	265,317,139,500	278,338,560,60
Total R202 SPOT									127,597,842,875,000.00	265,317,139,500	278,338,560,60
Total For R202									127,597,842,875,000.00	265,317,139,500	278,338,560,60
R2023 On 28/02/2023 Spot Bond			6.59000	103.47350	6.51500	103.65745			517,340,775,410,000.00	2,051,189,799,000	2,563,148,135,70
Total R2023 SPOT									517,340,775,410,000.00	2,051,189,799,000	2,563,148,135,70
Total For R2023									517,340,775,410,000.00	2,051,189,799,000	2,563,148,135,70
R2030 On 31/01/2030 Spot Bond			9.95500	88.92691	9.95500	88.90318			600,763,469,031,000.00	1,165,320,288,200	1,356,033,630,50
Total R2030 SPOT									600,763,469,031,000.00	1,165,320,288,200	1,356,033,630,50
Total For R2030									600,763,469,031,000.00	1,165,320,288,200	1,356,033,630,50
R2032 On 31/03/2032 Spot Bond			10.45500	88.94537	10.45500	88.92061			461,270,832,717,000.00	904,951,777,400	1,152,992,488,90
Total R2032 SPOT									461,270,832,717,000.00	904,951,777,400	1,152,992,488,90
Total For R2032									461,270,832,717,000.00	904,951,777,400	1,152,992,488,90
R2035 On 28/02/2035 Spot Bond			10.69000	87.07053	10.69000	87.04603			989,217,651,048,000.00	373,172,839,200	455,076,909,80
Total R2035 SPOT									989,217,651,048,000.00	373,172,839,200	455,076,909,80
Total For R2035									989,217,651,048,000.00	373,172,839,200	455,076,909,80
R2037 On 31/01/2037 Spot Bond			10.88000	82.88707	10.88000	82.86295			242,698,547,200,000.00	573,777,440,000	1,095,027,570,00
Total R2037 SPOT									242,698,547,200,000.00	573,777,440,000	1,095,027,570,00
Total For R2037									242,698,547,200,000.00	573,777,440,000	1,095,027,570,00
R2040 On 31/01/2040 Spot Bond			10.99000	85.21743	10.99000	85.19239			714,410,553,272,000.00	428,972,752,800	561,400,142,10

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 R2040 SPOT									14,410,553,272,000.00	428,972,752,800	561,400,142,100
Total For R2040									14,410,553,272,000.00	428,972,752,800	561,400,142,100
R2044 On 31/01/2044 Spot Bond			11.02500	82.08902	11.02500	82.06483			610,433,914,665,000.00	599,585,842,600	147,687,094,400
Total R2044 SPOT									10,433,914,665,000.00	599,585,842,600	147,687,094,400
Total For R2044									10,433,914,665,000.00	599,585,842,600	147,687,094,400
R2048 On 28/02/2048 Spot Bond			11.01500	80.92626	11.01500	80.90282			713,731,528,838,500.00	1,698,931,595,900	3,118,125,143,500
Total R2048 SPOT									13,731,528,838,500.00	698,931,595,900	118,125,143,500
Total For R2048									13,731,528,838,500.00	698,931,595,900	118,125,143,500
R208 On 31/03/2021 Spot Bond			5.82500	104.06501	5.87000	104.00378			766,927,326,557,500.00	475,008,983,100	413,826,500,000
Total R208 SPOT									16,927,326,557,500.00	475,008,983,100	413,826,500,000
Total For R208									16,927,326,557,500.00	475,008,983,100	413,826,500,000
R209 On 31/03/2036 Spot Bond			11.55000	64.61016	10.75500	68.81800			373,264,516,080,000.00	551,797,793,600	1,053,176,346,800
Total R209 SPOT									13,264,516,080,000.00	551,797,793,600	1,053,176,346,800
Total For R209									13,264,516,080,000.00	551,797,793,600	1,053,176,346,800
R210 On 31/03/2028 Spot Bond			4.25000	181.22738	4.25000	181.19113			764,120,814,400,000.00	179,793,132,800	96,023,123,000
Total R210 SPOT									14,120,814,400,000.00	179,793,132,800	96,023,123,000
Total For R210									14,120,814,400,000.00	179,793,132,800	96,023,123,000
R212 On 31/01/2022 Spot Bond			2.70000	163.00147	2.95000	162.24182			467,909,054,000,000.00	543,670,020,000	262,155,300,000
Total R212 SPOT									17,909,054,000,000.00	543,670,020,000	262,155,300,000
Total For R212									17,909,054,000,000.00	543,670,020,000	262,155,300,000
R213 On 28/02/2031 Spot Bond			11.00500	75.24226	10.21000	79.47954			495,880,402,348,500.00	226,795,129,700	430,955,422,500
Total R213 SPOT									15,880,402,348,500.00	226,795,129,700	430,955,422,500
Total For R213									15,880,402,348,500.00	226,795,129,700	430,955,422,500
R214 On 28/02/2041 Spot Bond			10.93500	64.14627	10.93500	64.12782			368,238,482,284,000.00	490,922,586,400	802,812,019,100
Total R214 SPOT									18,238,482,284,000.00	490,922,586,400	802,812,019,100
Total For R214									18,238,482,284,000.00	490,922,586,400	802,812,019,100
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									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
RC004\On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC004U SPOT										0.00	0	
Total For RC004U										0.00	0	
RC005\On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC005U SPOT										0.00	0	
Total For RC005U										0.00	0	
RC006\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC006U SPOT										0.00	0	
Total For RC006U										0.00	0	
RC007\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC007U SPOT										0.00	0	
Total For RC007U										0.00	0	
RC008\On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC008U SPOT										0.00	0	
Total For RC008U										0.00	0	
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
Total For RC011U										0.00	0	
RC013\On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC013U SPOT										0.00	0	
Total For RC013U										0.00	0	
RC014\On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC014U SPOT										0.00	0	
Total For RC014U										0.00	0	
RC015\On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC015U SPOT										0.00	0	
Total For RC015U										0.00	0	
RC016\On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC016U SPOT										0.00	0	

Contract 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 RC016U										0.00	0	
RC017 On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC017U SPOT										0.00	0	
Total For RC017U										0.00	0	
RC018 On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC018U SPOT										0.00	0	
Total For RC018U										0.00	0	
RC019 On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC019U SPOT										0.00	0	
Total For RC019U										0.00	0	
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	
Total For RDF06U										0.00	0	
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	
Total For RDF07U										0.00	0	
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.89913				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.39658				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2020 Spot Bond					0.00000	99.82624				0.00	0	
Total RDFB10 SPOT										0.00	0	
Total For RDFB10										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.55249				0.00	0	200,000,00
Total RDFB11 SPOT										0.00	0	200,000,00
Total For RDFB11										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.32483				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2021 Spot Bond					0.00000	100.44253				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.13977				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.63488				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.91484				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.89993				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.03672				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	99.89877				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.89549				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	99.89206				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.85101				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.62149				0.00	0	
Total RDFB23 SPOT										0.00	0	

Contract 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 RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.73631				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.64820				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.43502				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.04344				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.66232				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total REB17U SPOT										0.00	0	
Total For REB17U										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	102.13313				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond					0.00000	102.64544				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.05709				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.43357				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.06535				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.77393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2022 Spot Bond					0.00000	102.42752				0.00	0	
Total RED702 SPOT										0.00	0	
Total For RED702										0.00	0	
RED80 On 06/04/2021 Spot Bond					0.00000	102.44936				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	102.24508				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.05774				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	101.00826				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.54942				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.45427				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES45U SPOT										0.00	0	
Total For RES45U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES46U SPOT									0.00	0	
Total For RES46U									0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES47U SPOT									0.00	0	
Total For RES47U									0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW21 On 21/04/2021 Spot Bond			7.30500	106.81754	7.30500	106.79661			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			8.16500	106.82276	8.16500	106.79940			0.00	0	179,077,90
Total RW23 SPOT									0.00	0	179,077,90
Total For RW23									0.00	0	179,077,90
RW28 On 10/12/2028 Spot Bond			11.83000	94.27868	11.83000	94.24907			0.00	0	100,000,00
Total RW28 SPOT									0.00	0	100,000,00
Total For RW28									0.00	0	100,000,00
SBK12/ On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100			0.00	0	
Total SBK12/R157 SPOT									0.00	0	
Total For SBK12/R157									0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	102.05032			0.00	52,000,000	4,665,000,00
Total SBK18 SPOT									0.00	52,000,000	4,665,000,00
Total For SBK18									0.00	52,000,000	4,665,000,00
SBK22 On 28/05/2020 Spot Bond					0.00000	100.54970			0.00	0	1,126,550,00
Total SBK22 SPOT									0.00	0	1,126,550,00
Total For SBK22									0.00	0	1,126,550,00
SBK23 On 28/05/2022 Spot Bond			7.78500	111.00643	7.78500	110.98314			0.00	0	3,090,000,00
Total SBK23 SPOT									0.00	0	3,090,000,00
Total For SBK23									0.00	0	3,090,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	102.99428			0.00	0	20,000,00
Total SBK24 SPOT									0.00	0	20,000,00
Total For SBK24									0.00	0	20,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	

Contract 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 SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	104.50036			0.00	58,000,000	933,000,00
Total SBK25 SPOT									0.00	58,000,000	933,000,00
Total For SBK25									0.00	58,000,000	933,000,00
SBK26 On 25/04/2021 Spot Bond			7.58500	109.70864	7.58500	109.68633			0.00	0	10,000,00
Total SBK26 SPOT									0.00	0	10,000,00
Total For SBK26									0.00	0	10,000,00
SBN01 On 31/07/2021 Spot Bond					0.00000	101.05865			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.79263			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			7.45000	105.62857	7.45000	105.60746			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.08500	107.90232	9.08500	107.87599			0.00	0	35,000,000,00
Total SBS20 SPOT									0.00	0	35,000,000,00
Total For SBS20									0.00	0	35,000,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	105.07315			0.00	0	34,400,00
Total SBS21 SPOT									0.00	0	34,400,00
Total For SBS21									0.00	0	34,400,00
SBS27 On 20/02/2024 Spot Bond			7.34500	110.11274	7.34500	110.09092			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.26500	97.63961	9.26500	97.61532			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.39000	104.63243	9.39000	104.60620		1,408,500,000,000.00		150,000,000	12,760,466,70
Total SBS31 SPOT								1,408,500,000,000.00		150,000,000	12,760,466,70
Total For SBS31								1,408,500,000,000.00		150,000,000	12,760,466,70
SBS34 On 19/09/2024 Spot Bond			9.33500	102.75945	9.33500	102.73370			0.00	0	3,500,000,00
Total SBS34 SPOT									0.00	0	3,500,000,00
Total For SBS34									0.00	0	3,500,000,00
SBS38 On 29/01/2025 Spot Bond			8.88500	102.02442	8.88500	102.00005		6,041,800,000,000.00		680,000,000	35,298,375,00

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 SBS38 SPOT									6,041,800,000,000.00	680,000,000	35,298,375,00
Total For SBS38									6,041,800,000,000.00	680,000,000	35,298,375,00
SBS39 On 29/01/2030 Spot Bond			10.06000	99.15249	10.06000	99.12575			0.00	0	100,000,00
Total SBS39 SPOT									0.00	0	100,000,00
Total For SBS39									0.00	0	100,000,00
SBS4 On 16/11/2021 Spot Bond			7.51500	104.57590	7.51500	104.55471			0.00	0	721,320,00
Total SBS4 SPOT									0.00	0	721,320,00
Total For SBS4									0.00	0	721,320,00
SBS40 On 12/11/2020 Spot Bond					0.00000	101.20531			0.00	400,000,000	200,000,00
Total SBS40 SPOT									0.00	400,000,000	200,000,00
Total For SBS40									0.00	400,000,000	200,000,00
SBS41 On 12/11/2022 Spot Bond			7.58500	109.14022	7.58500	109.11789			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.05500	110.60655	9.05500	110.57964			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.42500	111.26201	9.42500	111.23387			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.29922			0.00	10,000,000,000	5,000,000,00
Total SBS45 SPOT									0.00	10,000,000,000	5,000,000,00
Total For SBS45									0.00	10,000,000,000	5,000,000,00
SBS46 On 15/02/2023 Spot Bond			7.45000	109.18468	7.45000	109.16274		19,668,000,000,000.00		2,640,000,000	1,320,000,00
Total SBS46 SPOT								19,668,000,000,000.00		2,640,000,000	1,320,000,00
Total For SBS46								19,668,000,000,000.00		2,640,000,000	1,320,000,00
SBS47 On 15/02/2023 Spot Bond					0.00000	102.59915			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.90860			0.00	0	920,000,00
Total SBS49 SPOT									0.00	0	920,000,00
Total For SBS49									0.00	0	920,000,00
SBS50 On 31/01/2022 Spot Bond			7.47500	104.62354	7.47500	104.60245			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS51 On 31/01/2024 Spot Bond			9.73000	9.73000	9.73000	101.38232				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.42334				0.00	7,662,000,000	4,931,000,000
Total SBS52 SPOT										0.00	7,662,000,000	4,931,000,000
Total For SBS52										0.00	7,662,000,000	4,931,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	104.38192				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS54 On 12/06/2020 Spot Bond					0.00000	100.31357				0.00	0	
Total SBS54 SPOT										0.00	0	
Total For SBS54										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.26741				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			7.11000	106.11402	7.11000	106.09376				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.46377				0.00	1,900,000,000	1,900,000,000
Total SBS57 SPOT										0.00	1,900,000,000	1,900,000,000
Total For SBS57										0.00	1,900,000,000	1,900,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.60677				0.00	0	900,000,000
Total SBS58 SPOT										0.00	0	900,000,000
Total For SBS58										0.00	0	900,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.75291				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	102.22907				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.54603				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.75505				0.00	0	
Total SBS63 SPOT										0.00	0	

Contract 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 SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.94310				0.00	0	900,000,00
Total SBS64 SPOT										0.00	0	900,000,00
Total For SBS64										0.00	0	900,000,00
SBS65 On 15/05/2024 Spot Bond					0.00000	100.68620				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	99.84109				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.58422				0.00	3,000,000,000	1,500,000,00
Total SBS67 SPOT										0.00	3,000,000,000	1,500,000,00
Total For SBS67										0.00	3,000,000,000	1,500,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.55069				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.39211				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.16000	292.97201	4.16000	292.91413				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	196.22440				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	108.02356				0.00	333,750,000	333,750,00
Total SBT101 SPOT										0.00	333,750,000	333,750,00
Total For SBT101										0.00	333,750,000	333,750,00
SBT102 On 30/09/2022 Spot Bond					0.00000	108.95914				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.13503				0.00	0	3,530,000,00
Total SBT103 SPOT										0.00	0	3,530,000,00
Total For SBT103										0.00	0	3,530,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	104.90742				0.00	1,250,000,000	4,200,000,00

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 SBT201 SPOT										0.00	1,250,000,000	4,200,000,000
Total For SBT201										0.00	1,250,000,000	4,200,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.46974				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.56500	108.72252	8.56500	108.69761				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.60133				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.25130				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	102.30751				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	102.31845				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.94210				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				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	101.88582				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.73724				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.68541				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.71862				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.02637				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.75750				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.75904				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.76320				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.72273				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.83198				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.79385				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.81178				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.61410				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	102.62816				0.00	0	
Total SNT02 SPOT										0.00	0	

Contract 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 SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.21500	114.56398	8.21500	114.53878				0.00	0	1,550,000,00
Total SNT03 SPOT										0.00	0	1,550,000,00
Total For SNT03										0.00	0	1,550,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.14502				0.00	5,000,000,000	2,500,000,00
Total SNT04 SPOT										0.00	5,000,000,000	2,500,000,00
Total For SNT04										0.00	5,000,000,000	2,500,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.70088				0.00	0	22,000,000,00
Total SOLB01 SPOT										0.00	0	22,000,000,00
Total For SOLB01										0.00	0	22,000,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.95090				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.75399				0.00	0	
Total SPDA11 SPOT										0.00	0	
Total For SPDA11										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.54589				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.60290				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.61807				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	99.80060				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.04277				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.14385				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	99.99984				0.00	0	300,000,00

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 SPG007 SPOT										0.00	0	300,000,00
Total For SPG007										0.00	0	300,000,00
SPG007 On 15/10/2022 Spot Bond					0.00000	101.52191				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.59847				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	101.12999				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS044U SPOT										0.00	0	
Total For SS044U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,00
Total SS046U SPOT										0.00	0	3,000,000,00
Total For SS046U										0.00	0	3,000,000,00
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS051U SPOT										0.00	0	
Total For SS051U										0.00	0	
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS052U SPOT										0.00	0	
Total For SS052U										0.00	0	
SSA06 On 16/04/2020 Spot Bond			6.95500	103.47791	6.95500	103.45830				0.00	0	
Total SSA06 SPOT										0.00	0	
Total For SSA06										0.00	0	
SSN00 On 31/03/2021 Spot Bond			7.18000	102.72923	7.18000	102.70943				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			7.18000	102.72923	7.18000	102.70943				0.00	0	2,00
Total SSN005 SPOT										0.00	0	2,00
Total For SSN005										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 Intere
SSN01: On 31/01/2025 Spot Bond			5.50500	5.50500	5.50500	125.12829				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			10.33500	103.30865	10.33500	103.28021				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			12.08000	69.96264	12.08000	69.94046				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	96.26959				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 17/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN033 SPOT										0.00	0	
Total For SSN033										0.00	0	
SSN03: On 02/06/2020 Spot Bond					0.00000	100.39898				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	
SSN03: On 17/11/2020 Spot Bond					0.00000	100.73924				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.42612				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.34164				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.56712				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			7.91500	109.96371	7.91500	109.94039				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.14000	97.77801	5.14000	97.75607				0.00	0	
Total SSN043 SPOT										0.00	0	

Contract 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 SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.38667				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.16816				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.62653				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			4.29000	4.29000	4.29000	291.65807				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/09/2020 Spot Bond					0.00000	99.84362				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05 On 26/10/2020 Spot Bond					0.00000	101.20049				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.19504				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.03177				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	101.56636				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.47000	5.47000	5.47000	166.44930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			4.89000	4.89000	4.89000	128.65164				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.24000	5.24000	5.24000	96.44416				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	90.40319				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.43000	5.43000	5.43000	166.91009				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 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	
SSN066 On 28/05/2023 Spot Bond					0.00000	100.46931				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.46368				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.44978				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.04381				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.04305				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(O)n 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(O)n 19/06/2023 Spot Bond					0.00000	99.97804				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(O)n 13/07/2023 Spot Bond					0.00000	101.59018				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07(O)n 31/07/2021 Spot Bond					0.00000	85.78200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08(O)n 16/08/2020 Spot Bond					0.00000	101.06674				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08(O)n 27/08/2024 Spot Bond					0.00000	100.49970				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(O)n 12/09/2025 Spot Bond					0.00000	100.15119				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(O)n 05/11/2023 Spot Bond					0.00000	101.00382				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(O)n 07/12/2033 Spot Bond			5.12500	5.12500	5.12500	197.75297				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08(O)n 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08(O)n 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08(O)n 10/04/2020 Spot Bond					0.00000	101.46733				0.00	0	
Total SSN087 SPOT										0.00	0	

Contract 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 SSN087										0.00	0	
SSN087 On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN088 SPOT										0.00	0	
Total For SSN088										0.00	0	
SSN088 On 21/12/2026 Spot Bond					0.00000	98.58700				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN090 SPOT										0.00	0	
Total For SSN090										0.00	0	
SSN090 On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN091 SPOT										0.00	0	
Total For SSN091										0.00	0	
SSN091 On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN092 SPOT										0.00	0	
Total For SSN092										0.00	0	
SSN092 On 31/01/2030 Spot Bond					0.00000	101.04712				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 08/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN094 SPOT										0.00	0	
Total For SSN094										0.00	0	
SSN094 On 31/01/2030 Spot Bond					0.00000	100.19995				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.34793				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.85500	100.61759	9.85500	100.59115				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	100.64086				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			7.06000	102.15238	7.06000	102.13321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	100.62499				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			7.16000	102.05206	7.16000	102.03263				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.63244				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			7.11000	101.79644	7.11000	101.77720				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	100.66547				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.62527				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	103.88687	8.55000	103.86297				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.57971				0.00	0	10,000,00
Total T14A13 SPOT										0.00	0	10,000,00
Total For T14A13										0.00	0	10,000,00
T15OM On 21/11/2020 Spot Bond					0.00000	100.56494				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	100.56470				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.96083				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS142 On 28/10/2021 Spot Bond					0.00000	101.14729				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS144 On 20/03/2020 Spot Bond					0.00000	99.96233				0.00	0	
Total TFS144 SPOT										0.00	0	
Total For TFS144										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.95836				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	101.58182				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	102.22700				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	101.02807				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.42619				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	101.71831				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.86695				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.36711				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.52805				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.67043				0.00	0	
Total TFS157 SPOT										0.00	0	

Contract 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 TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.97968				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	99.96034				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 25/04/2020 Spot Bond					0.00000	101.08628				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.44216				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.45021				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.13435				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.20737				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	100.68795				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A4 On 21/08/2020 Spot Bond			7.48000	101.43788	7.48000	101.41774				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.88355				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A8 On 21/08/2020 Spot Bond			7.15000	101.72629	7.15000	101.70694				0.00	0	100,000,00

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 TH13A8 SPOT										0.00	0	100,000,00
Total For TH13A8										0.00	0	100,000,00
TH13B On 21/08/2020 Spot Bond					0.00000	100.65699				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.65769				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.67801				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.64917				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.65488				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.70603				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.71163				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.71303				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.72703				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.74452				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	100.93645				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13D: On 21/08/2020 Spot Bond					0.00000	100.93645				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.95733				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.94689				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.95037				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.63508				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			6.91000	108.23850	6.91000	108.21831				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.66592				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			7.07000	106.57738	7.07000	106.55704				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.67777				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.96839				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.64838				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.48817				0.00	0	
Total TH14C1 SPOT										0.00	0	

Contract 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 TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.63186				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.69036				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.92183				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.87155				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.40977				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.62405				0.00	0	250,000,00
Total TH15A1 SPOT										0.00	0	250,000,00
Total For TH15A1										0.00	0	250,000,00
TH15A: On 21/11/2022 Spot Bond					0.00000	100.61834				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.15651				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.75902				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.47042				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.59439				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.60151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.63376				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.10759				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.22231				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.66669				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.37296				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.64988				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.59735				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.41088				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.79881				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.59097				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.60430				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			8.49000	100.61866	8.49000	100.59568				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.62113				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.64285				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.79319				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				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	100.33532				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.31865				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.68500	103.32550	7.68500	103.30433				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.21500	105.35803	8.21500	105.33498				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.51236				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	102.26858				0.00	0	
Total TL27 SPOT										0.00	0	

Contract 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 TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.91500	101.21527	9.91500	101.18851				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.26749				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.19565				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.20015				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.86550				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC08 On 27/03/2020 Spot Bond					0.00000	99.82636				0.00	0	
Total TLC08 SPOT										0.00	0	
Total For TLC08										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.02868				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			7.21000	101.59744	7.21000	101.57808				0.00	0	9,966,833,40
Total TN20 SPOT										0.00	0	9,966,833,40
Total For TN20										0.00	0	9,966,833,40
TN20/R On 17/09/2020 Spot Bond			100.00000	70.23080	100.00000	75.33294				0.00	0	
Total TN20/R208 SPOT										0.00	0	
Total For TN20/R208										0.00	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TN20U SPOT										0.00	0	
Total For TN20U										0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	48.19042	100.00000	48.08318				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.91500	112.90988	7.91500	112.88580			96,589,911,000.00		12,203,400	23,199,715,10

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 TN23 SPOT										96,589,911,000.00	12,203,400	23,199,715,100
Total For TN23										96,589,911,000.00	12,203,400	23,199,715,100
TN23/R On 06/11/2023 Spot Bond			100.00000	19.24825	100.00000	19.20542				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.27500	97.58024	10.27500	97.55339				42,614,535,000.00	4,147,400	23,440,478,900
Total TN25 SPOT										42,614,535,000.00	4,147,400	23,440,478,900
Total For TN25										42,614,535,000.00	4,147,400	23,440,478,900
TN25/R On 19/08/2025 Spot Bond			100.00000	11.25012	100.00000	11.22510				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.45500	95.00130	10.45500	94.97471				0.00	0	3,700,000,000
Total TN27 SPOT										0.00	0	3,700,000,000
Total For TN27										0.00	0	3,700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.96782	100.00000	11.94119				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.55500	98.29105	11.55500	98.26089				0.00	0	4,800,000,000
Total TN30 SPOT										0.00	0	4,800,000,000
Total For TN30										0.00	0	4,800,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.23506	8.00000	122.20887				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.56500	91.47617	12.56500	91.44572				0.00	0	3,700,000,000
Total TN40 SPOT										0.00	0	3,700,000,000
Total For TN40										0.00	0	3,700,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.74380	10.75000	104.71384				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TNF25U SPOT										0.00	0	
Total For TNF25U										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	103.95800	10.00000	103.93100				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TPDA01 On 30/11/2020 Spot Bond			7.44000	104.23096	7.44000	104.21005				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A1 On 14/12/2020 Spot Bond			7.41000	104.10836	7.41000	104.08767				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A1 On 14/12/2020 Spot Bond			7.21000	7.21000	7.21000	104.25121				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B1 On 14/12/2020 Spot Bond					0.00000	100.04689				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B1 On 14/12/2020 Spot Bond					0.00000	100.04824				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C1 On 14/12/2020 Spot Bond					0.00000	101.12218				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C1 On 14/12/2020 Spot Bond					0.00000	100.05607				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D1 On 14/12/2020 Spot Bond					0.00000	100.07007				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D1 On 14/12/2020 Spot Bond					0.00000	100.07007				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A1 On 14/11/2020 Spot Bond					0.00000	100.76708				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A1 On 14/11/2022 Spot Bond					0.00000	100.78682				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A1 On 14/11/2022 Spot Bond			7.62500	106.42662	7.62500	106.40474				0.00	0	
Total TRA3A4 SPOT										0.00	0	

Contract 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 TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.76263				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.77969				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.91504				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.89636				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2020 Spot Bond					0.00000	101.40782				0.00	0	
Total TRA4A1 SPOT										0.00	0	
Total For TRA4A1										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.51228				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.56161				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			7.91500	107.13512	7.91500	108.43063				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.40781				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.51228				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.56161				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.65315	8.62000	103.68651				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.74722				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.74722				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSG05I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP22E On 19/03/2020 Spot Bond					0.00000	99.37223				0.00	0	
Total TSP228 SPOT										0.00	0	
Total For TSP228										0.00	0	
TSP23C On 09/04/2020 Spot Bond					0.00000	99.53508				0.00	0	
Total TSP230 SPOT										0.00	0	
Total For TSP230										0.00	0	
TSP23Z On 07/05/2020 Spot Bond					0.00000	98.94218				0.00	0	
Total TSP232 SPOT										0.00	0	
Total For TSP232										0.00	0	
TSP23G On 09/07/2020 Spot Bond					0.00000	97.70089				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP23E On 13/08/2020 Spot Bond					0.00000	101.37891				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	
TSP23V On 09/04/2020 Spot Bond					0.00000	99.56211				0.00	0	
Total TSP237 SPOT										0.00	0	
Total For TSP237										0.00	0	
TSP23F On 08/10/2020 Spot Bond					0.00000	95.90711				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP23S On 14/05/2020 Spot Bond					0.00000	98.86280				0.00	0	
Total TSP239 SPOT										0.00	0	

Contract 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 TSP239										0.00	0	
TSP240 On 12/11/2020 Spot Bond					0.00000	95.15262				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP241 On 11/06/2020 Spot Bond					0.00000	98.44842				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP242 On 10/09/2020 Spot Bond					0.00000	96.67866				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP243 On 04/03/2021 Spot Bond					0.00000	93.37929				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.15795				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.38426				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.41028				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.41544				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC324 On 06/04/2020 Spot Bond					0.00000	101.41222				0.00	0	
Total TWC324 SPOT										0.00	0	
Total For TWC324										0.00	0	
TWC325 On 09/04/2020 Spot Bond					0.00000	101.35255				0.00	0	
Total TWC325 SPOT										0.00	0	
Total For TWC325										0.00	0	
TWC326 On 20/04/2020 Spot Bond					0.00000	101.12059				0.00	0	
Total TWC326 SPOT										0.00	0	
Total For TWC326										0.00	0	
TWC327 On 24/04/2020 Spot Bond					0.00000	100.98199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC327 SPOT										0.00	0	
Total For TWC327										0.00	0	
TWC32 On 29/04/2020 Spot Bond					0.00000	100.94469				0.00	0	
Total TWC328 SPOT										0.00	0	
Total For TWC328										0.00	0	
TWC32 On 13/05/2020 Spot Bond					0.00000	100.65373				0.00	0	
Total TWC329 SPOT										0.00	0	
Total For TWC329										0.00	0	
TWC33 On 19/05/2020 Spot Bond					0.00000	100.44059				0.00	0	
Total TWC330 SPOT										0.00	0	
Total For TWC330										0.00	0	
TWC33 On 27/05/2020 Spot Bond					0.00000	100.36220				0.00	0	
Total TWC331 SPOT										0.00	0	
Total For TWC331										0.00	0	
TWC33 On 04/06/2020 Spot Bond					0.00000	100.26650				0.00	0	
Total TWC332 SPOT										0.00	0	
Total For TWC332										0.00	0	
UG21 On 02/03/2021 Spot Bond			7.39000	103.48151	7.39000	103.46110				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.73500	102.78784	10.73500	102.75864				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJA5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	
VCJA6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8l On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9l On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
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	

Contract 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 VCJB7U										0.00	0	
VCJB8l On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9l On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	
Total For VCPA2U										0.00	0	
VCPA3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA3U SPOT										0.00	0	
Total For VCPA3U										0.00	0	
VCPA4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA4U SPOT										0.00	0	
Total For VCPA4U										0.00	0	
VCPA5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA5U SPOT										0.00	0	
Total For VCPA5U										0.00	0	
VCPA6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA6U SPOT										0.00	0	
Total For VCPA6U										0.00	0	
VCPA7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA8l 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	
VCPA9l 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB6U SPOT										0.00	0	
Total For VCPB6U										0.00	0	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB7U SPOT										0.00	0	
Total For VCPB7U										0.00	0	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB8U SPOT										0.00	0	
Total For VCPB8U										0.00	0	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB9U SPOT										0.00	0	
Total For VCPB9U										0.00	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA03U SPOT										0.00	0	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
Total For VJA11U										0.00	0	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA12U SPOT										0.00	0	
Total For VJA12U										0.00	0	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB03U SPOT										0.00	0	
Total For VJB03U										0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB04U SPOT										0.00	0	
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	

Contract 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 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	100.22447				0.00	0	
Total VKE07 SPOT										0.00	0	
Total For VKE07										0.00	0	
VKE09 On 08/07/2020 Spot Bond					0.00000	101.79590				0.00	0	
Total VKE09 SPOT										0.00	0	
Total For VKE09										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.67889				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.34540				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.33535				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.87924				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.62654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.75556				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.77333				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPA12l On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	
VPB03l On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04l On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05l On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06l On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07l On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08l On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09l On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10l On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
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	
VR862l On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR863l On 06/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR863U SPOT										0.00	0	

Contract 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 VR863U										0.00	0	
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR864U SPOT										0.00	0	
Total For VR864U										0.00	0	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR866U SPOT										0.00	0	
Total For VR866U										0.00	0	
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR867U SPOT										0.00	0	
Total For VR867U										0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR868U SPOT										0.00	0	
Total For VR868U										0.00	0	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR869U SPOT										0.00	0	
Total For VR869U										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	101.83887				0.00	0	
Total WHL01 SPOT										0.00	0	
Total For WHL01										0.00	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL01U SPOT										0.00	0	
Total For WHL01U										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	102.08204				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	102.80609				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP4 On 28/05/2020 Spot Bond			6.15000	103.28184	6.15000	103.26465				0.00	0	
Total WSP4 SPOT										0.00	0	
Total For WSP4										0.00	0	
WSP5 On 28/05/2021 Spot Bond			6.43500	105.65159	6.43500	105.63322				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	46.15506	100.00000	46.05235				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.53e+0175,276,000,434,234	377,590,636,75	
Total for SPOT :										1.53e+017	276,000,434,234	377,590,636,75
Total Futures										1.53e+017	276,000,473,590	377,591,638,25
Total Options										3 524 188.20	2,780	426,57
Grand Total:										1.53e+017	276,000,476,370	377,592,064,82