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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/03/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/05/2020	Bond Future			13.54686	64.28431	13.21175	65.76680			0.00	0	35
ES33	On	06/08/2020	Bond Future			13.77975	65.42746	13.42988	66.93618			0.00	0	
ES33	On	05/11/2020	Bond Future			14.02256	62.77537	13.65731	64.31027			0.00	0	
ES33	On	04/02/2021	Bond Future			14.28638	63.87877	13.90432	65.44054			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	07/05/2020	Bond Future			13.88648	63.62903	13.55572	65.18208			0.00	0	4,9
ES42	On	06/08/2020	Bond Future			14.11884	64.76031	13.77253	66.34084			0.00	0	
ES42	On	05/11/2020	Bond Future			14.36277	61.62422	13.99971	63.23215			0.00	0	
ES42	On	04/02/2021	Bond Future			14.61892	62.70664	14.23813	64.34275			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			131.17158	131.17158	129.99032	129.99032			918,201.06	7	2,08
I2025	On	06/08/2020	Bond Future			132.02982	132.02982	130.82707	130.82707			0.00	0	
I2025	On	05/11/2020	Bond Future			134.35893	134.35893	133.13473	133.13473			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/02/2021	Bond Future			135.22399	135.22399	133.97773	133.97773			0.00	0	
Total I2025 Future												918,201.06	7	2,08
Total For I2025												918,201.06	7	2,08
I2029	On	07/05/2020	Bond Future			90.35584	90.35584	92.40578	92.40578			0.00	0	3,8
I2029	On	06/08/2020	Bond Future			91.98489	91.98489	94.07167	94.07167			0.00	0	
I2029	On	05/11/2020	Bond Future			92.46435	92.46435	94.58779	94.58779			0.00	0	
I2029	On	04/02/2021	Bond Future			94.11187	94.11187	96.27295	96.27295			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			89.04562	89.04562	87.59961	87.59961			0.00	0	7,14
I2033	On	06/08/2020	Bond Future			90.65112	90.65112	89.17885	89.17885			0.00	0	
I2033	On	05/11/2020	Bond Future			91.02873	91.02873	89.53040	89.53040			0.00	0	
I2033	On	04/02/2021	Bond Future			92.65072	92.65072	91.12546	91.12546			0.00	0	
Total I2033 Future												0.00	0	7,14
Total For I2033												0.00	0	7,14
I2038	On	07/05/2020	Bond Future			96.45528	96.45528	101.05538	101.05538			13,986,015.60	145	11,62
I2038	On	06/08/2020	Bond Future			96.49936	96.49936	101.18217	101.18217			0.00	0	
I2038	On	05/11/2020	Bond Future			98.20154	98.20154	102.96684	102.96684			0.00	0	
I2038	On	04/02/2021	Bond Future			98.23098	98.23098	103.08104	103.08104			0.00	0	
Total I2038 Future												13,986,015.60	145	11,62
Total For I2038												13,986,015.60	145	11,62
I2046	On	07/05/2020	Bond Future			83.73324	83.73324	87.57788	87.57788			57,859,668.84	691	14,32
I2046	On	06/08/2020	Bond Future			85.24297	85.24297	89.15660	89.15660			0.00	0	
I2046	On	05/11/2020	Bond Future			84.95012	84.95012	88.93280	88.93280			0.00	0	
I2046	On	04/02/2021	Bond Future			86.46352	86.46352	90.51692	90.51692			0.00	0	
Total I2046 Future												57,859,668.84	691	14,32
Total For I2046												57,859,668.84	691	14,32
I2050	On	07/05/2020	Bond Future			85.40124	85.40124	88.47767	88.47767			28,011,606.72	328	14,32
I2050	On	06/08/2020	Bond Future			85.05997	85.05997	88.19162	88.19162			0.00	0	
I2050	On	05/11/2020	Bond Future			86.56040	86.56040	89.74705	89.74705			0.00	0	
I2050	On	04/02/2021	Bond Future			86.18141	86.18141	89.42481	89.42481			0.00	0	
Total I2050 Future												28,011,606.72	328	14,32
Total For I2050												28,011,606.72	328	14,32
R186	On	07/05/2020	Bond Future			10.42088	104.45086	10.12401	105.86057		6.65	20,890,172.00	200	89,87
R186	On	06/08/2020	Bond Future			10.60108	101.00526	10.28735	102.43985		6.68	353,518,410.00	3,500	78
R186	On	05/11/2020	Bond Future			10.79297	102.76297	10.46121	104.22237		5.82	0.00	0	
R186	On	04/02/2021	Bond Future			11.00643	99.26833	10.65473	100.75324		6.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												374,408,582.00	3,700	90,65
R186	On	07/05/2020	Bond Future	8.28	Call			0.11000	0.00011	0,010	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Call			9.25000	0.00925	1,360	6.39	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Put			5,943.48000	5.94348	7,345,300	6.39	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Put			8,180.31000	8.18031	9,589,470	6.40	0.00	0	23,17
R186	On	07/05/2020	Bond Future	7.90	Call			0.00000	0.00000	0,000	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Put			11,413.88000	11.41388	12,823,590	6.40	0.00	0	2,50
R186	On	07/05/2020	Bond Future	7.60	Put			13,076.43000	13.07643	14,486,140	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	7.60	Call			0.00000	0.00000	0,000	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Put			9,351.82000	9.35182	10,761,430	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Put			10,431.06000	10.43106	11,840,750	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Call			0.02000	0.00002	0,000	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Put			10,376.77000	10.37677	11,786,460	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call			0.02000	0.00002	0,000	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put			10,485.37000	10.48537	11,895,060	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Call			0.60000	0.00060	0,050	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Call			0.02000	0.00002	0,000	6.40	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			19.90000	0.01990	6,570	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			9,440.41000	9.44041	10,861,670	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Call			13.73000	0.01373	4,350	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			10,005.10000	10.00510	11,430,310	6.39	40,006,085.00	3,500	1,40
R186	On	06/08/2020	Bond Future	8.37	Call			20.56000	0.02056	6,820	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			9,389.36000	9.38936	10,810,210	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			21.25000	0.02125	7,070	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			9,338.37000	9.33837	10,758,780	6.39	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			12,564.27000	12.56427	14,019,150	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			6.73000	0.00673	2,210	5.46	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			68.08000	0.06808	28,270	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			8,541.33000	8.54133	9,960,920	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			295.29000	0.29529	148,260	5.61	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			5,816.14000	5.81614	7,128,510	5.61	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.66	Call			69.80000	0.06980	29,070	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			8,493.81000	8.49381	9,912,480	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			66.40000	0.06640	27,500	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			8,588.92000	8.58892	10,009,420	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Put			10,043.93000	10.04393	11,484,700	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			30.08000	0.03008	11,450	5.46	0.00	0	3,50
R186	On	04/02/2021	Bond Future	8.16	Call			42.74000	0.04274	18,860	5.59	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			11,444.66000	11.44466	12,905,690	5.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	04/02/2021	Bond Future	8.17	Call		43.71000	0.04371	19,320	5.59	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put		11,396.70000	11.39670	12,857,220	5.59	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call		41.80000	0.04180	18,400	5.59	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put		11,492.67000	11.49267	12,954,180	5.59	0.00	0	
Total R186 Option											40,006,085.00	3,500	37,57
Total For R186											414,414,667.00	7,200	128,22
R197	On	07/05/2020	Bond Future			301.58517	301.58517	300.09692	300.09692		0.00	0	2,60
R197	On	06/08/2020	Bond Future			299.22631	299.22631	297.71072	297.71072		0.00	0	
R197	On	05/11/2020	Bond Future			304.50466	304.50466	302.96177	302.96177		0.00	0	
R197	On	04/02/2021	Bond Future			301.93201	301.93201	300.36109	300.36109		0.00	0	
Total R197 Future											0.00	0	2,60
Total For R197											0.00	0	2,60
R202	On	07/05/2020	Bond Future			203.57006	203.57006	203.14271	203.14271		135,577,659.96	666	8,60
R202	On	06/08/2020	Bond Future			203.09941	203.09941	202.66391	202.66391		0.00	0	
R202	On	05/11/2020	Bond Future			206.68205	206.68205	206.23871	206.23871		0.00	0	
R202	On	04/02/2021	Bond Future			206.11658	206.11658	205.66488	205.66488		0.00	0	
Total R202 Future											135,577,659.96	666	8,60
Total For R202											135,577,659.96	666	8,60
R2023	On	07/05/2020	Bond Future			7.33599	102.56426	7.08336	103.20044	2.38	0.00	0	62,10
R2023	On	06/08/2020	Bond Future			7.34904	104.38813	7.06903	105.03544	2.23	0.00	0	
R2023	On	05/11/2020	Bond Future			7.37889	102.27657	7.06606	102.93500	1.92	0.00	0	
R2023	On	04/02/2021	Bond Future			7.42228	104.07501	7.06753	104.74485	1.80	0.00	0	
Total R2023 Future											0.00	0	62,10
R2023	On	07/05/2020	Bond Future	6.90	Call		230.34000	0.23034	78,700	2.77	0.00	0	
R2023	On	07/05/2020	Bond Future	6.90	Put		695.22000	0.69522	1,179,760	2.77	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Call		240.35000	0.24035	83,440	2.78	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Put		679.80000	0.67980	1,159,070	2.78	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Call		220.59000	0.22059	74,160	2.76	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Put		710.89000	0.71089	1,200,640	2.76	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call		964.60000	0.96460	615,830	2.72	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put		499.48000	0.49948	798,020	2.72	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call		980.51000	0.98051	628,450	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put		492.32000	0.49232	787,570	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call		949.05000	0.94905	603,580	2.72	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put		507.01000	0.50701	808,850	2.72	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call		1,259.18000	1.25918	859,450	2.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put		430.92000	0.43092	689,620	2.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call		1,274.84000	1.27484	872,550	2.39	0.00	0	

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R2023	On	05/11/2020	Bond Future	7.47	Put			425.66000	0.42566	681,800	2.39	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			1,243.90000	1.24390	846,770	2.37	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			436.55000	0.43655	697,850	2.37	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			223.84000	0.22384	109,570	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			1,634.96000	1.63496	2,190,530	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			228.89000	0.22889	112,550	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			1,620.71000	1.62071	2,174,210	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			219.15000	0.21915	106,840	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			1,649.58000	1.64958	2,207,110	1.82	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	62,13
R2030	On	07/05/2020	Bond Future			11.64507	81.33023	11.37063	82.68914		10.11	132,405,614.44	1,628	104,5
R2030	On	06/08/2020	Bond Future			11.83358	78.76714	11.54672	80.15009		10.30	0.00	0	3
R2030	On	05/11/2020	Bond Future			12.02074	80.13763	11.72138	81.54452		8.99	0.00	0	
R2030	On	04/02/2021	Bond Future			12.22666	77.53961	11.91348	78.97108		9.44	0.00	0	
Total R2030 Future												132,405,614.44	1,628	104,84
R2030	On	07/05/2020	Bond Future	8.79	Call			0.00000	0.00000	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Put			14,438.98000	14.43898	15,797,890	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Call			0.00000	0.00000	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Put			14,376.69000	14.37669	15,735,600	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Call			0.00000	0.00000	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	9.56	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	9.19	Call			0.05000	0.00005	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	9.19	Put			11,988.55000	11.98855	13,347,410	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Put			14,501.32000	14.50132	15,860,230	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Call			0.00000	0.00000	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Put			13,756.70000	13.75670	15,115,610	9.56	0.00	0	5,8
R2030	On	07/05/2020	Bond Future	8.85	Put			14,066.03000	14.06603	15,424,940	9.56	0.00	0	5,8
R2030	On	07/05/2020	Bond Future	8.85	Call			0.00000	0.00000	0,000	9.56	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	8.45	Put			16,589.04000	16.58904	17,947,950	9.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			4,865.38000	4.86538	6,001,880	10.09	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			588.67000	0.58867	342,220	10.09	0.00	0	4
R2030	On	06/08/2020	Bond Future	10.00	Put			8,168.72000	8.16872	9,487,120	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			123.95000	0.12395	59,400	9.74	0.00	0	4
R2030	On	06/08/2020	Bond Future	9.05	Put			13,530.43000	13.53043	14,908,160	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			13,232.66000	13.23266	14,609,510	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			10.11000	0.01011	3,810	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			13,173.29000	13.17329	14,549,940	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			9.47000	0.00947	3,550	9.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/08/2020	Bond Future	9.09	Put			13,292.10000	13.29210	14,669,130	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			0.66000	0.00066	0,200	9.74	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			14,675.13000	14.67513	16,055,260	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			4.34000	0.00434	1,520	9.74	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			11,363.47000	11.36347	12,730,870	9.74	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			26.40000	0.02640	10,850	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Call			9.78000	0.00978	3,680	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			66.14000	0.06614	29,720	9.74	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put			12,641.62000	12.64162	14,016,300	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.20	Call			13.49000	0.01349	5,220	9.74	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.50	Put			16,899.28000	16.89928	18,281,450	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			1.14000	0.00114	0,360	9.74	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.36	Put			17,783.39000	17.78339	19,165,880	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			8.30000	0.00830	3,080	9.74	0.00	0	40
R2030	On	06/08/2020	Bond Future	10.75	Put			4,661.91000	4.66191	5,779,090	10.12	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			646.09000	0.64609	380,320	10.12	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			7,908.95000	7.90895	9,219,640	9.76	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			140.63000	0.14063	68,370	9.76	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Put			9,510.53000	9.51053	10,857,060	9.74	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			115.94000	0.11594	58,960	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			9,665.68000	9.66568	11,015,590	8.37	0.00	0	14,100
R2030	On	05/11/2020	Bond Future	9.61	Call			66.15000	0.06615	31,990	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			11,011.69000	11.01169	12,384,420	8.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			18,371.63000	18.37163	19,777,280	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			12,292.99000	12.29299	13,679,440	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			7,133.16000	7.13316	8,392,460	8.56	0.00	0	15,900
R2030	On	05/11/2020	Bond Future	9.39	Call			38.88000	0.03888	17,960	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			12,236.50000	12.23650	13,622,470	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			39.87000	0.03987	18,450	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			12,180.09000	12.18009	13,565,560	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			37.92000	0.03792	17,480	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			8,632.03000	8.63203	9,955,080	8.40	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			17,318.01000	17.31801	18,722,790	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			3.41000	0.00341	1,300	8.37	0.00	0	15,900
R2030	On	05/11/2020	Bond Future	9.03	Put			14,310.80000	14.31080	15,709,060	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			15.07000	0.01507	6,440	8.37	0.00	0	15,900
R2030	On	05/11/2020	Bond Future	10.37	Call			344.34000	0.34434	196,750	8.56	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			6,678.90000	6.67890	7,912,050	8.62	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			18,496.61000	18.49661	19,902,330	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			1.84000	0.00184	0,670	8.37	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	9.04	Put		14,252.10000	14.25210	15,650,140	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call		15.49000	0.01549	6,640	8.37	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call		178.65000	0.17865	94,810	8.40	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call		9.03000	0.00903	3,710	8.37	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put		16,098.46000	16.09846	17,501,550	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call		6.33000	0.00633	2,530	8.37	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put		13,148.31000	13.14831	14,540,900	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call		25.83000	0.02583	11,530	8.37	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call		418.17000	0.41817	244,430	8.62	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call		1.96000	0.00196	0,720	8.37	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put		15,317.55000	15.31755	16,718,970	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call		9.30000	0.00930	3,830	8.37	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put		20,013.05000	20.01305	21,419,420	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call		0.80000	0.00080	0,280	8.37	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put		15,377.28000	15.37728	16,778,850	8.37	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Put		18,931.08000	18.93108	20,357,250	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		9.95000	0.00995	4,650	8.72	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put		14,510.98000	14.51098	15,917,510	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call		52.29000	0.05229	27,350	8.72	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put		18,992.18000	18.99218	20,418,470	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put		14,284.84000	14.28484	15,689,450	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		57.81000	0.05781	30,450	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		14,228.47000	14.22847	15,632,580	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		55.54000	0.05554	29,170	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		14,341.27000	14.34127	15,746,370	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		9.71000	0.00971	4,530	8.72	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		16,005.68000	16.00568	17,422,040	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		30.42000	0.03042	15,310	8.72	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		348.78000	0.34878	211,650	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		8,835.07000	8.83507	10,129,410	8.72	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call		56.67000	0.05667	29,810	8.72	0.00	0	
Total R2030 Option											0.00	0	143,24
Total For R2030											132,405,614.44	1,628	248,05
R2032	On	07/05/2020	Bond Future			12.17496	76.59991	11.90606	77.98581	11.72	16,851,980.20	220	81,90
R2032	On	06/08/2020	Bond Future			12.36413	77.96207	12.08379	79.37249	11.43	0.00	0	30
R2032	On	05/11/2020	Bond Future			12.56052	75.16123	12.26825	76.59607	10.50	0.00	0	
R2032	On	04/02/2021	Bond Future			12.77105	76.48228	12.46598	77.94222	10.52	0.00	0	
Total R2032 Future											16,851,980.20	220	82,24
R2032	On	07/05/2020	Bond Future	9.30	Put		15,486.70000	15.48670	16,872,600	10.89	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	07/05/2020	Bond Future	9.30	Call		0.00000	0.00000	0,000	10.89	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.00	Put		17,538.54000	17.53854	18,924,440	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Call		0.00000	0.00000	0,000	10.89	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.50	Put		14,152.49000	14.15249	15,538,380	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.50	Call		0.01000	0.00001	0,000	10.89	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.20	Put		16,163.83000	16.16383	17,549,730	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.20	Call		0.00000	0.00000	0,000	10.89	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.17	Call		0.00000	0.00000	0,000	10.89	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.17	Put		16,368.30000	16.36830	17,754,200	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Call		0.02000	0.00002	0,000	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Put		13,888.83000	13.88883	15,274,710	10.89	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	8.82	Put		18,799.50000	18.79950	20,185,400	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	8.82	Call		0.00000	0.00000	0,000	10.89	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.18	Call		0.00000	0.00000	0,000	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Put		16,300.07000	16.30007	17,685,970	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Call		0.00000	0.00000	0,000	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Put		16,231.92000	16.23192	17,617,820	10.89	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put		15,144.63000	15.14463	16,550,370	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call		7.16000	0.00716	2,760	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put		15,275.34000	15.27534	16,681,360	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call		0.63000	0.00063	0,200	10.68	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put		16,331.24000	16.33124	17,739,050	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call		4.14000	0.00414	1,530	10.68	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call		7.40000	0.00740	2,860	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put		15,209.95000	15.20995	16,615,830	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call		7.65000	0.00765	2,970	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Call		29.88000	0.02988	13,000	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put		12,344.24000	12.34424	13,737,780	10.68	0.00	0	80
R2032	On	06/08/2020	Bond Future	8.79	Put		19,746.08000	19.74608	21,156,070	10.68	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put		18,305.70000	18.30570	19,737,250	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call		5.65000	0.00565	2,360	9.72	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Call		3.36000	0.00336	1,350	9.72	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put		16,134.97000	16.13497	17,561,750	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		14.58000	0.01458	6,520	9.72	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		537.26000	0.53726	329,170	9.95	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		14,105.57000	14.10557	15,522,750	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		34.57000	0.03457	16,490	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put		14,043.42000	14.04342	15,460,180	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		32.89000	0.03289	15,630	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		7,211.03000	7.21103	8,464,210	9.88	0.00	0	3,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	8.94	Put		19,453.66000	19.45366	20,886,490	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		15,047.25000	15.04725	16,469,740	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		22.98000	0.02298	10,630	9.72	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		455.61000	0.45561	273,950	9.88	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		14,167.81000	14.16781	15,585,390	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		6,790.09000	6.79009	8,016,840	9.95	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		33.72000	0.03372	16,060	9.72	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		64.09000	0.06409	35,400	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		15,854.36000	15.85436	17,285,610	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		65.35000	0.06535	36,140	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		15,792.48000	15.79248	17,223,210	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		21,255.92000	21.25592	22,710,440	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		10.68000	0.01068	5,260	9.74	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		17,940.66000	17.94066	19,385,130	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		32.81000	0.03281	17,340	9.74	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Call		62.86000	0.06286	34,670	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		15,916.33000	15.91633	17,348,080	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Call		479.85000	0.47985	308,080	9.79	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		9,100.81000	9.10081	10,388,980	9.79	0.00	0	80
Total R2032 Option											0.00	0	55,80
Total For R2032											16,851,980.20	220	138,04
R2035	On	07/05/2020	Bond Future			12.40171	78.09755	12.06646	79.96496	12.56	13,354,681.05	171	132,7
R2035	On	06/08/2020	Bond Future			12.58401	79.48633	12.23478	81.38679	12.19	0.00	0	4
R2035	On	05/11/2020	Bond Future			12.77534	76.37093	12.41164	78.30436	11.38	0.00	0	
R2035	On	04/02/2021	Bond Future			12.98416	77.71338	12.60453	79.68072	11.39	0.00	0	
Total R2035 Future											13,354,681.05	171	133,12
R2035	On	07/05/2020	Bond Future	9.55	Put		16,494.13000	16.49413	18,361,540	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.55	Call		0.00000	0.00000	0,000	11.26	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.85	Put		14,271.38000	14.27138	16,138,760	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.85	Call		0.03000	0.00003	0,000	11.26	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.78	Put		14,783.17000	14.78317	16,650,560	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Put		19,343.88000	19.34388	21,211,290	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Call		0.00000	0.00000	0,000	11.26	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	10.57	Call		4.90000	0.00490	0,610	11.29	0.00	0	
R2035	On	07/05/2020	Bond Future	10.57	Put		9,243.39000	9.24339	11,106,510	11.29	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.11	Put		19,896.93000	19.89693	21,764,340	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Put		17,099.98000	17.09998	18,967,390	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.11	Call		0.00000	0.00000	0,000	11.26	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.75	Put		15,003.77000	15.00377	16,871,170	11.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	07/05/2020	Bond Future	9.75	Call		0.01000	0.00001	0,000	11.26	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	10.75	Call		13.80000	0.01380	2,090	11.37	0.00	0	
R2035	On	07/05/2020	Bond Future	10.75	Put		8,057.21000	8.05721	9,912,910	11.37	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.78	Call		0.02000	0.00002	0,000	11.26	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.48	Call		0.00000	0.00000	0,000	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.48	Put		17,023.94000	17.02394	18,891,350	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Call		0.00000	0.00000	0,000	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Put		16,947.99000	16.94799	18,815,400	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Call		0.00000	0.00000	0,000	11.26	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Call		17.06000	0.01706	5,540	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put		14,642.66000	14.64266	16,531,600	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call		17.61000	0.01761	5,740	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put		14,571.52000	14.57152	16,460,110	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Call		16.52000	0.01652	5,340	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put		14,713.88000	14.71388	16,603,160	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call		80.42000	0.08042	31,040	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put		11,016.42000	11.01642	12,867,500	11.12	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put		21,583.34000	21.58334	23,483,390	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call		0.54000	0.00054	0,130	11.12	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put		23,604.05000	23.60405	25,504,370	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call		0.18000	0.00018	0,040	11.12	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.09	Put		20,870.16000	20.87016	22,770,020	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call		0.79000	0.00079	0,190	11.12	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.67	Put		16,451.75000	16.45175	18,347,030	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call		7.38000	0.00738	2,200	11.12	0.00	0	50
R2035	On	05/11/2020	Bond Future	10.34	Call		101.81000	0.10181	44,890	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		12,693.20000	12.69320	14,569,710	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		97.38000	0.09738	42,730	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		12,824.85000	12.82485	14,703,630	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		99.57000	0.09957	43,800	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		12,758.96000	12.75896	14,636,620	10.43	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		15,596.75000	15.59675	17,500,310	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		15,062.32000	15.06232	16,957,060	10.59	0.00	0	60
R2035	On	04/02/2021	Bond Future	11.14	Call		709.07000	0.70907	424,500	10.69	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		9,088.29000	9.08829	10,771,060	10.69	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call		127.51000	0.12751	64,770	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		15,664.06000	15.66406	17,568,660	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		129.83000	0.12983	66,050	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		125.23000	0.12523	63,510	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		15,731.49000	15.73149	17,637,110	10.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/02/2021	Bond Future	10.14	Call			149.70000	0.14970	77,100	10.59	0.00	0	
Total R2035 Option												0.00	0	71,15
Total For R2035												13,354,681.05	171	204,27
R2037	On	07/05/2020	Bond Future			12.55017	74.29478	12.22505	76.07055		13.23	24,368,687.84	328	81,4
R2037	On	06/08/2020	Bond Future			12.73741	71.35603	12.39855	73.16320		13.56	0.00	0	30
R2037	On	05/11/2020	Bond Future			12.92066	72.59743	12.56814	74.43599		11.97	0.00	0	
R2037	On	04/02/2021	Bond Future			13.11997	69.61625	12.75238	71.48698		12.68	0.00	0	
Total R2037 Future												24,368,687.84	328	81,74
R2037	On	07/05/2020	Bond Future	9.60	Call			0.00000	0.00000	0,000	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.60	Put			17,217.60000	17.21760	18,993,370	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Call			0.00000	0.00000	0,000	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Put			17,140.81000	17.14081	18,916,580	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Put			17,294.48000	17.29448	19,070,250	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Put			14,220.27000	14.22027	15,996,000	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Call			0.04000	0.00004	0,000	11.94	0.00	0	7,50
R2037	On	07/05/2020	Bond Future	9.70	Put			16,454.06000	16.45406	18,229,830	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.70	Call			0.00000	0.00000	0,000	11.94	0.00	0	7,50
R2037	On	06/08/2020	Bond Future	9.87	Call			10.12000	0.01012	3,310	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			16,077.96000	16.07796	17,878,320	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			10.46000	0.01046	3,430	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			16,004.48000	16.00448	17,804,620	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			9.79000	0.00979	3,190	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			16,151.53000	16.15153	17,952,100	12.44	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			52.47000	0.05247	22,650	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			14,739.43000	14.73943	16,548,170	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			53.75000	0.05375	23,250	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			14,670.00000	14.67000	16,478,060	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			51.21000	0.05121	22,050	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			14,808.97000	14.80897	16,618,370	11.00	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put			13,739.77000	13.73977	15,511,660	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			218.59000	0.21859	119,750	11.78	0.00	0	2
R2037	On	04/02/2021	Bond Future	13.73	Call			6,563.79000	6.56379	5,272,090	14.17	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			1,755.70000	1.75570	2,334,730	14.17	233,473.00	100	30
R2037	On	04/02/2021	Bond Future	11.97	Put			5,965.71000	5.96571	7,286,870	12.41	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			11,453.19000	11.45319	13,159,480	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			156.03000	0.15603	83,060	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			15,051.08000	15.05108	16,848,840	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			6,237.42000	6.23742	7,589,550	12.35	0.00	0	2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.29	Call		158.75000	0.15875	84,630	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		14,984.32000	14.98432	16,780,930	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		153.34000	0.15334	81,510	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		15,117.96000	15.11796	16,916,860	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		388.27000	0.38827	223,830	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		1,710.76000	1.71076	1,161,190	12.41	116,119.00	100	30
R2037	On	04/02/2021	Bond Future	10.35	Call		175.96000	0.17596	94,620	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		14,586.38000	14.58638	16,375,770	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		19,494.16000	19.49416	21,340,490	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		47.30000	0.04730	22,900	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call		1,582.61000	1.58261	1,064,010	12.35	0.00	0	
Total R2037 Option											349,592.00	200	16,25
Total For R2037											24,718,279.84	528	98,04
R2040	On	07/05/2020	Bond Future			12.69092	75.97424	12.36056	77.85490	13.62	0.00	0	64,92
R2040	On	06/08/2020	Bond Future			12.87966	72.81474	12.53502	74.72872	13.94	0.00	0	60
R2040	On	05/11/2020	Bond Future			13.06417	74.08148	12.70534	76.02866	12.39	0.00	0	
R2040	On	04/02/2021	Bond Future			13.26488	70.87591	12.89033	72.85720	13.13	0.00	0	
Total R2040 Future											0.00	0	65,52
R2040	On	07/05/2020	Bond Future	9.74	Call		0.00000	0.00000	0,000	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.74	Put		18,207.81000	18.20781	20,088,470	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Call		0.00000	0.00000	0,000	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Put		18,125.33000	18.12533	20,005,990	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Call		0.00000	0.00000	0,000	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.50	Call		0.00000	0.00000	0,000	12.03	0.00	0	2,64
R2040	On	07/05/2020	Bond Future	9.85	Call		0.00000	0.00000	0,000	12.03	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.15	Put		14,917.68000	14.91768	16,798,300	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Call		0.04000	0.00004	0,000	12.03	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.00	Put		16,099.85000	16.09985	17,980,500	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	10.00	Call		0.01000	0.00001	0,000	12.03	0.00	0	2,64
R2040	On	07/05/2020	Bond Future	9.50	Put		20,222.25000	20.22225	22,102,910	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Put		18,290.41000	18.29041	20,171,070	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Put		3,802.48000	3.80248	5,410,720	13.32	0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Call		422.08000	0.42208	149,660	13.32	0.00	0	42
R2040	On	07/05/2020	Bond Future	11.10	Put		7,984.93000	7.98493	9,849,640	12.10	0.00	0	
R2040	On	07/05/2020	Bond Future	11.10	Call		19.17000	0.01917	3,220	12.10	0.00	0	42
R2040	On	07/05/2020	Bond Future	9.85	Put		17,306.73000	17.30673	19,187,390	12.03	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call		112.94000	0.11294	46,450	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put		10,799.72000	10.79972	12,647,210	12.61	0.00	0	12,50
R2040	On	06/08/2020	Bond Future	11.26	Call		326.34000	0.32634	155,890	12.97	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/08/2020	Bond Future	11.26	Put		8,191.72000	8.19172	9,935,250	12.97	0.00	0	5
R2040	On	06/08/2020	Bond Future	10.79	Call		96.82000	0.09682	39,100	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put		11,209.56000	11.20956	13,065,820	12.61	0.00	0	80
R2040	On	06/08/2020	Bond Future	9.57	Put		20,569.24000	20.56924	22,481,940	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call		1.75000	0.00175	0,470	12.61	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.07	Put		16,513.03000	16.51303	18,419,370	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call		11.24000	0.01124	3,600	12.61	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.03	Call		9.80000	0.00980	3,100	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put		16,826.69000	16.82669	18,733,970	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call		10.14000	0.01014	3,220	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put		16,748.09000	16.74809	18,655,150	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call		9.46000	0.00946	2,980	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put		16,905.39000	16.90539	18,812,890	12.61	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Put		16,224.87000	16.22487	18,146,670	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		43.67000	0.04367	18,290	11.31	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		891.26000	0.89126	523,180	11.80	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		6,842.32000	6.84232	8,421,420	11.80	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		17,994.97000	17.99497	19,927,770	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		23.84000	0.02384	9,460	11.31	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.50	Call		630.55000	0.63055	352,450	11.58	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		7,859.99000	7.85999	9,529,070	11.58	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.73	Put		20,155.92000	20.15592	22,096,160	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		11.04000	0.01104	4,100	11.31	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		22,066.28000	22.06628	24,009,930	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		5.43000	0.00543	1,900	11.31	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		53.34000	0.05334	22,770	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		15,624.87000	15.62487	17,541,480	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		54.67000	0.05467	23,390	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		15,550.45000	15.55045	17,466,350	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		52.04000	0.05204	22,160	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		15,699.42000	15.69942	17,616,720	11.31	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Call		966.95000	0.96695	609,080	12.49	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		8,743.41000	8.74341	10,366,830	12.49	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.74	Call		1,209.42000	1.20942	782,370	12.65	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		7,909.77000	7.90977	9,464,010	12.65	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		23,113.80000	23.11380	25,080,780	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		26.54000	0.02654	12,230	12.22	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		17,194.82000	17.19482	19,117,070	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		122.55000	0.12255	63,510	12.22	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		22,447.90000	22.44790	24,412,270	12.22	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/02/2021	Bond Future	9.57	Call		31.73000	0.03173	14,810	12.22	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		18,471.92000	18.47192	20,409,130	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		89.06000	0.08906	44,980	12.22	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Call		163.19000	0.16319	86,600	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		16,028.90000	16.02890	17,933,600	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call		166.07000	0.16607	88,250	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		15,957.22000	15.95722	17,860,690	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		168.98000	0.16898	89,940	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		15,885.67000	15.88567	17,787,920	12.22	0.00	0	
Total R2040 Option											0.00	0	52,53
Total For R2040											0.00	0	118,05
R2044	On	07/05/2020	Bond Future			12.73927	72.77700	12.40367	74.65934	14.15	174,300,915.00	2,395	79,71
R2044	On	06/08/2020	Bond Future			12.92470	69.68597	12.57441	71.60163	14.50	0.00	0	50
R2044	On	05/11/2020	Bond Future			13.10581	70.89830	12.74091	72.84718	12.86	0.00	0	
R2044	On	04/02/2021	Bond Future			13.30279	67.76189	12.92166	69.74495	13.63	0.00	0	
Total R2044 Future											174,300,915.00	2,395	80,27
R2044	On	07/05/2020	Bond Future	9.91	Put		17,241.49000	17.24149	19,123,830	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.91	Call		0.00000	0.00000	0,000	12.54	0.00	0	50
R2044	On	07/05/2020	Bond Future	11.02	Call		10.17000	0.01017	1,500	12.55	0.00	0	
R2044	On	07/05/2020	Bond Future	11.02	Put		8,792.27000	8.79227	10,665,940	12.55	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.98	Put		16,664.96000	16.66496	18,547,290	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.98	Call		0.01000	0.00001	0,000	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	11.09	Call		15.15000	0.01515	2,430	12.60	0.00	0	
R2044	On	07/05/2020	Bond Future	11.09	Put		8,309.38000	8.30938	10,179,000	12.60	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.26	Put		22,904.01000	22.90401	24,786,350	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Call		0.00000	0.00000	0,000	12.54	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.97	Put		16,746.95000	16.74695	18,629,280	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.97	Call		0.01000	0.00001	0,000	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	10.81	Call		3.02000	0.00302	0,360	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	10.81	Put		10,279.40000	10.27940	12,159,080	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.33	Put		22,266.27000	22.26627	24,148,610	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.33	Call		0.00000	0.00000	0,000	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.81	Call		0.00000	0.00000	0,000	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.81	Put		18,075.95000	18.07595	19,958,290	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Call		0.00000	0.00000	0,000	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Put		18,244.38000	18.24438	20,126,720	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Put		21,189.15000	21.18915	23,071,490	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Call		0.00000	0.00000	0,000	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.80	Call		0.00000	0.00000	0,000	12.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	07/05/2020	Bond Future	9.80	Put		18,160.10000	18.16010	20,042,440	12.54	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put		22,922.77000	22.92277	24,837,990	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		0.58000	0.00058	0,140	13.14	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put		17,613.42000	17.61342	19,524,140	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		7.10000	0.00710	2,160	13.14	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		194.96000	0.19496	85,960	13.27	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		18,600.58000	18.60058	20,513,020	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		10,500.11000	10.50011	12,341,540	13.14	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.87	Call		4.73000	0.00473	1,390	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		18,517.59000	18.51759	20,429,910	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		4.91000	0.00491	1,450	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		18,434.73000	18.43473	20,346,930	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		4.55000	0.00455	1,330	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	11.09	Put		9,447.30000	9.44730	11,253,960	13.27	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put		26,157.08000	26.15708	28,072,650	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		0.11000	0.00011	0,020	13.14	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		20,288.62000	20.28862	22,202,770	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		2.08000	0.00208	0,570	13.14	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		127.02000	0.12702	52,790	13.14	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		254.75000	0.25475	126,530	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		10,632.19000	10.63219	12,452,850	11.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.04	Put		18,047.23000	18.04723	19,981,950	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		23.35000	0.02335	9,190	11.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.34	Put		23,997.42000	23.99742	25,944,550	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		15,704.76000	15.70476	17,623,820	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		8,680.65000	8.68065	10,409,100	11.90	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.35	Call		52.99000	0.05299	22,470	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		15,628.87000	15.62887	17,547,230	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		54.33000	0.05433	23,090	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		15,553.13000	15.55313	17,470,770	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		51.68000	0.05168	21,860	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		22.08000	0.02208	8,650	11.75	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.29	Put		24,448.60000	24.44860	26,396,000	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		2.19000	0.00219	0,710	11.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		18,693.06000	18.69306	20,630,500	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		18.63000	0.01863	7,190	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		474.96000	0.47496	254,530	11.90	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		9.12000	0.00912	3,310	11.75	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.97	Put		18,611.85000	18.61185	20,548,980	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		19.17000	0.01917	7,420	11.75	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/11/2020	Bond Future	8.87	Put		28,382.48000	28.38248	30,331,040	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		0.45000	0.00045	0,130	11.75	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put		18,207.86000	18.20786	20,143,310	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		2.61000	0.00261	0,860	11.75	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call		313.80000	0.31380	159,460	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		9,933.29000	9.93329	11,727,830	11.75	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call		523.79000	0.52379	284,540	11.95	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		8,399.14000	8.39914	10,108,770	11.95	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put		20,683.33000	20.68333	22,626,400	11.75	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		140.75000	0.14075	73,390	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		16,593.89000	16.59389	18,509,590	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		143.34000	0.14334	74,850	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		16,519.68000	16.51968	18,434,250	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		138.21000	0.13821	71,950	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		16,668.26000	16.66826	18,585,060	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		316.96000	0.31696	177,300	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		13,208.98000	13.20898	15,052,380	12.69	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.29	Call		123.75000	0.12375	63,840	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		17,117.70000	17.11770	19,040,850	12.69	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Put		22,159.88000	22.15988	24,124,740	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		34.11000	0.03411	15,910	12.69	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.04	Put		19,048.64000	19.04864	20,993,230	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		76.36000	0.07636	37,890	12.69	0.00	0	
Total R2044 Option											0.00	0	18,1
Total For R2044											174,300,915.00	2,395	98,4
R2048	On	07/05/2020	Bond Future			12.71346	71.55557	12.38301	73.41942	14.48	11,019,557.78	154	95,0
R2048	On	06/08/2020	Bond Future			12.88911	72.82802	12.54435	74.72484	14.00	0.00	0	5
R2048	On	05/11/2020	Bond Future			13.07239	69.66004	12.71274	71.58980	13.16	0.00	0	
R2048	On	04/02/2021	Bond Future			13.27195	70.88451	12.89580	72.84807	13.15	0.00	0	
Total R2048 Future											11,019,557.78	154	95,5
R2048	On	07/05/2020	Bond Future	9.78	Call		0.00000	0.00000	0,000	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.78	Put		18,514.63000	18.51463	20,378,480	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Call		0.00000	0.00000	0,000	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Put		18,427.66000	18.42766	20,291,510	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Call		0.00000	0.00000	0,000	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Put		18,601.73000	18.60173	20,465,580	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Call		0.04000	0.00004	0,000	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Put		14,983.52000	14.98352	16,847,330	12.77	0.00	0	3
R2048	On	07/05/2020	Bond Future	10.70	Call		1.55000	0.00155	0,170	12.77	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 07/05/2020 Bond Future	10.70	Put			11,085.53000	11.08553	12,948,000	12.77		0.00	0	30
R2048 On 07/05/2020 Bond Future	9.69	Put			19,303.85000	19.30385	21,167,700	12.77		0.00	0	
R2048 On 07/05/2020 Bond Future	9.69	Call			0.00000	0.00000	0,000	12.77		0.00	0	30
R2048 On 06/08/2020 Bond Future	11.80	Put			5,419.68000	5.41968	6,897,210	13.76		0.00	0	
R2048 On 06/08/2020 Bond Future	11.80	Call			980.00000	0.98000	560,710	13.76		0.00	0	4
R2048 On 06/08/2020 Bond Future	11.10	Put			9,306.48000	9.30648	11,088,790	12.79		0.00	0	
R2048 On 06/08/2020 Bond Future	11.10	Call			208.51000	0.20851	94,000	12.79		0.00	0	4
R2048 On 06/08/2020 Bond Future	10.35	Put			14,715.21000	14.71521	16,596,000	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.35	Call			24.73000	0.02473	8,700	12.65		0.00	0	6
R2048 On 06/08/2020 Bond Future	11.85	Put			5,191.59000	5.19159	6,640,460	13.82		0.00	0	
R2048 On 06/08/2020 Bond Future	11.85	Call			1,065.90000	1.06590	617,950	13.82		0.00	0	
R2048 On 06/08/2020 Bond Future	11.15	Put			8,987.26000	8.98726	10,755,030	12.86		0.00	0	
R2048 On 06/08/2020 Bond Future	11.15	Call			239.03000	0.23903	109,980	12.86		0.00	0	
R2048 On 06/08/2020 Bond Future	10.85	Put			10,995.30000	10.99530	12,829,440	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.85	Call			106.77000	0.10677	44,090	12.65		0.00	0	6
R2048 On 06/08/2020 Bond Future	9.25	Put			24,234.12000	24.23412	26,130,720	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	9.25	Call			0.29000	0.00029	0,070	12.65		0.00	0	20,6
R2048 On 06/08/2020 Bond Future	9.00	Put			26,659.87000	26.65987	28,556,630	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	9.00	Call			0.08000	0.00008	0,020	12.65		0.00	0	3,00
R2048 On 06/08/2020 Bond Future	10.19	Call			14.49000	0.01449	4,830	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.19	Put			15,987.77000	15.98777	17,874,930	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.20	Call			14.99000	0.01499	5,010	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.20	Put			15,907.11000	15.90711	17,793,950	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.18	Call			13.99000	0.01399	4,650	12.65		0.00	0	
R2048 On 06/08/2020 Bond Future	10.18	Put			16,068.55000	16.06855	17,956,030	12.65		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Call			23.78000	0.02378	9,500	12.02		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Put			18,161.64000	18.16164	20,077,120	12.02		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Call			22.46000	0.02246	8,930	12.02		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Put			18,326.89000	18.32689	20,243,120	12.02		0.00	0	
R2048 On 05/11/2020 Bond Future	10.03	Call			23.11000	0.02311	9,210	12.02		0.00	0	
R2048 On 05/11/2020 Bond Future	10.03	Put			18,244.18000	18.24418	20,160,040	12.02		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Call			175.37000	0.17537	94,250	12.24		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Put			15,766.18000	15.76618	17,648,620	12.24		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Call			169.16000	0.16916	90,640	12.24		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Put			15,914.88000	15.91488	17,799,920	12.24		0.00	0	
R2048 On 04/02/2021 Bond Future	10.47	Call			172.24000	0.17224	92,430	12.24		0.00	0	
R2048 On 04/02/2021 Bond Future	10.47	Put			15,840.44000	15.84044	17,724,190	12.24		0.00	0	
Total R2048 Option										0.00	0	26,76
Total For R2048										11,019,557.78	154	122,36

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R208	On	07/05/2020		Bond Future	5.07623	102.19834	5.61978	101.72925		0.57		0.00	0	29,6
R208	On	06/08/2020		Bond Future	4.24370	104.01569	5.00596	103.53808		0.40		0.00	0	
R208	On	05/11/2020		Bond Future	2.40236	102.42447	3.64818	101.93839		0.21		0.00	0	
Total R208 Future												0.00	0	29,6
R208	On	07/05/2020	4.81	Call			0.08000	0.00008	18,950	0.61		0.00	0	
R208	On	07/05/2020	4.81	Put			700.18000	0.70018	249,960	0.61		0.00	0	
R208	On	07/05/2020	4.82	Call			0.09000	0.00009	20,080	0.61		0.00	0	
R208	On	07/05/2020	4.82	Put			691.50000	0.69150	242,400	0.61		0.00	0	
R208	On	07/05/2020	4.80	Call			0.08000	0.00008	17,890	0.62		0.00	0	
R208	On	07/05/2020	4.80	Put			708.88000	0.70888	257,600	0.62		0.00	0	
R208	On	06/08/2020	5.56	Call			369.63000	0.36963	822,880	0.51		0.00	0	
R208	On	06/08/2020	5.56	Put			25.01000	0.02501	0,650	0.51		0.00	0	
R208	On	06/08/2020	5.57	Call			375.21000	0.37521	829,070	0.51		0.00	0	
R208	On	06/08/2020	5.57	Put			24.39000	0.02439	0,640	0.51		0.00	0	
R208	On	06/08/2020	5.55	Call			364.05000	0.36405	816,700	0.51		0.00	0	
R208	On	06/08/2020	5.55	Put			25.63000	0.02563	0,670	0.51		0.00	0	
R208	On	05/11/2020	4.78	Call			439.96000	0.43996	923,700	0.28		0.00	0	
R208	On	05/11/2020	4.78	Put			2.34000	0.00234	0,000	0.28		0.00	0	
R208	On	05/11/2020	4.79	Call			443.71000	0.44371	927,550	0.28		0.00	0	
R208	On	05/11/2020	4.79	Put			2.24000	0.00224	0,000	0.28		0.00	0	
R208	On	05/11/2020	4.77	Call			436.21000	0.43621	919,850	0.28		0.00	0	
R208	On	05/11/2020	4.77	Put			2.44000	0.00244	0,000	0.28		0.00	0	
Total R208 Option												0.00	0	
Total For R208												0.00	0	29,6
R209	On	07/05/2020		Bond Future	12.44544	58.23326	12.11062	59.78346		14.32		2,504,030.18	43	72,3
R209	On	06/08/2020		Bond Future	12.61446	59.26878	12.26681	60.84644		13.93		0.00	0	20
R209	On	05/11/2020		Bond Future	12.78827	57.15052	12.42732	58.75556		12.90		0.00	0	
R209	On	04/02/2021		Bond Future	12.97274	58.15506	12.59763	59.78822		12.98		0.00	0	
Total R209 Future												2,504,030.18	43	72,51
R209	On	07/05/2020	9.46	Call			0.00000	0.00000	0,000	13.73		0.00	0	
R209	On	07/05/2020	9.46	Put			14,803.98000	14.80398	16,354,180	13.73		0.00	0	
R209	On	07/05/2020	9.47	Call			0.01000	0.00001	0,000	13.73		0.00	0	
R209	On	07/05/2020	9.47	Put			14,738.41000	14.73841	16,288,600	13.73		0.00	0	
R209	On	07/05/2020	9.45	Call			0.00000	0.00000	0,000	13.73		0.00	0	
R209	On	07/05/2020	9.45	Put			14,869.64000	14.86964	16,419,840	13.73		0.00	0	
R209	On	06/08/2020	5.56	Call			0.00000	0.00000	0,000	13.26		0.00	0	
R209	On	06/08/2020	5.56	Put			48,578.22000	48.57822	50,155,880	13.26		0.00	0	
R209	On	06/08/2020	5.57	Call			0.00000	0.00000	0,000	13.26		0.00	0	
R209	On	06/08/2020	5.57	Put			48,469.89000	48.46989	50,047,550	13.26		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	13.26	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		48,686.70000	48.68670	50,264,360	13.26	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		47.00000	0.04700	20,110	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		12,776.19000	12.77619	14,354,340	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		48.13000	0.04813	20,640	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		12,716.60000	12.71660	14,294,150	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		45.91000	0.04591	19,600	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		12,835.89000	12.83589	14,414,620	12.04	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		126.38000	0.12638	65,810	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		12,988.49000	12.98849	14,561,080	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		128.62000	0.12862	67,080	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		12,930.98000	12.93098	14,502,600	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		124.18000	0.12418	64,570	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		13,046.11000	13.04611	14,619,660	11.98	0.00	0	
Total R209 Option											0.00	0	
Total For R209											2,504,030.18	43	72,51
R210	On	07/05/2020	Bond Future			172.40277	172.40277	173.37343	173.37343		0.00	0	1,93
R210	On	06/08/2020	Bond Future			175.51116	175.51116	176.49896	176.49896		0.00	0	
R210	On	05/11/2020	Bond Future			175.88396	175.88396	176.88904	176.88904		0.00	0	
R210	On	04/02/2021	Bond Future			179.01764	179.01764	180.04034	180.04034		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			164.98652	164.98652	163.81444	163.81444		0.00	0	6,71
R212	On	06/08/2020	Bond Future			165.66542	165.66542	164.47189	164.47189		0.00	0	
R212	On	05/11/2020	Bond Future			168.58776	168.58776	167.37292	167.37292		0.00	0	
R212	On	04/02/2021	Bond Future			169.26193	169.26193	168.02513	168.02513		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			11.90853	71.97491	11.62431	73.33613	11.34	0.00	0	15,44
R213	On	06/08/2020	Bond Future			12.08477	73.25479	11.78875	74.64011	11.02	0.00	0	30
R213	On	05/11/2020	Bond Future			12.27176	70.98144	11.96349	72.39076	10.13	0.00	0	
R213	On	04/02/2021	Bond Future			12.47681	72.22938	12.15508	73.66338	10.16	0.00	0	
Total R213 Future											0.00	0	15,74
R213	On	07/05/2020	Bond Future	9.02	Call		0.00000	0.00000	0,000	10.81	0.00	0	
R213	On	07/05/2020	Bond Future	9.02	Put		14,287.15000	14.28715	15,648,370	10.81	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Call		0.00000	0.00000	0,000	10.81	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Put		14,410.87000	14.41087	15,772,090	10.81	0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Call		0.00000	0.00000	0,000	10.81	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	07/05/2020	Bond Future	9.01	Put		14,348.98000	14.34898	15,710,200	10.81	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put		13,190.42000	13.19042	14,569,200	10.46	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call		9.85000	0.00985	3,690	10.46	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		13,308.73000	13.30873	14,687,890	10.46	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call		10.17000	0.01017	3,820	10.46	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		13,249.54000	13.24954	14,628,510	10.46	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		10.50000	0.01050	3,960	10.46	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		12,283.49000	12.28349	13,670,940	9.44	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		41.67000	0.04167	19,300	9.44	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put		12,227.26000	12.22726	13,614,210	9.44	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		42.69000	0.04269	19,810	9.44	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		12,171.10000	12.17110	13,557,540	9.44	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		40.67000	0.04067	18,800	9.44	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		62.10000	0.06210	32,860	9.38	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		14,189.75000	14.18975	15,594,510	9.38	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		63.32000	0.06332	33,550	9.38	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		14,133.44000	14.13344	15,537,670	9.38	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		64.57000	0.06457	34,260	9.38	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		14,077.22000	14.07722	15,480,910	9.38	0.00	0	
Total R213 Option											0.00	0	
Total For R213											0.00	0	15,74
R214	On	07/05/2020	Bond Future			12.62928	56.54366	12.29932	58.06328	15.06	0.00	0	21,60
R214	On	06/08/2020	Bond Future			12.79608	57.54912	12.45298	59.09571	14.64	0.00	0	30
R214	On	05/11/2020	Bond Future			12.96987	55.25583	12.61321	56.82925	13.60	0.00	0	
R214	On	04/02/2021	Bond Future			13.15834	56.22712	12.78677	57.82811	13.66	0.00	0	
Total R214 Future											0.00	0	21,90
R214	On	07/05/2020	Bond Future	9.76	Call		0.01000	0.00001	0,000	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put		14,418.60000	14.41860	15,938,210	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call		0.01000	0.00001	0,000	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put		14,350.67000	14.35067	15,870,280	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call		0.01000	0.00001	0,000	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put		14,486.63000	14.48663	16,006,240	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Put		17,583.58000	17.58358	19,103,200	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Call		0.00000	0.00000	0,000	14.43	0.00	0	1,20
R214	On	07/05/2020	Bond Future	9.91	Put		13,410.28000	13.41028	14,929,860	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Call		0.04000	0.00004	0,000	14.43	0.00	0	1,20
R214	On	07/05/2020	Bond Future	10.66	Call		4.68000	0.00468	0,750	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Put		8,696.35000	8.69635	10,212,040	14.43	0.00	0	1,20
R214	On	06/08/2020	Bond Future	9.98	Call		15.38000	0.01538	5,590	13.93	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	06/08/2020	Bond Future	9.98	Put		13,670.87000	13.67087	15,207,670	13.93	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		15.86000	0.01586	5,780	13.93	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		13,605.73000	13.60573	15,142,240	13.93	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		14.91000	0.01491	5,400	13.93	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		13,736.12000	13.73612	15,273,200	13.93	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		55.95000	0.05595	25,070	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		12,703.88000	12.70388	14,246,420	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		57.28000	0.05728	25,720	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		12,642.22000	12.64222	14,184,080	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		54.65000	0.05465	24,440	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		12,765.67000	12.76567	14,308,880	12.69	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		136.32000	0.13632	73,030	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		13,114.97000	13.11497	14,652,670	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		138.74000	0.13874	74,440	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		13,055.12000	13.05512	14,591,810	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		133.92000	0.13392	71,640	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		13,174.92000	13.17492	14,713,630	12.61	0.00	0	
Total R214 Option											0.00	0	3,75
Total For R214											0.00	0	25,65
Total for Bond											1,025,922,877.67	14,176	1,439,75
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 07/05/2020 GOVI			606.19900	606.19900	617.71000	617.71000				6,061,990.00	1	1,18
GOVI On 06/08/2020 GOVI			616.86200	616.86200	628.57500	628.57500				0.00	0	
GOVI On 05/11/2020 GOVI			627.72000	627.72000	639.63800	639.63800				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/02/2021	GOVI			638.76400	638.76400	650.89100	650.89100			0.00	0	
Total GOVI Future												6,061,990.00	1	1,18
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			1,022,800.00000	102.28000	1,137,910,000		0.00	0	
GOVI	On	07/05/2020	GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/05/2020	GOVI	720.00	Put			1,022,900.00000	102.29000	1,138,010,000		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			1,022,700.00000	102.27000	1,137,810,000		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			995,550.00000	99.55500	1,112,680,000		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			995,650.00000	99.56500	1,112,780,000		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			995,450.00000	99.54500	1,112,580,000		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			982,020.00000	98.20200	1,101,200,000		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			982,120.00000	98.21200	1,101,300,000		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			981,920.00000	98.19200	1,101,100,000		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			1,000,590.00000	100.05900	1,121,860,000		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			1,000,690.00000	100.06900	1,121,960,000		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			1,000,490.00000	100.04900	1,121,760,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												6,061,990.00	1	1,18
Total for GOVI												6,061,990.00	1	1,18
AL37	On	07/05/2020	Index Future			633.04000	633.04000	641.41600	641.41600			0.00	0	
AL37	On	06/08/2020	Index Future			644.17500	644.17500	652.69800	652.69800			0.00	0	
AL37	On	05/11/2020	Index Future			655.51400	655.51400	664.18500	664.18500			0.00	0	
AL37	On	04/02/2021	Index Future			667.04700	667.04700	675.87000	675.87000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	07/05/2020	Index Future			683.65000	683.65000	695.59300	695.59300			0.00	0	
AL7T	On	06/08/2020	Index Future			695.67500	695.67500	707.82800	707.82800			0.00	0	
AL7T	On	05/11/2020	Index Future			707.92000	707.92000	720.28600	720.28600			0.00	0	
AL7T	On	04/02/2021	Index Future			720.37600	720.37600	732.95800	732.95800			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total AL7T Future									0.00	0	
Total For AL7T									0.00	0	
ALBI On 07/05/2020 Index Future			613.43500	613.43500	625.16700	625.16700			104,283,950.00	17	2'
ALBI On 06/08/2020 Index Future			624.22600	624.22600	636.16300	636.16300			0.00	0	
ALBI On 05/11/2020 Index Future			635.21400	635.21400	647.36000	647.36000			0.00	0	
ALBI On 04/02/2021 Index Future			646.39000	646.39000	658.74900	658.74900			0.00	0	
Total ALBI Future									104,283,950.00	17	21
Total For ALBI									104,283,950.00	17	21
IGOV On 07/05/2020 Index Future			235.45800	235.45800	237.42800	237.42800			0.00	0	1,00
IGOV On 06/08/2020 Index Future			239.65800	239.65800	241.66200	241.66200			0.00	0	
IGOV On 05/11/2020 Index Future			243.93300	243.93300	245.97200	245.97200			0.00	0	
IGOV On 04/02/2021 Index Future			248.28000	248.28000	250.35500	250.35500			0.00	0	
Total IGOV Future									0.00	0	1,00
Total For IGOV									0.00	0	1,00
Total for Index									104,283,950.00	17	1,21
5Y STN On 21/12/2021 Interest Rate Swap			93.67000	93.67000	94.14000	94.14000			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 :									1,136,268,817.67	14,194	1,442,20
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.19283			0.00	1,540,000,000	2,770,000,00
Total AA06 SPOT									0.00	1,540,000,000	2,770,000,00
Total For AA06									0.00	1,540,000,000	2,770,000,00
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			7.86000	105.79232	7.86000	105.77004			0.00	0	1,129,542,50
Total AA07 SPOT									0.00	0	1,129,542,50
Total For AA07									0.00	0	1,129,542,50
AB01/R On 24/11/2020 Spot Bond			10.00000	103.88700	10.00000	103.86000			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	100.54590	11.37000	100.51611			0.00	0	
Total AB018U SPOT									0.00	0	
Total For AB018U									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB019U SPOT										0.00	0	
Total For AB019U										0.00	0	
AB020L On 03/09/2022 Spot Bond			11.81000	100.65694	11.81000	100.62556				0.00	0	
Total AB020U SPOT										0.00	0	
Total For AB020U										0.00	0	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB021U SPOT										0.00	0	
Total For AB021U										0.00	0	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB023U SPOT										0.00	0	
Total For AB023U										0.00	0	
AB024L On 05/05/2021 Spot Bond			100.00000	52.42302	100.00000	52.30637				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	40.78176	100.00000	40.69101				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12L On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			5.70000	5.70000	5.70000	278.77883				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.21300				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.42899				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.52721				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.23002				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN13 On 14/05/2020 Spot Bond					0.00000	101.00580				0.00	0	
Total ABFN13 SPOT										0.00	0	
Total For ABFN13										0.00	0	
ABFN11 On 14/05/2022 Spot Bond					0.00000	101.97474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.28828				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.83693				0.00	0	100,000,00
Total ABFN16 SPOT										0.00	0	100,000,00
Total For ABFN16										0.00	0	100,000,00
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.01716				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.61721				0.00	0	
Total ABFN20 SPOT										0.00	0	
Total For ABFN20										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.44297				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.52250				0.00	0	100,000,00
Total ABFN22 SPOT										0.00	0	100,000,00
Total For ABFN22										0.00	0	100,000,00
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.41964				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.66285				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.87786				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.51172				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.86711				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2023 Spot Bond					0.00000	100.69323				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.78037				0.00	0	100,000,00
Total ABFN29 SPOT										0.00	0	100,000,00
Total For ABFN29										0.00	0	100,000,00
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.13143				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.76611				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3! On 15/11/2023 Spot Bond					0.00000	100.94759				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3! On 15/11/2024 Spot Bond					0.00000	101.45039				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3! On 07/02/2022 Spot Bond					0.00000	101.10281				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	101.11047				0.00	0	100,000,00
Total ABFN35 SPOT										0.00	0	100,000,00
Total For ABFN35										0.00	0	100,000,00
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.84379				0.00	0	100,000,00
Total ABFN36 SPOT										0.00	0	100,000,00
Total For ABFN36										0.00	0	100,000,00
ABFN3! On 07/02/2029 Spot Bond					0.00000	102.48636				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	101.28769				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.14291				0.00	0	
Total ABFN39 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.18294				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.37401				0.00	0	10,100,000,00
Total ABFN41 SPOT										0.00	0	10,100,000,00
Total For ABFN41										0.00	0	10,100,000,00
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.11300				0.00	0	100,000,00
Total ABFN42 SPOT										0.00	0	100,000,00
Total For ABFN42										0.00	0	100,000,00
ABFN4 On 14/10/2022 Spot Bond					0.00000	101.52764				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.55392				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.57275				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.58908				0.00	0	130,000,00
Total ABJ01 SPOT										0.00	0	130,000,00
Total For ABJ01										0.00	0	130,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	100.95326				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK6 On 05/06/2020 Spot Bond					0.00000	100.76648				0.00	0	190,423,60
Total ABK6 SPOT										0.00	0	190,423,60
Total For ABK6										0.00	0	190,423,60
ABK8 On 03/06/2021 Spot Bond					0.00000	100.12244				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			6.50000	6.50000	6.50000	154.03364				0.00	0	
Total ABKI02 SPOT										0.00	0	
Total For ABKI02										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			100.00000	103.12281	100.00000	102.87915				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI02/R212 SPOT										0.00	0	
Total For ABKI02/R212										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			6.20000	6.20000	6.20000	138.03629				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	38.85934	100.00000	38.77004				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			9.65000	9.65000	9.65000	120.81786				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.71815	100.00000	11.69136				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	97.66509				0.00	20,754,948,714	5,382,954,115
Total ABKS1 SPOT										0.00	20,754,948,714	5,382,954,115
Total For ABKS1										0.00	20,754,948,714	5,382,954,115
ABN05 On 18/04/2021 Spot Bond			5.01000	207.09886	5.01000	207.05326				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			5.85000	5.85000	5.85000	123.35017				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.82000	5.82000	5.82000	160.06339				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.57000	5.57000	5.57000	189.11514				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.70000	8.70000	8.70000	98.07840				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			11.44500	11.44500	11.44500	98.27185				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN80 On 31/03/2021 Spot Bond			7.36000	7.36000	7.36000	99.26514				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			11.99000	11.99000	11.99000	95.86809				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			7.60500	106.09420	7.60500	106.07256				0.00	0	1,380,000,00
Total ABS11 SPOT										0.00	0	1,380,000,00
Total For ABS11										0.00	0	1,380,000,00
ABS12 On 14/05/2020 Spot Bond			7.29000	103.57498	7.29000	103.55451				0.00	0	513,675,30
Total ABS12 SPOT										0.00	0	513,675,30
Total For ABS12										0.00	0	513,675,30
ABS12/R207 On 14/05/2020 Spot Bond			9.20000	103.30207	9.20000	103.27637				0.00	0	
Total ABS12/R207 SPOT										0.00	0	
Total For ABS12/R207										0.00	0	
ABS13 On 14/05/2022 Spot Bond			8.06500	106.57019	8.06500	106.54704				0.00	0	2,272,275,30
Total ABS13 SPOT										0.00	0	2,272,275,30
Total For ABS13										0.00	0	2,272,275,30
ABS14 On 11/11/2020 Spot Bond			7.41500	104.55018	7.41500	104.52927				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.99000	107.71545	7.99000	107.69227				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			10.24000	104.45258	10.24000	104.42393				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			10.79000	103.09549	10.79000	103.06573				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			7.94000	105.66306	7.94000	105.64046				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS6 On 01/06/2020 Spot Bond			7.74000	102.59880	7.74000	102.57736				0.00	0	1,035,747,00
Total ABS6 SPOT										0.00	0	1,035,747,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABS6									0.00	0	1,035,747,00
ABS7 On 11/09/2026 Spot Bond			10.49000	92.51175	10.49000	92.48606			0.00	0	1,620,000,00
Total ABS7 SPOT									0.00	0	1,620,000,00
Total For ABS7									0.00	0	1,620,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.53796	100.00000	9.51697			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.53000	4.53000	4.53000	289.65667			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			3.50000	160.81642	3.50000	160.78740		665,000,000,000.00		190,000,000	515,000,00
Total ABSI4 SPOT								665,000,000,000.00		190,000,000	515,000,00
Total For ABSI4								665,000,000,000.00		190,000,000	515,000,00
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT01U SPOT									0.00	0	
Total For ABT01U									0.00	0	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT02U SPOT									0.00	0	
Total For ABT02U									0.00	0	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT03U SPOT									0.00	0	
Total For ABT03U									0.00	0	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT04U SPOT									0.00	0	
Total For ABT04U									0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.89000	12.89000	12.89000	95.83252			0.00	0	260,000,00
Total ABX01 SPOT									0.00	0	260,000,00
Total For ABX01									0.00	0	260,000,00
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ACIF1U SPOT									0.00	0	
Total For ACIF1U									0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700			0.00	0	
Total ACL089/JIBAR SPOT									0.00	0	
Total For ACL089/JIBAR									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.07097			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.06940				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	275.42169				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	275.54806				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.06764				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL143 On 20/12/2021 Spot Bond					0.00000	100.06790				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.35462				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.27145				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond					0.00000	100.06912				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.06947				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.06947				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL201 On 20/12/2022 Spot Bond					0.00000	100.07086				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.07086				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	184.98913				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	187.28282				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond					0.00000	98.70040				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.06697				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL218 On 11/05/2020 Spot Bond					0.00000	101.00664				0.00	0	
Total ACL218 SPOT										0.00	0	
Total For ACL218										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	101.35048				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.06660				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.06541				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.62960				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.95499				0.00	0	
Total AECI02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.71445				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.71864				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.61440				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	103.42641				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.86396				0.00	0	8,500,000,00
Total AGL03 SPOT										0.00	0	8,500,000,00
Total For AGL03										0.00	0	8,500,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	105.10465				0.00	0	7,240,024,10
Total AGT01 SPOT										0.00	0	7,240,024,10
Total For AGT01										0.00	0	7,240,024,10
AGT02 On 28/11/2024 Spot Bond					0.00000	103.08910				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.93296				0.00	0	13,000,000,00
Total AGT03 SPOT										0.00	0	13,000,000,00
Total For AGT03										0.00	0	13,000,000,00
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.43755				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.22457				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.38022				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.41186				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	101.40328				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.49766				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.59200				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.90051				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.99470				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.44757				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.73042				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			8.74000	104.10153	8.74000	104.07707				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.75555				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.78902				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.02274				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A On 21/08/2022 Spot Bond					0.00000	101.14897				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.28167				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.75546				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.78892				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.02252				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL01U On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL01U SPOT										0.00	0	
Total For AHL01U										0.00	0	
AHL1AU On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1AU SPOT										0.00	0	
Total For AHL1AU										0.00	0	
AHL1BU On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1BU SPOT										0.00	0	
Total For AHL1BU										0.00	0	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.09000	114.31568	8.09000	114.29091			6,386,246,000,000.00		789,400,000	1,094,787,20
Total AIR02 SPOT									6,386,246,000,000.00		789,400,000	1,094,787,20
Total For AIR02									6,386,246,000,000.00		789,400,000	1,094,787,20
AIR04 On 29/05/2024 Spot Bond			8.39000	105.90685	8.39000	105.88293				0.00	0	
Total AIR04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AIR04										0.00	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIR04U SPOT										0.00	0	
Total For AIR04U										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.04500	86.25503	13.04500	86.22509				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.02500	164.43166	6.02500	164.39100				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	101.52292				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	101.00383				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.17732				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.95501				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.87551				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.41652				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.29523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	100.14630				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U SPOT										0.00	0	
Total For AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS266U SPOT										0.00	0	
Total For AS266U										0.00	0	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS288U SPOT										0.00	0	
Total For AS288U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS334U SPOT										0.00	0	
Total For AS334U										0.00	0	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS343U SPOT										0.00	0	
Total For AS343U										0.00	0	
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS345U SPOT										0.00	0	
Total For AS345U										0.00	0	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS347U SPOT										0.00	0	
Total For AS347U										0.00	0	
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS349U SPOT										0.00	0	
Total For AS349U										0.00	0	
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS350U SPOT										0.00	0	
Total For AS350U										0.00	0	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS367U SPOT										0.00	0	
Total For AS367U										0.00	0	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS377U SPOT										0.00	0	
Total For AS377U										0.00	0	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS391U SPOT										0.00	0	
Total For AS391U										0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS404U SPOT										0.00	0	
Total For AS404U										0.00	0	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS410U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AS410U										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.82000	206.06010	5.82000	206.01024				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.83500	184.11635	5.83500	184.07176				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN05: On 22/04/2020 Spot Bond					0.00000	101.48265				0.00	0	
Total ASN058 SPOT										0.00	0	
Total For ASN058										0.00	0	
ASN05: On 28/04/2020 Spot Bond					0.00000	101.33657				0.00	0	
Total ASN059 SPOT										0.00	0	
Total For ASN059										0.00	0	
ASN06: On 30/04/2020 Spot Bond					0.00000	101.26604				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	100.07626				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08: On 20/09/2020 Spot Bond					0.00000	100.06438				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08: On 20/06/2020 Spot Bond					0.00000	100.29004				0.00	341,066,400	135,266,600
Total ASN083 SPOT										0.00	341,066,400	135,266,600
Total For ASN083										0.00	341,066,400	135,266,600
ASN08: On 03/09/2020 Spot Bond					0.00000	101.22553				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08: On 01/10/2020 Spot Bond					0.00000	103.38443				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN091 On 21/10/2020 Spot Bond					0.00000	101.47232				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN092 On 10/11/2020 Spot Bond					0.00000	101.01313				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN096 On 20/12/2020 Spot Bond					0.00000	94.92387				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	100.52146				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN111 On 07/03/2021 Spot Bond					0.00000	100.34586				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN113 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	
ASN121 On 20/12/2020 Spot Bond					0.00000	100.08648				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN131 On 20/12/2020 Spot Bond					0.00000	100.08570				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN134 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	
ASN135 On 31/01/2022 Spot Bond			4.23000	158.74124	4.23000	158.70947				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN140 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14: On 20/06/2020 Spot Bond					0.00000	100.44964				0.00	0	
Total ASN143 SPOT										0.00	0	
Total For ASN143										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	90.97715				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.16046				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.17698				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			4.27500	158.61445	4.27500	158.58251				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	47.96716				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.53280				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			6.46000	153.13020	6.46000	153.09056				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	101.03620				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.80558				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	100.58757				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	100.07506				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 12/06/2020 Spot Bond					0.00000	100.24887				0.00	0	
Total ASN190 SPOT										0.00	0	
Total For ASN190										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	99.84014				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.77500	89.90970	5.77500	89.88800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.06291				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.06357				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.05493				0.00	695,600,000	323,900,000
Total ASN204 SPOT										0.00	695,600,000	323,900,000
Total For ASN204										0.00	695,600,000	323,900,000
ASN204 On 24/08/2021 Spot Bond					0.00000	100.79577				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	100.86689				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN210 On 28/08/2020 Spot Bond					0.00000	100.55645				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN210 On 29/08/2022 Spot Bond					0.00000	100.51654				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.55299				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond					0.00000	100.07492				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.06333				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.84672				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27(On 20/08/2048 Spot Bond					0.00000	100.79083				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.75387				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.23263				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	99.95538				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.06649				0.00	0	700,000,00
Total ASN300 SPOT										0.00	0	700,000,00
Total For ASN300										0.00	0	700,000,00
ASN31(On 20/12/2023 Spot Bond					0.00000	100.07962				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 20/01/2021 Spot Bond					0.00000	100.30608				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31(On 30/04/2020 Spot Bond					0.00000	101.27899				0.00	28,400,000,000	14,200,000,00
Total ASN316 SPOT										0.00	28,400,000,000	14,200,000,00
Total For ASN316										0.00	28,400,000,000	14,200,000,00
ASN31(On 30/03/2020 Spot Bond					0.00000	99.86184				0.00	2,509,200,000	1,254,600,00
Total ASN317 SPOT										0.00	2,509,200,000	1,254,600,00
Total For ASN317										0.00	2,509,200,000	1,254,600,00
ASN31(On 31/03/2029 Spot Bond			5.82500	5.82500	5.82500	84.98679				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			6.15500	6.15500	6.15500	77.83234				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.06396				0.00	0	
Total ASN327 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.07027				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	101.02464				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.06430				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.88500	88.60987	5.88500	88.58822				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.06725				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	101.07347				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	101.07347				0.00	760,000,000	380,000,000
Total ASN344 SPOT										0.00	760,000,000	380,000,000
Total For ASN344										0.00	760,000,000	380,000,000
ASN344 On 20/06/2024 Spot Bond					0.00000	100.06286				0.00	41,733,200	10,433,300
Total ASN346 SPOT										0.00	41,733,200	10,433,300
Total For ASN346										0.00	41,733,200	10,433,300
ASN346 On 20/06/2024 Spot Bond					0.00000	100.04883				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.06525				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.06525				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.58494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.07440				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.06434				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.06601				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	101.28161				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.15899				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2021 Spot Bond					0.00000	100.15899				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.07372				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.06474				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2020 Spot Bond					0.00000	100.73728				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.13595				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.06442				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41 On 20/12/2024 Spot Bond					0.00000	100.07236				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2020 Spot Bond					0.00000	100.56761				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2020 Spot Bond					0.00000	100.59295				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	100.18416				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN75U SPOT										0.00	0	
Total For ASN75U										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.89116				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			8.29000	103.69605	8.29000	103.67303				0.00	0	1,620,954,70
Total BAW19 SPOT										0.00	0	1,620,954,70
Total For BAW19										0.00	0	1,620,954,70
BAW21 On 24/03/2022 Spot Bond			7.82000	102.68274	7.82000	102.66109				0.00	0	275,972,00
Total BAW21 SPOT										0.00	0	275,972,00
Total For BAW21										0.00	0	275,972,00
BAW21 On 24/03/2022 Spot Bond			9.30000	99.99106	9.30000	99.96609				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	102.09929				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW25 On 08/05/2020 Spot Bond					0.00000	101.13734				0.00	0	
Total BAW25 SPOT										0.00	0	
Total For BAW25										0.00	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.32482				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.67101				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.41273				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.85798				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.01740				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond					0.00000	100.15268				0.00	0	
Total BAYA58 SPOT										0.00	0	
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			10.98500	10.98500	10.98500	103.12733				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond					0.00000	99.75656				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	99.77131				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.55721				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.76916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA64 On 30/09/2020 Spot Bond					0.00000	100.18357				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA65 On 31/03/2021 Spot Bond					0.00000	99.77141				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA66 On 31/03/2023 Spot Bond			10.59000	10.59000	10.59000	101.24134				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond					0.00000	99.78531				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	99.78531				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	99.78531				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			13.50000	13.50000	13.50000	94.41727				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.59061				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.63204				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.53747				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.53753				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.31614				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYB07 On 31/03/2020 Spot Bond					0.00000	99.70564				0.00	0	
Total BAYB07 SPOT										0.00	0	
Total For BAYB07										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.18918				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB11 On 30/06/2020 Spot Bond					0.00000	99.69522				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	99.73746				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.73117				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.73117				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.73117				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.72617				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.73191				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.73191				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	99.73191				0.00	0	
Total BAYB19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB19										0.00	0	
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD1U SPOT										0.00	0	
Total For BAYD1U										0.00	0	
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD2U SPOT										0.00	0	
Total For BAYD2U										0.00	0	
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD3U SPOT										0.00	0	
Total For BAYD3U										0.00	0	
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD4U SPOT										0.00	0	
Total For BAYD4U										0.00	0	
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BC126 On 29/05/2020 Spot Bond					0.00000	100.42925				0.00	0	
Total BC126 SPOT										0.00	0	
Total For BC126										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.93355				0.00	20,000,000,000	10,000,000,000
Total BCJ15 SPOT										0.00	20,000,000,000	10,000,000,000
Total For BCJ15										0.00	20,000,000,000	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.31940				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			10.44500	10.44500	10.44500	90.99772				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD3021 On 18/04/2028 Spot Bond			100.00000	11.65602	100.00000	11.63022				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.14043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.96199				0.00	1,420,000,000	710,000,00
Total BDX31 SPOT										0.00	1,420,000,000	710,000,00
Total For BDX31										0.00	1,420,000,000	710,000,00
BDX32 On 01/04/2022 Spot Bond					0.00000	99.81251				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BG1A7U SPOT										0.00	0	
Total For BG1A7U										0.00	0	
BGL05 On 04/09/2020 Spot Bond			9.09000	101.53551	9.09000	101.51122				0.00	0	125,000,00
Total BGL05 SPOT										0.00	0	125,000,00
Total For BGL05										0.00	0	125,000,00
BGL06 On 04/09/2020 Spot Bond					0.00000	101.56069				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.39000	105.83589	9.39000	105.80949				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.57811				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			9.09000	100.98141	9.09000	100.95674				0.00	0	345,000,00
Total BGL09 SPOT										0.00	0	345,000,00
Total For BGL09										0.00	0	345,000,00
BGL10 On 05/05/2021 Spot Bond					0.00000	103.93412				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			9.29000	108.01136	9.29000	107.98442				0.00	0	125,000,00
Total BGL11 SPOT										0.00	0	125,000,00
Total For BGL11										0.00	0	125,000,00
BGL12 On 20/08/2021 Spot Bond					0.00000	104.51882				0.00	1,232,000,000	616,000,00
Total BGL12 SPOT										0.00	1,232,000,000	616,000,00
Total For BGL12										0.00	1,232,000,000	616,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL13 On 20/08/2021 Spot Bond			8.39000	105.41365	8.39000	105.38986				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	105.21628				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.11133				0.00	0	20,000,00
Total BGL15 SPOT										0.00	0	20,000,00
Total For BGL15										0.00	0	20,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.79787				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	106.62354				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.42476				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.62537				0.00	0	341,000,00
Total BGL19 SPOT										0.00	0	341,000,00
Total For BGL19										0.00	0	341,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	107.04914				0.00	0	1,100,000,00
Total BGT01 SPOT										0.00	0	1,100,000,00
Total For BGT01										0.00	0	1,100,000,00
BID07 On 30/06/2020 Spot Bond					0.00000	100.07327				0.00	0	
Total BID07 SPOT										0.00	0	
Total For BID07										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.93835				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.87107				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.79455				0.00	0	
Total BID10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.13000	107.96479	8.13000	107.94116				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.24791				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.18423				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.00223				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.94560				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.34831				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.84960				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.80556				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	102.19116				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF02 SPOT										0.00	0	
Total For BPPF02										0.00	0	
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.40810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF04 On 22/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF08 On 23/07/2021 Spot Bond					0.00000	101.43043				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF11 On 09/10/2023 Spot Bond					0.00000	102.25148				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 22/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF15 SPOT										0.00	0	
Total For BPPF15										0.00	0	
BPPF15 On 23/07/2020 Spot Bond					0.00000	101.24534				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF16 On 19/11/2020 Spot Bond					0.00000	100.73033				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF18 On 19/11/2022 Spot Bond					0.00000	100.75896				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.75194				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond					0.00000	100.58449				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A1U SPOT										0.00	0	
Total For BS2A1U										0.00	0	
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BS2B1l On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1l 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	99.90988				0.00	0	
Total BWZ20A SPOT										0.00	0	
Total For BWZ20A										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.91073				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.04722				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BYB10U										0.00	0	
CBL22 On 06/05/2020 Spot Bond			7.70500	103.31223	7.70500	103.29062				0.00	0	500,000,00
Total CBL22 SPOT										0.00	0	500,000,00
Total For CBL22										0.00	0	500,000,00
CBL24 On 02/11/2020 Spot Bond					0.00000	102.05784				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			7.79000	107.71381	7.79000	107.69120				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL27 On 12/05/2020 Spot Bond					0.00000	101.12993				0.00	0	
Total CBL27 SPOT										0.00	0	
Total For CBL27										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.71621				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.02076				0.00	400,000,000	200,000,00
Total CBL29 SPOT										0.00	400,000,000	200,000,00
Total For CBL29										0.00	400,000,000	200,000,00
CCT01 On 23/06/2023 Spot Bond			11.39000	106.24726	11.39000	106.21511				0.00	0	17,602,60
Total CCT01 SPOT										0.00	0	17,602,60
Total For CCT01										0.00	0	17,602,60
CCT02 On 12/06/2024 Spot Bond			11.19000	104.62855	11.19000	104.59743				0.00	0	300,000,00
Total CCT02 SPOT										0.00	0	300,000,00
Total For CCT02										0.00	0	300,000,00
CCT03 On 15/03/2025 Spot Bond			10.98000	100.94225	10.98000	100.91293				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.98000	93.17896	11.98000	93.14919				0.00	0	134,000,00
Total CCT04 SPOT										0.00	0	134,000,00
Total For CCT04										0.00	0	134,000,00
CGR14 On 25/11/2020 Spot Bond			10.00000	104.09390	10.00000	104.06680				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	102.72884				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	102.23035				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.78116				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	101.79273				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	99.99991				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.15398				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	99.94510				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.50604				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.23391				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	102.28623				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR45 On 30/10/2021 Spot Bond					0.00000	101.48128				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.71947				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.75473				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL568U SPOT										0.00	0	
Total For CL568U										0.00	0	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL571U SPOT										0.00	0	
Total For CL571U										0.00	0	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total CL573U SPOT										0.00	0	10,000,000.00
Total For CL573U										0.00	0	10,000,000.00
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL574U SPOT										0.00	0	
Total For CL574U										0.00	0	
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL575U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CL575U										0.00	0	
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL576U SPOT										0.00	0	
Total For CL576U										0.00	0	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA4U SPOT										0.00	0	
Total For CLA4U										0.00	0	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA5U SPOT										0.00	0	
Total For CLA5U										0.00	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA6U SPOT										0.00	0	
Total For CLA6U										0.00	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.24670				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	154.57819	3.14000	154.47489				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			4.20000	4.20000	4.20000	151.55504				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN310 On 14/11/2022 Spot Bond					0.00000	51.00000				0.00	0	
Total CLN313 SPOT										0.00	0	
Total For CLN313										0.00	0	
CLN314 On 14/11/2022 Spot Bond			9.98000	102.41026	9.98000	102.38286				0.00	0	
Total CLN314 SPOT										0.00	0	
Total For CLN314										0.00	0	
CLN315 On 20/03/2023 Spot Bond			10.50000	99.01489	10.50000	98.98736				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	100.07519				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN318 On 14/11/2022 Spot Bond					0.00000	100.97417				0.00	0	
Total CLN318 SPOT										0.00	0	
Total For CLN318										0.00	0	
CLN340 On 20/12/2023 Spot Bond					0.00000	99.46341				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.16000	104.67105	9.16000	104.64557				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	101.30401				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			11.30000	105.41514	11.30000	105.38365				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.35375				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.40388				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN377 On 20/03/2024 Spot Bond					0.00000	107.18467				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			7.98500	101.87393	7.98500	101.85226				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	98.75220	10.98000	98.72351				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond			11.00000	100.11646	11.00000	100.08733				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	98.95973				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			11.09000	103.39965	11.09000	103.36933				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	100.08085				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.06592				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	101.48734				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.06645				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN396 On 20/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN396 SPOT										0.00	0	
Total For CLN396										0.00	0	
CLN397 On 20/06/2020 Spot Bond					0.00000	100.13957				0.00	0	
Total CLN397 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN397										0.00	0	
CLN397 On 14/11/2022 Spot Bond					0.00000	100.94131				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.93617				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.93617				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN400 On 20/06/2020 Spot Bond					0.00000	100.06633				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN406 On 20/06/2020 Spot Bond					0.00000	98.46423				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN407 On 20/06/2020 Spot Bond					0.00000	100.06673				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN409 On 18/07/2020 Spot Bond					0.00000	100.98251				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	102.65988				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	100.21903				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN412 On 18/07/2020 Spot Bond					0.00000	102.01792				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	100.41982				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN415 On 20/09/2020 Spot Bond					0.00000	100.07701				0.00	0	
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	
CLN416 On 18/07/2020 Spot Bond					0.00000	101.87447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	
CLN416 On 23/09/2020 Spot Bond					0.00000	99.99974				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN418 On 20/12/2020 Spot Bond					0.00000	100.08098				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	103.77805				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond					0.00000	101.85781				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	400,000,000	
Total CLN423 SPOT										0.00	400,000,000	
Total For CLN423										0.00	400,000,000	
CLN423 On 20/12/2020 Spot Bond					0.00000	107.70100				0.00	400,000,000	
Total CLN424 SPOT										0.00	400,000,000	
Total For CLN424										0.00	400,000,000	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.79511				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	200,000,000	200,000,000
Total CLN426 SPOT										0.00	200,000,000	200,000,000
Total For CLN426										0.00	200,000,000	200,000,000
CLN426 On 20/12/2020 Spot Bond					0.00000	100.09743				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN43 On 20/12/2020 Spot Bond					0.00000	108.13800				0.00	1,200,000,000	
Total CLN431 SPOT										0.00	1,200,000,000	
Total For CLN431										0.00	1,200,000,000	
CLN43 On 20/12/2020 Spot Bond					0.00000	108.72100				0.00	1,200,000,000	
Total CLN432 SPOT										0.00	1,200,000,000	
Total For CLN432										0.00	1,200,000,000	
CLN43 On 20/12/2020 Spot Bond					0.00000	109.00700				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	154.65000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	100.07350				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	100.06994				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN43 On 03/02/2021 Spot Bond					0.00000	101.65635				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN44 On 20/03/2021 Spot Bond					0.00000	156.41000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN44 On 24/05/2021 Spot Bond			7.88500	107.53541	7.88500	107.51255				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 On 31/01/2022 Spot Bond			4.20000	158.82583	4.20000	158.79417				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.10000	111.62922	8.10000	111.59537				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.34000	110.45320	8.34000	110.41902				0.00	0	
Total CLN454 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	100.08370				0.00	400,000,000	
Total CLN456 SPOT										0.00	400,000,000	
Total For CLN456										0.00	400,000,000	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.87546				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.15589				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.46495				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 15/02/2022 Spot Bond					0.00000	103.15236				0.00	0	
Total CLN461 SPOT										0.00	0	
Total For CLN461										0.00	0	
CLN461 On 16/02/2022 Spot Bond			9.15500	104.33812	9.15500	104.31245				0.00	0	
Total CLN462 SPOT										0.00	0	
Total For CLN462										0.00	0	
CLN462 On 13/03/2022 Spot Bond			8.59000	102.88263	8.59000	102.85911		409,609,184,980,000.00		47,684,422,000	7,434,220,000	
Total CLN464 SPOT								19,609,184,980,000.00		47,684,422,000	7,434,220,000	
Total For CLN464								19,609,184,980,000.00		47,684,422,000	7,434,220,000	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.15530				0.00	0	200,000,000
Total CLN465 SPOT										0.00	0	200,000,000
Total For CLN465										0.00	0	200,000,000
CLN465 On 27/03/2020 Spot Bond					0.00000	99.91632				0.00	0	
Total CLN467 SPOT										0.00	0	
Total For CLN467										0.00	0	
CLN467 On 28/03/2020 Spot Bond					0.00000	99.84774				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.67170				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.90134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.47177				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 20/09/2020 Spot Bond					0.00000	100.07425				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN476 On 29/11/2021 Spot Bond			100.00000	35.32501	100.00000	35.24640				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	100.83090				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.92498				0.00	11,448,900,000	6,448,900,000
Total CLN483 SPOT										0.00	11,448,900,000	6,448,900,000
Total For CLN483										0.00	11,448,900,000	6,448,900,000
CLN483 On 02/12/2021 Spot Bond					0.00000	101.63309				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			8.08500	105.40366	8.08500	105.38084				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 20/06/2022 Spot Bond					0.00000	100.47543				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond			11.59000	104.83674	11.59000	105.64698				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			8.39000	102.97634	8.39000	102.95309				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48(On 28/03/2020 Spot Bond					0.00000	99.85620				0.00	0	
Total CLN489 SPOT										0.00	0	
Total For CLN489										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	100.67308				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	100.07442				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2020 Spot Bond					0.00000	100.56586				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			8.79000	105.16462	8.79000	105.14004				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	102.57796				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49(On 08/06/2022 Spot Bond					0.00000	102.29912				0.00	0	
Total CLN498 SPOT										0.00	0	
Total For CLN498										0.00	0	
CLN49(On 20/05/2021 Spot Bond					0.00000	100.78925				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50(On 10/10/2020 Spot Bond					0.00000	101.73485				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	101.78304				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	101.84974				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	101.84974				0.00	0	
Total CLN504 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	101.35532				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.43589				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2020 Spot Bond					0.00000	101.75432				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	93.94693				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.23800	9.96000	100.21152				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.97325	10.01000	103.94551				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.70313				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.20154	9.60000	103.03967				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.25917				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond					0.00000	100.13198				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.59978				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.94391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.36730	9.20000	100.34278				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	101.36338				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	102.02897				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.61405				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.08305				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	102.23318				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.24830				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.25917				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	102.04552				0.00	0	
Total CLN532 SPOT										0.00	0	
Total For CLN532										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	100.07053				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.54906				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			11.67000	11.67000	11.67000	96.68909				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.75840				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/10/2023 Spot Bond					0.00000	101.32781				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN53 On 16/08/2023 Spot Bond					0.00000	100.89930				0.00	0	
Total CLN538 SPOT										0.00	0	
Total For CLN538										0.00	0	
CLN53 On 20/12/2023 Spot Bond					0.00000	100.08991				0.00	0	
Total CLN539 SPOT										0.00	0	
Total For CLN539										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.77917				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	99.48800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.59154				0.00	28,400,000,000	14,200,000,000
Total CLN542 SPOT										0.00	28,400,000,000	14,200,000,000
Total For CLN542										0.00	28,400,000,000	14,200,000,000
CLN54 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	
CLN54 On 20/12/2023 Spot Bond					0.00000	101.65106				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.75224				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			11.14000	95.82447	11.14000	95.79593				0.00	0	
Total CLN546 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			11.19000	95.65492	11.19000	95.62632				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			11.28000	99.10604	11.28000	99.07616				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 07/12/2025 Spot Bond			6.13000	6.13000	6.13000	121.81283				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN549 On 18/04/2028 Spot Bond					0.00000	248.50613				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 07/12/2025 Spot Bond			6.13000	6.13000	6.13000	121.81283				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	
CLN550 On 20/12/2023 Spot Bond					0.00000	83.46000				0.00	0	
Total CLN552 SPOT										0.00	0	
Total For CLN552										0.00	0	
CLN552 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	
CLN553 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	
CLN554 On 20/12/2020 Spot Bond					0.00000	100.97640				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.88546				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.96129				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.69739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.91381				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	125.89900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.01186				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.16000	102.42332	10.16000	103.65922				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			11.14000	96.74666	11.14000	99.63422				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.02374				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.71775				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.37000				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.47656				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.97302				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	101.01988				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57(On 13/05/2021 Spot Bond					0.00000	101.69919				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57(On 12/11/2025 Spot Bond			11.37000	95.08306	11.37000	97.92043				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	100.99377				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 13/05/2021 Spot Bond					0.00000	101.47232				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	100.97634				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57(On 15/03/2024 Spot Bond					0.00000	100.16175				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57(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	
CLN57(On 20/06/2024 Spot Bond					0.00000	100.07519				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57(On 18/04/2026 Spot Bond					0.00000	101.50599				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57(On 02/04/2024 Spot Bond					0.00000	99.76876				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58(On 10/10/2024 Spot Bond					0.00000	102.13691				0.00	0	
Total CLN580 SPOT										0.00	0	
Total For CLN580										0.00	0	
CLN58(On 10/05/2024 Spot Bond					0.00000	101.01315				0.00	0	
Total CLN581 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.56892				0.00	55,000,000,000	27,500,000,000
Total CLN582 SPOT										0.00	55,000,000,000	27,500,000,000
Total For CLN582										0.00	55,000,000,000	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	100.18037				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.41186				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.55915				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	100.80921				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.32435				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.15146				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.02716				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.17795				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.19013				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			6.32000	114.21610	6.32000	120.78209				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.68985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 07/12/2025 Spot Bond					0.00000	100.36260				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	99.91386				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.68985				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	103.67371				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.96729				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.30616				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.02716				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.02716				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.45921				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.11130				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.06408				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2022 Spot Bond					0.00000	100.92897				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.95617				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.61752				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.68242				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.70062	9.32000	103.67482				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	101.37582				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.94678				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.34589				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.66736				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	100.56881				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 30/09/2020 Spot Bond					0.00000	101.86079				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.07944				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	100.06998				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.07324				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.55912				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.25726				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.25435				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	101.19459				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	100.08185				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.34295				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.43000	102.85098	8.43000	102.82766				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.88206				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.35462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.67000	73.82717	13.67000	73.80036				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.73886				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.84000	91.71462	11.84000	91.68564				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.87939				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.72250				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	102.13940				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.00196				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	100.93009				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.73030				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.87672				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.84553				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN639 On 12/08/2022 Spot Bond					0.00000	100.91273				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.93009				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN641 On 20/12/2024 Spot Bond					0.00000	90.88200				0.00	0	
Total CLN641 SPOT										0.00	0	
Total For CLN641										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.01686				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.73281				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.02564				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	101.07943				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.02577				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.87672				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.57839				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.92728				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.78258				0.00	0	
Total CLN651 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.69617				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond					0.00000	100.54135				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	100.65463				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	100.15897				0.00	0	3,170,000,00
Total CLN655 SPOT										0.00	0	3,170,000,00
Total For CLN655										0.00	0	3,170,000,00
CLN65 On 20/06/2025 Spot Bond					0.00000	100.18554				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.21618				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.14460				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN81 On 18/04/2028 Spot Bond			10.44500	91.02304	10.44500	90.99772				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF1 On 20/06/2020 Spot Bond					0.00000	100.06712				0.00	0	
Total CLNF15 SPOT										0.00	0	
Total For CLNF15										0.00	0	
CLNF1 On 17/08/2021 Spot Bond					0.00000	100.86844				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.24000	114.59403	8.24000	114.56875				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ07 On 23/03/2021 Spot Bond			8.07500	102.57163	8.07500	102.54957				0.00	0	966,160,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ07 SPOT										0.00	0	966,160,20
Total For COJ07										0.00	0	966,160,20
COJ08 On 22/06/2026 Spot Bond			11.49000	102.71770	11.49000	102.68635				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			8.57000	108.51390	8.57000	108.48903				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.22500	99.45912	9.22500	99.43461				0.00	0	6,608,036,50
Total COT01 SPOT										0.00	0	6,608,036,50
Total For COT01										0.00	0	6,608,036,50
COT02 On 03/04/2028 Spot Bond			12.70000	87.37136	12.70000	87.34197				0.00	0	170,000,00
Total COT02 SPOT										0.00	0	170,000,00
Total For COT02										0.00	0	170,000,00
COT03 On 05/06/2028 Spot Bond			12.79000	86.19294	12.79000	86.16375				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			11.26000	11.26000	11.26000	101.44380				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.13264				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.48389				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA04U SPOT										0.00	0	
Total For CSA04U										0.00	0	
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD04U SPOT										0.00	0	
Total For CSD04U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.00005				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.12452				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.87885				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.16745				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	100.28892				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	99.91395				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.28893				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.20966				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.38575				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG95U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.12930				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.72282				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.32457				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY02U SPOT										0.00	0	
Total For DSY02U										0.00	0	
DSY03 On 21/11/2024 Spot Bond			11.11000	11.11000	11.11000	101.18701				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY03 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY03U SPOT										0.00	0	
Total For DSY03U										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.98073				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY05U SPOT										0.00	0	
Total For DSY05U										0.00	0	
DSY06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY06U SPOT										0.00	0	
Total For DSY06U										0.00	0	
DV2021 On 18/06/2021 Spot Bond			7.94000	103.62990	7.94000	103.60785				0.00	0	1,769,936,90
Total DV2021 SPOT										0.00	0	1,769,936,90
Total For DV2021										0.00	0	1,769,936,90
DV23 On 27/02/2023 Spot Bond			8.18000	105.35801	8.18000	105.33481			12,003,945,500,000.00		1,467,475,000	22,548,618,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DV23 SPOT									12,003,945,500,000.00	1,467,475,000	22,548,618,40
Total For DV23									12,003,945,500,000.00	1,467,475,000	22,548,618,40
DV23/R On 27/02/2023 Spot Bond			100.00000	18.96876	100.00000	18.92654			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.96876	100.00000	18.92654			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			8.26000	105.60689	8.26000	105.58341			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	100.91402	9.69000	100.88778			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.91402	9.69000	100.88778			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			13.34000	84.34981	13.34000	84.31989			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	100.95193	10.10000	100.92460			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.95193	10.10000	100.92460			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	100.14276			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20 On 28/03/2020 Spot Bond					0.00000	99.86372			0.00	0	
Total DVF20B SPOT									0.00	0	
Total For DVF20B									0.00	0	
DVF20 On 31/08/2020 Spot Bond					0.00000	100.55399			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	
DVF20 On 23/10/2020 Spot Bond					0.00000	101.42213			0.00	0	
Total DVF20D SPOT									0.00	0	
Total For DVF20D									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.57048			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.22364			0.00	0	8,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22 SPOT										0.00	0	8,000,000.00
Total For DVF22										0.00	0	8,000,000.00
DVF22I On 29/08/2022 Spot Bond					0.00000	101.09088				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	101.64882				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	102.72042				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.13370				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.44093				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.92688				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30I On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.52035				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2I On 31/05/2024 Spot Bond					0.00000	100.74382				0.00	1,000,000,000	8,500,000,000
Total DVFB25 SPOT										0.00	1,000,000,000	8,500,000,000
Total For DVFB25										0.00	1,000,000,000	8,500,000,000
DVFB2I On 31/05/2026 Spot Bond					0.00000	101.03671				0.00	0	25,000,000,000
Total DVFB26 SPOT										0.00	0	25,000,000,000
Total For DVFB26										0.00	0	25,000,000,000
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.13891				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2! On 31/01/2025 Spot Bond					0.00000	101.16005				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2! On 31/01/2027 Spot Bond					0.00000	101.17976				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
E170/R On 01/08/2020 Spot Bond			100.00000	78.71465	100.00000	78.55595				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			7.20000	104.08097	7.20000	104.06095				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			8.08000	108.73832	8.08000	108.71465				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			7.79500	103.77222	7.79500	103.75066				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.70000	104.38910	8.70000	104.36495				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			6.08000	91.22364	6.08000	91.20103				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EL001U SPOT										0.00	0	
Total For EL001U										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.77500	80.06271	5.77500	80.04337				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	128.17550	2.25000	128.15672				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.84000	119.15104	5.76000	119.78823				0.00	0	
Total EL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.70000	105.32963	5.70000	105.30439				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.61000	102.88130	5.61000	102.85690				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.74000	93.65298	5.74000	93.63052				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.74500	82.11333	5.74500	82.09357				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	128.17550	2.25000	128.15672				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	103.46935				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	101.82618				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			7.91500	102.47993	7.91500	102.45831				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			7.54000	103.27848	7.54000	103.25771				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM02 SPOT										0.00	0	
Total For EMM02										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.79000	98.32305	11.79000	98.29211				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.14000	13.14000	13.14000	91.56425				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.19000	13.19000	13.19000	96.75684				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.94000	11.94000	11.94000	98.82247				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.79000	11.79000	11.79000	98.42850				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.56500	13.56500	13.56500	78.88901				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.66077				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.66190				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.34078				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	101.25788				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	101.21405				0.00	0	
Total ENX05 SPOT										0.00	0	
Total For ENX05										0.00	0	
ENX06 On 12/06/2020 Spot Bond					0.00000	100.24296				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	100.49602				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF011 On 12/06/2020 Spot Bond					0.00000	100.42148				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	101.42546				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.99888				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.46942				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.32510				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.33075				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.22098				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.24879				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.03307				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	100.97198				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	100.42145				0.00	1,240,000,000	620,000,000
Total EPFC46 SPOT										0.00	1,240,000,000	620,000,000
Total For EPFC46										0.00	1,240,000,000	620,000,000
EQS06 On 09/04/2020 Spot Bond					0.00000	101.90432				0.00	0	
Total EQS06 SPOT										0.00	0	
Total For EQS06										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.76280				0.00	0	

Contract 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	
EQS111 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	100.46847				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.47647				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.58333				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT021 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	100.82829				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.80456				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.86615				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.80929				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.04937				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	100.80456				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.83296				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.79703				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.78562				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ES23 On 25/01/2023 Spot Bond			8.08000	106.38303	8.08000	106.35988			128,042,144,000.00	15,846,800	5,972,690,400	
Total ES23 SPOT									128,042,144,000.00	15,846,800	5,972,690,400	
Total For ES23									128,042,144,000.00	15,846,800	5,972,690,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.59424	10.00000	101.56700			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			11.08000	85.88395	11.08000	85.85865			290,553,056,000.00	26,223,200	9,228,670,700	
Total ES26 SPOT									290,553,056,000.00	26,223,200	9,228,670,700	
Total For ES26									290,553,056,000.00	26,223,200	9,228,670,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.81084	7.85000	99.78984			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			13.43000	63.68369	13.10000	65.13991			373,335,198,000.00	27,798,600	3,809,034,600	
Total ES33 SPOT									373,335,198,000.00	27,798,600	3,809,034,600	
Total For ES33									373,335,198,000.00	27,798,600	3,809,034,600	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.18023	7.50000	100.16019			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			13.44000	68.80845	13.44000	68.78400			222,015,360,000.00	16,519,000	5,084,905,600	
Total ES42 SPOT									222,015,360,000.00	16,519,000	5,084,905,600	
Total For ES42									222,015,360,000.00	16,519,000	5,084,905,600	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.49401	8.50000	103.47047			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	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF01U SPOT									0.00	0	
Total For ESF01U									0.00	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF02U SPOT									0.00	0	
Total For ESF02U									0.00	0	
ESFR0L On 20/04/2021 Spot Bond					0.00000	101.47331			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.21718			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.22356			0.00	600,000,000	300,000,000
Total EXX05 SPOT									0.00	600,000,000	300,000,000
Total For EXX05									0.00	600,000,000	300,000,000
FBJ20Z On 20/03/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total FBJ20Z SPOT									0.00	0	
Total For FBJ20Z									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.06719			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.17139	100.00000	12.14125			0.00	0	
Total FFA1U SPOT									0.00	0	
Total For FFA1U									0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	19.74984	100.00000	19.70093			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	100.92276				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.03429				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.75446				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.81829				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.84190				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.26687				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	100.45232				0.00	0	
Total FIFC33 SPOT										0.00	0	
Total For FIFC33										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.90654				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	103.47622				0.00	0	
Total FNTH10 SPOT										0.00	0	
Total For FNTH10										0.00	0	
FNTI10 On 29/05/2020 Spot Bond					0.00000	102.44866				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	101.83224				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			8.14000	8.14000	8.14000	105.11273				0.00	0	321,918,40
Total FRB14 SPOT										0.00	0	321,918,40
Total For FRB14										0.00	0	321,918,40
FRB16 On 08/07/2020 Spot Bond					0.00000	102.78495				0.00	0	
Total FRB16 SPOT										0.00	0	
Total For FRB16										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	105.76441				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	104.92659			0.00	0	
Total FRB18 SPOT									0.00	0	
Total For FRB18									0.00	0	
FRB19 On 14/04/2021 Spot Bond			9.29000	108.46052	9.29000	108.43362			0.00	0	240,000,00
Total FRB19 SPOT									0.00	0	240,000,00
Total For FRB19									0.00	0	240,000,00
FRB20 On 15/04/2021 Spot Bond					0.00000	104.26603			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	104.41443			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.62351			0.00	0	80,000,00
Total FRB22 SPOT									0.00	0	80,000,00
Total For FRB22									0.00	0	80,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	103.22233			0.00	0	1,500,000,00
Total FRB23 SPOT									0.00	0	1,500,000,00
Total For FRB23									0.00	0	1,500,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	106.33648			0.00	0	500,000,00
Total FRB24 SPOT									0.00	0	500,000,00
Total For FRB24									0.00	0	500,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.07547			0.00	800,000,000	5,200,000,00
Total FRB25 SPOT									0.00	800,000,000	5,200,000,00
Total For FRB25									0.00	800,000,000	5,200,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.57511			0.00	0	10,000,000,00
Total FRB26 SPOT									0.00	0	10,000,000,00
Total For FRB26									0.00	0	10,000,000,00
FRB27 On 03/06/2026 Spot Bond			11.64000	96.80808	11.64000	96.77816			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			3.60000	160.53009	3.60000	160.50068		720,000,000,000.00		200,000,000	636,000,00
Total FRBI22 SPOT								720,000,000,000.00		200,000,000	636,000,00
Total For FRBI22								720,000,000,000.00		200,000,000	636,000,00
FRBI23 On 07/12/2023 Spot Bond			4.56000	4.56000	4.56000	289.37137		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			5.65000	5.65000	5.65000	124.46185				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.62000	162.35478	5.62000	162.31637				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.77000	5.77000	5.77000	85.35983				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.92000	5.92000	5.92000	182.48948				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			6.09000	73.70420	6.09000	73.68586				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			6.15000	73.80556	6.15000	73.78700				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			6.50000	6.50000	6.50000	119.81481				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	100.89422				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	69.20682				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC193 On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				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	103.50781				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC212 On 07/05/2020 Spot Bond					0.00000	101.07590				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			4.31000	158.51593	4.31000	158.48385				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC225 On 20/05/2020 Spot Bond					0.00000	100.78064				0.00	0	
Total FRC225 SPOT										0.00	0	
Total For FRC225										0.00	0	
FRC233 On 31/01/2022 Spot Bond			5.17000	156.11965	5.17000	156.08447				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	100.10497				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23 On 19/10/2020 Spot Bond					0.00000	105.30573				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23 On 19/10/2020 Spot Bond					0.00000	105.52869				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	105.36984				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	103.30843				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	103.27439				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	102.60963				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	104.89916				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25 On 19/10/2020 Spot Bond					0.00000	102.60109				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	101.09103				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.16097				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 27/03/2020 Spot Bond					0.00000	99.92062				0.00	0	

Contract 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	103.45290				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 27/03/2020 Spot Bond					0.00000	99.91793				0.00	0	
Total FRC257 SPOT										0.00	0	
Total For FRC257										0.00	0	
FRC257 On 08/05/2020 Spot Bond					0.00000	101.08126				0.00	0	
Total FRC258 SPOT										0.00	0	
Total For FRC258										0.00	0	
FRC258 On 10/10/2020 Spot Bond					0.00000	101.70499				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC261 On 13/07/2020 Spot Bond					0.00000	101.67797				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC262 On 13/07/2020 Spot Bond					0.00000	101.77345				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC264 On 20/06/2021 Spot Bond					0.00000	101.83932				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265 On 06/08/2023 Spot Bond					0.00000	103.74450				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	101.28028				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	101.37240				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	103.83018	9.80000	103.80289				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	100.24979				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC276 On 12/12/2020 Spot Bond					0.00000	100.25038				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC277 On 04/03/2021 Spot Bond					0.00000	100.44401				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC278 On 27/03/2020 Spot Bond					0.00000	99.92191				0.00	0	
Total FRC278 SPOT										0.00	0	
Total For FRC278										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.73454				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	100.07167				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	106.09843				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC283 On 26/01/2021 Spot Bond					0.00000	102.10918				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	101.19466				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	100.13878				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	104.29092				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	100.06504				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.18761				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 26/01/2021 Spot Bond					0.00000	101.48734				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	100.11101				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	101.38177				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	101.36461				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.92082				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.93110				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	100.82759				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.07955				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.51655				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 30/11/2020 Spot Bond					0.00000	100.91024				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	101.10389				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.66256				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	101.82874				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	101.23026				0.00	0	550,000,00
Total FRC305 SPOT										0.00	0	550,000,00
Total For FRC305										0.00	0	550,000,00
FRC305 On 27/02/2023 Spot Bond					0.00000	100.57095				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 12/08/2020 Spot Bond					0.00000	100.85855				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC307 On 31/05/2024 Spot Bond					0.00000	100.89068				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.06406				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.07062				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	99.88000				0.00	0	200,000,00
Total FRC311 SPOT										0.00	0	200,000,00
Total For FRC311										0.00	0	200,000,00
FRC311 On 23/02/2021 Spot Bond					0.00000	99.02000				0.00	0	400,000,00
Total FRC312 SPOT										0.00	0	400,000,00
Total For FRC312										0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/06/2024 Spot Bond					0.00000	100.07559				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	104.75000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	94.00809				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.16871				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.26794				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.31164				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.07543				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	101.40342				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.08563				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.07679				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.07102				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	101.87871				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.07563				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.86997				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.58495				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.11739				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.95758				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.58454				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.58454				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 14/05/2024 Spot Bond					0.00000	100.63507				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC333 On 05/03/2021 Spot Bond					0.00000	100.39517				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.32055				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	100.23717				0.00	0	

Contract 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	
FRC33 On 25/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.95000	4.95000	4.95000	156.69379				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.89000	4.89000	4.89000	156.86049				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.87000	4.87000	4.87000	156.91611				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD25 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD25U SPOT										0.00	0	
Total For FRD25U										0.00	0	
FRD26 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD35U SPOT										0.00	0	
Total For FRD35U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			6.65000	73.85006	6.65000	73.83073				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.67500	91.11178	5.67500	91.09002				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.18111				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.27207				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.56522				0.00	0	
Total FRJ21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.23567				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.55422				0.00	0	100,000,00
Total FRJ23 SPOT										0.00	0	100,000,00
Total For FRJ23										0.00	0	100,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.62092				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.69073				0.00	0	3,760,000,00
Total FRJ25 SPOT										0.00	0	3,760,000,00
Total For FRJ25										0.00	0	3,760,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.51093				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.39987				0.00	0	100,000,00
Total FRJ27 SPOT										0.00	0	100,000,00
Total For FRJ27										0.00	0	100,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.15046				0.00	0	10,100,000,00
Total FRJ29 SPOT										0.00	0	10,100,000,00
Total For FRJ29										0.00	0	10,100,000,00
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.33800	5.33800	5.33800	107.77972				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.59500	5.59500	5.59500	92.06589				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	101.56023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.29591				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.73500	90.38818	5.73500	90.36645				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.77000	185.33781	5.77000	185.29325				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.87500	88.72708	5.87500	88.70542				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.80000	5.80000	5.80000	184.72824				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			6.05000	122.28025	6.05000	122.24982				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	119.31300	3.70500	119.29082				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.87500	88.72708	5.87500	88.70542				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.92000	182.53413	5.92000	182.48948				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.97000	181.61124	5.97000	181.56660				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			5.58000	155.72928	5.58000	124.85364				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			6.00000	181.06031	6.00000	181.01567				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.87500	88.72708	5.87500	88.70542				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			6.27000	155.16306	6.27000	155.12367				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.62500	80.44409	6.62500	80.42285				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			6.16000	156.35410	6.16000	156.31485				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			6.22000	155.70314	6.22000	155.66383				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.51000	172.00527	6.51000	171.96053				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 24/03/2020 Spot Bond					0.00000	99.86816				0.00	0	
Total FRS133 SPOT										0.00	0	
Total For FRS133										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.55500	81.17532	6.55500	81.15404				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.87500	5.87500	5.87500	88.70542				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.87500	88.72708	5.87500	88.70542				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			6.03000	157.77518	6.03000	157.73614				0.00	0	
Total FRS137 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.28000	176.01725	6.28000	175.97255				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			6.16000	156.35410	6.16000	156.31485				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			6.16000	156.35410	6.16000	156.31485				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			6.45000	153.23642	6.45000	153.19680				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			6.35000	120.65125	6.35000	120.62027				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			4.01000	159.36297	4.01000	159.33203				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			6.51000	152.60032	6.51000	152.56061				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.55000	152.17793	6.55000	152.13818				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			6.32000	120.81303	6.32000	120.78209				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.97000	158.43607	5.97000	158.39711				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			6.56000	6.56000	6.56000	152.03276				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	13.62444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	15.93690				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS160 On 06/06/2024 Spot Bond					0.00000	19.13292				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	21.93920				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 20/06/2022 Spot Bond					0.00000	12.86636				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS162 On 06/06/2023 Spot Bond					0.00000	14.65405				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS163 On 06/06/2024 Spot Bond					0.00000	17.26090				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS164 On 06/06/2025 Spot Bond					0.00000	19.54506				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS165 On 01/08/2022 Spot Bond					0.00000	12.05457				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2022 Spot Bond					0.00000	12.05600				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS168 On 01/08/2021 Spot Bond					0.00000	11.23092				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17(On 01/08/2022 Spot Bond					0.00000	12.82240				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	101.57961				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.67998				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	15.48010				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	15.48009				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS17(On 19/07/2024 Spot Bond					0.00000	18.32944				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.02650				0.00	8,000,000,000	2,000,000,000
Total FRS180 SPOT										0.00	8,000,000,000	2,000,000,000
Total For FRS180										0.00	8,000,000,000	2,000,000,000
FRS18(On 27/09/2025 Spot Bond					0.00000	99.90673				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	99.13488				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	100.79560				0.00	0	
Total FRS184 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	103.68154				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	108.66406				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	95.43791				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 23/03/2020 Spot Bond					0.00000	106.92741				0.00	0	
Total FRS193 SPOT										0.00	0	
Total For FRS193										0.00	0	
FRS193 On 19/06/2026 Spot Bond					0.00000	26.69136				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	48.67179				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS195 On 05/08/2024 Spot Bond					0.00000	101.03221				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 03/08/2020 Spot Bond					0.00000	101.82013				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS198 On 05/08/2025 Spot Bond					0.00000	101.12780				0.00	20,000,000,000	5,000,000,000
Total FRS199 SPOT										0.00	20,000,000,000	5,000,000,000
Total For FRS199										0.00	20,000,000,000	5,000,000,000
FRS199 On 12/08/2025 Spot Bond					0.00000	100.96679				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.63437				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 11/09/2020 Spot Bond					0.00000	97.02446				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS204 On 15/03/2021 Spot Bond					0.00000	94.00809				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	101.67990				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	84.05942				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	81.47910				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.79725				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	88.01305				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 04/09/2020 Spot Bond					0.00000	159.68477				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS212 On 03/09/2021 Spot Bond					0.00000	93.99087				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	92.29702				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS36 On 07/12/2023 Spot Bond			4.36000	4.36000	4.36000	291.27988				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.25000	4.25000	4.25000	292.33607				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.97000	4.97000	4.97000	285.50627				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.80000	159.95939	3.80000	159.92924				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.28960				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			3.50000	160.81642	3.50000	160.78740				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.12471				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.57500	83.57783	5.57500	83.55809				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.29000	61.08556	5.29000	88.58264				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			5.47000	5.47000	5.47000	125.47215				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.54000	5.54000	5.54000	125.07815				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.16000	5.16000	5.16000	283.73644				0.00	0	
Total FRS90 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			7.23000	104.94544	7.23000	104.92507				0.00	0	340,000,00
Total FRX20 SPOT										0.00	0	340,000,00
Total For FRX20										0.00	0	340,000,00
FRX23 On 28/02/2023 Spot Bond			8.56000	8.56000	8.56000	98.42985			579,460,640,000,000.00	67,694,000,000	103,202,160,00	
Total FRX23 SPOT									9,460,640,000,000.00	67,694,000,000	103,202,160,00	
Total For FRX23									9,460,640,000,000.00	67,694,000,000	103,202,160,00	
FRX24 On 10/12/2024 Spot Bond			9.67000	107.06502	9.67000	107.03739			0.00	0	0	
Total FRX24 SPOT									0.00	0	0	
Total For FRX24									0.00	0	0	
FRX25 On 26/07/2025 Spot Bond			9.83000	101.20191	9.83000	101.17523			0.00	0	0	
Total FRX25 SPOT									0.00	0	0	
Total For FRX25									0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			9.93000	102.50874	9.93000	102.48161			14,100,600,000,000.00	1,420,000,000	1,910,000,00	
Total FRX26 SPOT									14,100,600,000,000.00	1,420,000,000	1,910,000,00	
Total For FRX26									14,100,600,000,000.00	1,420,000,000	1,910,000,00	
FRX27 On 07/03/2027 Spot Bond			10.03000	101.24784	10.03000	101.22091			0.00	0	0	
Total FRX27 SPOT									0.00	0	0	
Total For FRX27									0.00	0	0	
FRX28 On 26/07/2028 Spot Bond			10.43000	99.88539	10.43000	99.85749			0.00	0	0	
Total FRX28 SPOT									0.00	0	0	
Total For FRX28									0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			11.23000	92.70361	11.23000	92.67579			0.00	0	0	
Total FRX30 SPOT									0.00	0	0	
Total For FRX30									0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			11.39000	89.17687	11.39000	89.14974			2,278,000,000,000.00	200,000,000	120,000,00	
Total FRX31 SPOT									2,278,000,000,000.00	200,000,000	120,000,00	
Total For FRX31									2,278,000,000,000.00	200,000,000	120,000,00	
FRX32 On 31/03/2032 Spot Bond			11.56500	93.10813	11.56500	93.07953			0.00	0	0	
Total FRX32 SPOT									0.00	0	0	
Total For FRX32									0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			12.64500	68.49573	12.64500	68.47279			0.00	0	0	
Total FRX45 SPOT									0.00	0	0	
Total For FRX45									0.00	0	0	
FS3A5 On 20/08/2039 Spot Bond					0.00000	102.58828			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 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	
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1 On 20/08/2039 Spot Bond					0.00000	103.69474				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS5A4l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.13131				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.98376				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.72686				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1l On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1l On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1l On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.68098				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.70521				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.71991				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.72424				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.98851				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.17357				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.11232				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	102.65869				0.00	9,000,000,000	4,500,000,000
Total GH5A11 SPOT										0.00	9,000,000,000	4,500,000,000
Total For GH5A11										0.00	9,000,000,000	4,500,000,000
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.71102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.51051				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.60337				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.23908				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			5.37000	95.13568	5.37000	95.11382				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.58751				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.60501				0.00	0	
Total GRT11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT11										0.00	0	
GRT12 On 24/06/2020 Spot Bond					0.00000	100.14873				0.00	0	
Total GRT12 SPOT										0.00	0	
Total For GRT12										0.00	0	
GRT13 On 15/04/2020 Spot Bond					0.00000	101.61662				0.00	0	
Total GRT13 SPOT										0.00	0	
Total For GRT13										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.16897				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT15 On 15/04/2020 Spot Bond					0.00000	101.61057				0.00	0	
Total GRT15 SPOT										0.00	0	
Total For GRT15										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	102.60490				0.00	0	4,000,000,00
Total GRT16 SPOT										0.00	0	4,000,000,00
Total For GRT16										0.00	0	4,000,000,00
GRT17 On 17/10/2023 Spot Bond			8.16500	110.43288	8.16500	110.40874				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.01363				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.93580				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			11.59000	94.04431	11.59000	98.88884				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.54494				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.84375				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.85030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.69607				0.00	0	2,000,000.00
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	101.57003				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.01114				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.28842				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.29534				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.70874				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.54665				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.39121				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.61458				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.77994				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.45607				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT38 On 31/03/2026 Spot Bond					0.00000	99.83165				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.18341				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.71557				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.92058				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.74760				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	100.50534				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.44287				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H7T5U										0.00	0	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T2U SPOT										0.00	0	
Total For H8T2U										0.00	0	
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	100.46950				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	101.67606				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	101.69714				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.98583				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.84665				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.29492				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.49316				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.32369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C4U SPOT										0.00	0	
Total For HM1C4U										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C5U SPOT										0.00	0	
Total For HM1C5U										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				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	99.82376				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.83112				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.83332				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			7.15000	102.29014	7.15000	102.27060				0.00	0	510,693,70
Total HWAY20 SPOT										0.00	0	510,693,70
Total For HWAY20										0.00	0	510,693,70
HWAY2 On 31/07/2020 Spot Bond			100.00000	77.48861	100.00000	77.33207				0.00	0	
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.87000	286.50518	4.87000	286.44316				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.06000	5.06000	5.06000	285.63887				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.98000	66.88706	5.98000	82.22855				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			13.13000	76.52794	13.13000	76.50121				0.00	0	750,000,00
Total HWAY34 SPOT										0.00	0	750,000,00
Total For HWAY34										0.00	0	750,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.41009	100.00000	10.38692				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			13.11000	76.06361	13.11000	76.03708				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	10.40964	100.00000	10.38648				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	101.82508				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	101.52175				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.54992				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.70000	129.92868	4.90000	128.73377			420,108,246,760,000.00	302,150,690,800	530,167,145,400	
Total I2025 SPOT									20,108,246,760,000.00	302,150,690,800	530,167,145,400	
Total For I2025									20,108,246,760,000.00	302,150,690,800	530,167,145,400	
I2029 On 31/03/2029 Spot Bond			4.90000	91.53242	4.90000	91.51252			477,969,411,220,000.00	97,544,777,800	209,329,038,900	
Total I2029 SPOT									77,969,411,220,000.00	97,544,777,800	209,329,038,900	
Total For I2029									77,969,411,220,000.00	97,544,777,800	209,329,038,900	
I2033 On 28/02/2033 Spot Bond			5.15000	86.77215	5.15000	86.75285			277,482,196,215,000.00	53,880,038,100	61,870,700,000	
Total I2033 SPOT									7,482,196,215,000.00	53,880,038,100	61,870,700,000	
Total For I2033									7,482,196,215,000.00	53,880,038,100	61,870,700,000	
I2038 On 31/01/2038 Spot Bond			5.32000	95.54142	4.97500	100.07856			137,032,711,088,000.00	25,758,028,400	209,116,297,100	
Total I2038 SPOT									37,032,711,088,000.00	25,758,028,400	209,116,297,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2038									37,032,711,088,000.00	25,758,028,400	209,116,297,10
I2046 On 31/03/2046 Spot Bond			5.09000	86.75050	5.09000	86.73122			48,838,477,722,000.00	9,594,985,800	128,936,252,60
Total I2046 SPOT									18,838,477,722,000.00	9,594,985,800	128,936,252,60
Total For I2046									18,838,477,722,000.00	9,594,985,800	128,936,252,60
I2050 On 31/12/2050 Spot Bond			5.35000	84.59211	5.15000	87.62234			417,148,160,580,000.00	77,971,618,800	261,203,422,43
Total I2050 SPOT									17,148,160,580,000.00	77,971,618,800	261,203,422,43
Total For I2050									17,148,160,580,000.00	77,971,618,800	261,203,422,43
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	100.64097			0.00	0	
Total IBL100 SPOT									0.00	0	
Total For IBL100									0.00	0	
IBL101 On 24/05/2022 Spot Bond			8.10500	8.10500	8.10500	104.86703			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.95425				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.57370				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	101.21286				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.82000	286.97477	4.82000	286.91300				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.38180				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL112 On 21/05/2020 Spot Bond					0.00000	100.76852				0.00	0	
Total IBL112 SPOT										0.00	0	
Total For IBL112										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.68854				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.98385				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.70778				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond					0.00000	100.05921				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	101.30029				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL119 On 16/08/2021 Spot Bond					0.00000	100.79515				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	101.56346				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.97319				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.85903				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL127 On 02/04/2020 Spot Bond					0.00000	101.74592				0.00	7,200,000,000	7,200,000,000
Total IBL127 SPOT										0.00	7,200,000,000	7,200,000,000
Total For IBL127										0.00	7,200,000,000	7,200,000,000
IBL128 On 11/04/2022 Spot Bond					0.00000	101.60173				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.74050				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.54614				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond					0.00000	100.94768				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.93972				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.23477				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.44677				0.00	0	
Total IBL134 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.66723				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.64080				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.44687				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.46712				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.81785				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	100.68623				0.00	0	10,000,000.00
Total IBL141 SPOT										0.00	0	10,000,000.00
Total For IBL141										0.00	0	10,000,000.00
IBL142 On 20/02/2022 Spot Bond					0.00000	100.70690				0.00	3,000,000,000	1,500,000,000
Total IBL142 SPOT										0.00	3,000,000,000	1,500,000,000
Total For IBL142										0.00	3,000,000,000	1,500,000,000
IBL143 On 11/03/2021 Spot Bond					0.00000	100.26401				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	40,000,000,000	20,000,000,000
Total IBL145 SPOT										10,000,000,000,000.00	40,000,000,000	20,000,000,000
Total For IBL145										10,000,000,000,000.00	40,000,000,000	20,000,000,000
IBL36 On 31/01/2022 Spot Bond			3.53000	3.53000	3.53000	160.70131				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			7.92500	101.65851	7.92500	101.63706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.75000	105.88187	8.75000	105.85697				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.48123				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			3.65000	160.38717	3.65000	160.35758				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	101.07399				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.29439				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			8.59000	106.66835	8.59000	106.64370				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.64013				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			8.03000	106.00415	8.03000	105.98122				0.00	0	20,795,30
Total IBL88 SPOT										0.00	0	20,795,30
Total For IBL88										0.00	0	20,795,30
IBL88/F On 20/05/2021 Spot Bond			100.00000	48.73851	100.00000	48.63005				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	100.65462				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL95 On 12/09/2021 Spot Bond					0.00000	101.21934				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	103.45430				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDC01U SPOT										0.00	0	
Total For IDC01U										0.00	0	
IDC02L On 28/02/2028 Spot Bond			100.00000	9.92588	100.00000	9.90379				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			7.58000	103.92169	7.58000	103.90058				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.79000	98.69117	10.79000	98.66269				0.00	0	882,995,40
Total IDCG06 SPOT										0.00	0	882,995,40
Total For IDCG06										0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.36521				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			12.04000	99.64418	12.04000	99.50193				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.43014				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			11.39000	100.49617	11.39000	100.46577				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.57885				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.94496				0.00	0	
Total IDCG13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.89102				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.56231				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.72935				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.97823				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.23843				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.58600				0.00	0	300,000,00
Total IDCG19 SPOT										0.00	0	300,000,00
Total For IDCG19										0.00	0	300,000,00
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.01363				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.01763				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.06120				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.26685				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.15447				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP11 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2L On 05/04/2025 Spot Bond			100.00000	8.18556	100.00000	8.16744				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			10.29000	96.72556	10.29000	96.69904				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			7.84500	104.78739	7.84500	104.76536				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IN405U									0.00	0	
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN406U SPOT									0.00	0	
Total For IN406U									0.00	0	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN407U SPOT									0.00	0	
Total For IN407U									0.00	0	
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		540,000,000,000.00		5,400,000,000	5,400,000,000
Total IN415U SPOT								10,000,000,000,000.00		5,400,000,000	5,400,000,000
Total For IN415U								10,000,000,000,000.00		5,400,000,000	5,400,000,000
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	104.09400	10.00000	104.06700				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.51093				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.24255				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	102.06695				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	88.87775				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.55626				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	102.74057				0.00	0	230,000,0€
Total INLV02 SPOT										0.00	0	230,000,0€
Total For INLV02										0.00	0	230,000,0€
INLV03 On 11/02/2021 Spot Bond					0.00000	102.39413				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			9.29000	104.33925	9.29000	104.31323				0.00	0	185,000,0€
Total INLV04 SPOT										0.00	0	185,000,0€
Total For INLV04										0.00	0	185,000,0€
INLV05 On 22/03/2023 Spot Bond					0.00000	104.48531				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				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	100.45416				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.24157				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.13745				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	99.99998				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	99.99998				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.99998				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.68435				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.15713				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF23U SPOT										0.00	0	
Total For IPF23U										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.08944				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.60896				0.00	0	
Total IPF25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.97908			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.99020			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	99.95781			0.00	600,000,000	300,000,000
Total IPF30 SPOT									0.00	600,000,000	300,000,000
Total For IPF30									0.00	600,000,000	300,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	100.32620			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.92607			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.25171			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC29 On 24/04/2020 Spot Bond					0.00000	101.13361			0.00	0	
Total IPFC29 SPOT									0.00	0	
Total For IPFC29									0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IPL8/JIBAR SPOT									0.00	0	
Total For IPL8/JIBAR									0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.39848	2.75000	100.39094			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			8.12000	136.61231	8.12000	136.57097			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	102.29832				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			9.29000	104.05598	9.29000	104.03002				0.00	0	280,000,00
Total IV034 SPOT										0.00	0	280,000,00
Total For IV034										0.00	0	280,000,00
IV035 On 07/04/2022 Spot Bond					0.00000	107.48517				0.00	2,240,000,000	1,120,000,00
Total IV035 SPOT										0.00	2,240,000,000	1,120,000,00
Total For IV035										0.00	2,240,000,000	1,120,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	104.80656				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.99965				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.75000	5.75000	5.75000	154.49268				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.13992				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			10.11000	102.39120	10.11000	102.36346				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	104.81391				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			10.12500	10.12500	10.12500	107.74131				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.54554				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IV045 On 31/01/2022 Spot Bond			4.45000	158.12261	4.45000	158.09004			6,301,200,000,000.00	1,416,000,000	2,208,000,000
Total IV045 SPOT									6,301,200,000,000.00	1,416,000,000	2,208,000,000
Total For IV045									6,301,200,000,000.00	1,416,000,000	2,208,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	104.08011			0.00	0	170,000,000
Total IV046 SPOT									0.00	0	170,000,000
Total For IV046									0.00	0	170,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	101.09641			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IV100U SPOT									0.00	0	
Total For IV100U									0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IV115U SPOT									0.00	0	
Total For IV115U									0.00	0	
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IV118U SPOT									0.00	0	
Total For IV118U									0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IV125U SPOT									0.00	0	
Total For IV125U									0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IV142U SPOT									0.00	0	
Total For IV142U									0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IV164U SPOT									0.00	0	
Total For IV164U									0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IV166U SPOT									0.00	0	
Total For IV166U									0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IV168U SPOT									0.00	0	
Total For IV168U									0.00	0	
IV19A On 31/03/2028 Spot Bond			6.82000	149.36158	6.82000	149.32150			0.00	0	
Total IV19A SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV19A										0.00	0	
IVA987 On 19/03/2020 Spot Bond			6.80000	6.80000	6.80000	6.80000				0.00	0	
Total IVA987 SPOT										0.00	0	
Total For IVA987										0.00	0	
IVA990 On 09/04/2020 Spot Bond			6.80000	6.80000	6.80000	99.59181				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	99.46263				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	99.32405				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	99.19368				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	99.06364				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	98.93395				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	98.81463				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	98.72176				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	98.53653				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	98.40728				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	99.84861				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.09000	100.61261	10.09000	100.58540				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC055 On 26/03/2020 Spot Bond					0.00000	99.93807				0.00	0	
Total IVC055 SPOT										0.00	0	
Total For IVC055										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	101.12461				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			8.60500	106.59692	8.60500	106.57238				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	99.83932				0.00	0	145,000,00
Total IVC097 SPOT										0.00	0	145,000,00
Total For IVC097										0.00	0	145,000,00
IVC103 On 29/06/2021 Spot Bond					0.00000	99.83651				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	99.83839				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.89360				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			8.25500	104.99628	8.25500	104.97295				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC111 On 19/05/2020 Spot Bond					0.00000	100.76103				0.00	0	
Total IVC111 SPOT										0.00	0	
Total For IVC111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC114 On 14/09/2021 Spot Bond					0.00000	100.16555				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	101.38685				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	96.37951				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	101.31203				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.70348				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.60792				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.31427				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.47920				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.38985				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.46144				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.00005				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.11485				0.00	0	
Total IVC148 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.03336				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.19309				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	101.01945				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	101.35817				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC158 On 02/04/2020 Spot Bond					0.00000	101.75699				0.00	0	
Total IVC158 SPOT										0.00	0	
Total For IVC158										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	99.93885				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC160 On 05/04/2020 Spot Bond					0.00000	101.70799				0.00	1,200,000,000	600,000,000
Total IVC160 SPOT										0.00	1,200,000,000	600,000,000
Total For IVC160										0.00	1,200,000,000	600,000,000
IVC161 On 09/05/2020 Spot Bond					0.00000	100.98665				0.00	0	
Total IVC161 SPOT										0.00	0	
Total For IVC161										0.00	0	
IVC162 On 21/05/2020 Spot Bond					0.00000	100.80928				0.00	0	
Total IVC162 SPOT										0.00	0	
Total For IVC162										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.13916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	100.05902				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	99.99999				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.37220				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVF407 On 07/04/2020 Spot Bond					0.00000	101.56383				0.00	0	
Total IVF407 SPOT										0.00	0	
Total For IVF407										0.00	0	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF80U SPOT										0.00	0	
Total For IVF80U										0.00	0	
IVZ001 On 18/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		180,000,000,000,000.00		11,800,000,000	11,800,000,000	11,800,000,000
Total IVZ001 SPOT								10,000,000,000,000.00		11,800,000,000	11,800,000,000	11,800,000,000
Total For IVZ001								10,000,000,000,000.00		11,800,000,000	11,800,000,000	11,800,000,000
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	100.07612				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.84026				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			7.96000	107.50289	7.96000	107.47996				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP009 On 24/05/2020 Spot Bond					0.00000	100.68255				0.00	0	
Total KAP009 SPOT										0.00	0	
Total For KAP009										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	100.29774				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.51602				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.74796				0.00	0	
Total KAP013 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	101.42892				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	101.12105				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	101.22297				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 24/10/2022 Spot Bond					0.00000	102.10112				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KAP11 On 05/08/2020 Spot Bond					0.00000	102.21419				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			11.38000	115.94496	11.38000	115.90971				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LB41U SPOT										0.00	0	
Total For LB41U										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	104.50722				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK17 On 22/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK17 SPOT										0.00	0	
Total For LBK17										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	102.67031				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			8.29000	106.73910	8.29000	106.71541				0.00	0	2,500,000,00
Total LBK20 SPOT										0.00	0	2,500,000,00
Total For LBK20										0.00	0	2,500,000,00
LBK22 On 04/09/2020 Spot Bond					0.00000	100.88856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	102.16589				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.67000	110.63971	8.67000	110.61405				0.00	0	4,808,716,70
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	100.27742				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	101.80686				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.49000	94.07476	12.49000	94.04344				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			8.45000	106.33029	8.45000	106.30625				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.06086				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	100.60874				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.00560				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.92773				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	100.20541				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK36 On 25/06/2020 Spot Bond					0.00000	99.96030				0.00	0	
Total LBK36 SPOT										0.00	0	
Total For LBK36										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	99.95639				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	100.79505				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL04 On 14/08/2020 Spot Bond			7.74000	101.50449	7.74000	101.48360				0.00	0	630,400,70
Total LGL04 SPOT										0.00	0	630,400,70
Total For LGL04										0.00	0	630,400,70
LGL05 On 12/12/2021 Spot Bond					0.00000	102.13964				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.64000	108.26585	8.64000	108.24082				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	103.83445				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.93617				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.74617				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.80793				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LHC15U										0.00	0	
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT										0.00	0	
Total For LHC16U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.36465				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.20649				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.35351				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.50094				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.54615				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.80100				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.81559				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.73286				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.75014				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.76309				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.57368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MAQ182 SPOT										0.00	0	
Total For MAQ182										0.00	0	
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.42483				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	
Total MBC28U SPOT										0.00	0	
Total For MBC28U										0.00	0	
MBF05 On 27/03/2020 Spot Bond					0.00000	99.92492				0.00	0	
Total MBF055 SPOT										0.00	0	
Total For MBF055										0.00	0	
MBF05 On 28/08/2020 Spot Bond					0.00000	100.73571				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	100.87794				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.78940				0.00	0	6,500,000,00
Total MBF061 SPOT										0.00	0	6,500,000,00
Total For MBF061										0.00	0	6,500,000,00
MBF06 On 07/06/2020 Spot Bond					0.00000	100.30057				0.00	0	
Total MBF062 SPOT										0.00	0	
Total For MBF062										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.38218				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	99.91934				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.04553				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	101.56343				0.00	0	
Total MBP036 SPOT										0.00	0	
Total For MBP036										0.00	0	

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 26/05/2020 Spot Bond					0.00000	100.58397				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	101.08379				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.86176				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.63339				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	101.55007				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	101.20138				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.21049				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	99.92161				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	99.92053				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.60020				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.58033				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.92163				0.00	0	
Total MBP048 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	99.92056			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.61606			0.00	0	
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.24861			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MIL03 On 28/08/2023 Spot Bond					0.00000	118.13192			0.00	0	
Total MIL03 SPOT									0.00	0	
Total For MIL03									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			7.84000	102.25015	7.84000	102.22878			0.00	0	247,525,70
Total MMIG02 SPOT									0.00	0	247,525,70
Total For MMIG02									0.00	0	247,525,70
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.79806			0.00	0	
Total MMIG03 SPOT									0.00	0	
Total For MMIG03									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			12.85000	12.85000	12.85000	95.31393			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			8.72000	105.72724	8.72000	105.70245		5,232,000,000,000.00	600,000,000	9,847,210,90	
Total MMIG05 SPOT								5,232,000,000,000.00	600,000,000	9,847,210,90	
Total For MMIG05								5,232,000,000,000.00	600,000,000	9,847,210,90	
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.69501			0.00	0	50,000,00
Total MMIG06 SPOT									0.00	0	50,000,00
Total For MMIG06									0.00	0	50,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.02372			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.31143			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			10.92000	95.01931	10.92000	94.99170			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	118.24966			0.00	0	
Total MQB003 SPOT									0.00	0	
Total For MQB003									0.00	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	102.00358			0.00	0	
Total MTN06 SPOT									0.00	0	
Total For MTN06									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	103.12629			0.00	0	222,312,10
Total MTN07 SPOT									0.00	0	222,312,10
Total For MTN07									0.00	0	222,312,10
MTN08 On 11/10/2020 Spot Bond					0.00000	102.08781			0.00	0	
Total MTN08 SPOT									0.00	0	
Total For MTN08									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	103.20725			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.91726			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	101.00319			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.30062			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.47048			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.95635			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.97903			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN16 On 30/05/2022 Spot Bond					0.00000	100.54822				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.56369				0.00	0	5,000,000,00
Total MTN17 SPOT										0.00	0	5,000,000,00
Total For MTN17										0.00	0	5,000,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	100.58162				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.33458				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.39226				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.92768				0.00	0	
Total MTNC20 SPOT										0.00	0	
Total For MTNC20										0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.30813				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	100.68614				0.00	0	
Total MWAR02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.67864				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.67864				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
N4A21(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	0.00000				0.00	0	
Total N6B26 SPOT										0.00	0	
Total For N6B26										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	100.15409				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.16365				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.06671				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.08006				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.93834				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7A20 On 20/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total N7A20 SPOT										0.00	0	
Total For N7A20										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.06072				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.07234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.08221				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.09124				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.23000	102.91169	8.23000	102.88889				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM02 On 29/06/2020 Spot Bond			7.44500	102.76427	7.44500	102.74372				0.00	0	338,061,10
Total NAM02 SPOT										0.00	0	338,061,10
Total For NAM02										0.00	0	338,061,10
NAM03 On 01/08/2023 Spot Bond			8.69000	105.33176	8.69000	105.30714				0.00	0	7,000,00
Total NAM03 SPOT										0.00	0	7,000,00
Total For NAM03										0.00	0	7,000,00
NAM04 On 01/08/2026 Spot Bond			11.82000	95.72856	11.82000	95.69836				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.31671				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.33951				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.18105				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.19835				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.21812				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK11/On 28/11/2020 Spot Bond			7.80500	103.57078	7.80500	103.54899			0.00	0	1,519,810,10
Total NBK11A SPOT									0.00	0	1,519,810,10
Total For NBK11A									0.00	0	1,519,810,10
NBK12/On 19/03/2021 Spot Bond			7.89500	101.50821	7.89500	101.48686		12,632,000,000,000.00		1,600,000,000	1,470,000,00
Total NBK12A SPOT								12,632,000,000,000.00		1,600,000,000	1,470,000,00
Total For NBK12A								12,632,000,000,000.00		1,600,000,000	1,470,000,00
NBK12/On 19/03/2021 Spot Bond			9.38000	100.12462	9.38000	100.09968			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13/On 19/03/2024 Spot Bond			8.49000	104.25010	8.49000	104.22655			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14/On 25/06/2021 Spot Bond			7.30500	104.60183	7.30500	104.58133			0.00	0	690,000,00
Total NBK14A SPOT									0.00	0	690,000,00
Total For NBK14A									0.00	0	690,000,00
NBK15/On 11/02/2022 Spot Bond			7.55500	103.13197	7.55500	103.11096			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/On 12/02/2025 Spot Bond			10.05000	98.73220	10.05000	98.70561			0.00	0	20,000,000,00
Total NBK16A SPOT									0.00	0	20,000,000,00
Total For NBK16A									0.00	0	20,000,000,00
NBK17/On 22/04/2026 Spot Bond			10.30000	102.61708	10.30000	102.58893			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			7.45000	103.17690	7.45000	103.15613			0.00	0	
Total NBK18A SPOT									0.00	0	
Total For NBK18A									0.00	0	
NBK19/On 01/06/2022 Spot Bond			8.08500	106.04301	8.08500	106.02005			0.00	0	1,760,000,00
Total NBK19A SPOT									0.00	0	1,760,000,00
Total For NBK19A									0.00	0	1,760,000,00
NBK20/On 01/06/2026 Spot Bond			10.30500	103.44340	10.30500	103.41500			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20/On 25/06/2021 Spot Bond					0.00000	100.34168			0.00	0	
Total NBK20B SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			11.35000	98.28830	11.35000	98.25849			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			8.07000	108.15797	8.07000	108.13446			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			11.11000	101.91819	11.11000	101.88793			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			11.09000	102.96782	11.09000	102.93729			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	100.93984			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			8.39000	8.39000	8.39000	106.75254			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.29624			0.00	1,160,000,000	680,000,00
Total NBK25B SPOT									0.00	1,160,000,000	680,000,00
Total For NBK25B									0.00	1,160,000,000	680,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	21.48940	100.00000	21.44158			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	104.37927			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			11.40000	103.02411	11.40000	102.99273			0.00	0	102,000,00
Total NBK27A SPOT									0.00	0	102,000,00
Total For NBK27A									0.00	0	102,000,00
NBK28 On 02/08/2023 Spot Bond			8.03000	107.11381	8.03000	107.09064			0.00	0	12,965,000,00
Total NBK28A SPOT									0.00	0	12,965,000,00
Total For NBK28A									0.00	0	12,965,000,00
NBK28 On 19/11/2020 Spot Bond					0.00000	101.21384			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29 On 31/07/2026 Spot Bond			10.72000	100.50535	10.72000	100.47652				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.02500	106.05312	8.02500	106.03019				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	101.56253				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.09000	107.57620	8.09000	107.55276				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.85174				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	101.93036				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.34360				0.00	0	100,000,0€
Total NBK35B SPOT										0.00	0	100,000,0€
Total For NBK35B										0.00	0	100,000,0€
NBK36 On 10/05/2026 Spot Bond					0.00000	105.50697				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	102.07560				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			12.61500	12.61500	12.61500	57.90844				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.67473				0.00	0	200,000,0€
Total NBK40B SPOT										0.00	0	200,000,0€
Total For NBK40B										0.00	0	200,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK42I On 21/02/2022 Spot Bond					0.00000	101.50070				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.27653				0.00	0	100,000,00
Total NBK43B SPOT										0.00	0	100,000,00
Total For NBK43B										0.00	0	100,000,00
NBK44I On 15/02/2021 Spot Bond					0.00000	100.99231				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.57719				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.89642				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.51413				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.01797				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.25390				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.31236				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.83639				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.73447				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.39650				0.00	0	100,000,00
Total NBK53B SPOT										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 For NBK53B										0.00	0	100,000,00
NBK54I On 21/02/2029 Spot Bond					0.00000	100.72771				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK7B On 19/04/2020 Spot Bond					0.00000	101.61874				0.00	0	
Total NBK7B SPOT										0.00	0	
Total For NBK7B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.05726				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.07586				0.00	0	5,500,000,00
Total NBKB56 SPOT										0.00	0	5,500,000,00
Total For NBKB56										0.00	0	5,500,000,00
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.09038				0.00	0	200,000,00
Total NBKB57 SPOT										0.00	0	200,000,00
Total For NBKB57										0.00	0	200,000,00
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.38997				0.00	0	10,100,000,00
Total NBKB58 SPOT										0.00	0	10,100,000,00
Total For NBKB58										0.00	0	10,100,000,00
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.62291				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.87817				0.00	0	100,000,00
Total NBKB60 SPOT										0.00	0	100,000,00
Total For NBKB60										0.00	0	100,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.57459				0.00	0	100,000,00
Total NBKB61 SPOT										0.00	0	100,000,00
Total For NBKB61										0.00	0	100,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.06612				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	

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			11.78500	96.61225	11.78500	96.58220				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.06572				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.82000	95.97547	11.82000	95.94552				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.06612				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.06662				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.06741				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.05120				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.75961				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
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	102.94383				0.00	180,000,000	90,000,00
Total NED19 SPOT										0.00	180,000,000	90,000,00
Total For NED19										0.00	180,000,000	90,000,00
NED20 On 01/07/2020 Spot Bond			7.59000	103.51401	7.59000	103.49291				0.00	0	3,030,000,00
Total NED20 SPOT										0.00	0	3,030,000,00
Total For NED20										0.00	0	3,030,000,00
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.08394				0.00	6,150,000,000	1,230,000,00
Total NEDT1A SPOT										0.00	6,150,000,000	1,230,000,00
Total For NEDT1A										0.00	6,150,000,000	1,230,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.83506				0.00	5,800,000,000	1,450,000,00

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 NEDT1B SPOT										0.00	5,800,000,000	1,450,000,000
Total For NEDT1B										0.00	5,800,000,000	1,450,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	103.30501				0.00	822,000,000	411,000,000
Total NGL01 SPOT										0.00	822,000,000	411,000,000
Total For NGL01										0.00	822,000,000	411,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	104.18328				0.00	1,360,000,000	680,000,000
Total NGL02 SPOT										0.00	1,360,000,000	680,000,000
Total For NGL02										0.00	1,360,000,000	680,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.76273				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.97838				0.00	0	40,000,000
Total NGL04 SPOT										0.00	0	40,000,000
Total For NGL04										0.00	0	40,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	103.54114				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	101.95758				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	101.88836				0.00	0	5,000,000,000
Total NGL07 SPOT										0.00	0	5,000,000,000
Total For NGL07										0.00	0	5,000,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	109.11910				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1 On 20/10/2023 Spot Bond					0.00000	105.96303				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10 On 25/03/2024 Spot Bond					0.00000	101.72826				0.00	0	5,000,000,000
Total NGT103 SPOT										0.00	0	5,000,000,000
Total For NGT103										0.00	0	5,000,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	103.99451				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										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
NGT10 On 22/05/2025 Spot Bond					0.00000	101.36378				0.00	4,000,000,000	
Total NGT105 SPOT										0.00	4,000,000,000	
Total For NGT105										0.00	4,000,000,000	
NHM00 On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	104.88911	13.50000	104.85146				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.87525				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.96603				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2020 Spot Bond					0.00000	101.39602				0.00	10,690,000,000	5,345,000,000
Total NHM008 SPOT										0.00	10,690,000,000	5,345,000,000
Total For NHM008										0.00	10,690,000,000	5,345,000,000
NHM00 On 26/04/2022 Spot Bond					0.00000	101.60152				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2020 Spot Bond					0.00000	100.71653				0.00	0	
Total NHM010 SPOT										0.00	0	
Total For NHM010										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.81852				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.27344				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	100.31515				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.82343				0.00	0	
Total NHM014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.26123				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.97000	5.97000	5.97000	181.56660				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.53000	5.53000	5.53000	163.34201				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.65500	5.65500	5.65500	124.43391				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.74000	5.74000	5.74000	85.56409				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.87500	5.87500	5.87500	88.70542				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.76000	5.76000	5.76000	123.84902				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			6.15000	6.15000	6.15000	121.70386				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.67000	5.67000	5.67000	164.36274				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			6.38000	156.59565	6.38000	156.55546				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.84000	89.13881	5.84000	89.11713				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			7.13500	102.23681	7.13500	102.21729				0.00	0	854,141,40
Total NMP20N SPOT										0.00	0	854,141,40
Total For NMP20N										0.00	0	854,141,40
NN010 On 01/10/2020 Spot Bond					0.00000	99.82630				0.00	4,000,000,000	2,000,000,00
Total NN010 SPOT										0.00	4,000,000,000	2,000,000,00
Total For NN010										0.00	4,000,000,000	2,000,000,00
NN011 On 23/06/2021 Spot Bond					0.00000	99.99996				0.00	5,000,000,000	2,500,000,00
Total NN011 SPOT										0.00	5,000,000,000	2,500,000,00
Total For NN011										0.00	5,000,000,000	2,500,000,00
NN013 On 09/09/2020 Spot Bond					0.00000	100.17105				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	98.75441				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	101.98267				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.99197				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.68458				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	101.98851				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	97.81550				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN023 On 07/11/2025 Spot Bond					0.00000	98.37672				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	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.67957				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	96.20678				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	99.64549				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	74.26123				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	94.77296				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.68614				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	95.74517				0.00	32,000,000,000	8,000,000,000
Total NN040 SPOT										0.00	32,000,000,000	8,000,000,000
Total For NN040										0.00	32,000,000,000	8,000,000,000
NN05 On 12/03/2024 Spot Bond					0.00000	100.25535				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.26423				0.00	0	
Total NN06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN06										0.00	0	
NN08 On 28/05/2020 Spot Bond					0.00000	98.75245				0.00	0	
Total NN08 SPOT										0.00	0	
Total For NN08										0.00	0	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN09U SPOT										0.00	0	
Total For NN09U										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	86.07471				0.00	0	
Total NNF010 SPOT										0.00	0	
Total For NNF010										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	62.03708				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	62.03708				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	96.40188				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	94.89718				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	93.74704				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	93.63015				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NNF09 On 03/06/2020 Spot Bond					0.00000	70.11043				0.00	0	
Total NNF09 SPOT										0.00	0	
Total For NNF09										0.00	0	
NQ1A1 On 22/05/2020 Spot Bond			8.77000	8.77000	8.77000	101.15052				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.68203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.67414				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.67499				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.64834				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2020 Spot Bond			7.96500	7.96500	7.96500	101.33200				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.67273				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.70527				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.68625				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond			8.16500	8.16500	8.16500	101.34846				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.70528				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2020 Spot Bond					0.00000	100.78092				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.88500	114.94964	7.88500	114.92522				0.00	0	5,896,533.60
Total NRA022 SPOT										0.00	0	5,896,533.60
Total For NRA022										0.00	0	5,896,533.60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02 On 31/05/2023 Spot Bond			4.95000	182.97634	4.95000	182.93632				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			12.02000	105.02645	12.02000	104.99296			44,579,776,000.00	3,708,800	6,410,531,30	
Total NRA028 SPOT									44,579,776,000.00	3,708,800	6,410,531,30	
Total For NRA028									44,579,776,000.00	3,708,800	6,410,531,30	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.88161	100.00000	15.84646			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NSN97 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	101.61383			0.00	0		
Total NTC19 SPOT									0.00	0		
Total For NTC19									0.00	0		
NTC20 On 27/07/2020 Spot Bond					0.00000	101.57938			0.00	200,000,000		
Total NTC20 SPOT									0.00	200,000,000		
Total For NTC20									0.00	200,000,000		
NTC21 On 24/03/2022 Spot Bond					0.00000	100.90249			0.00	0		
Total NTC21 SPOT									0.00	0		
Total For NTC21									0.00	0		
NTC22 On 15/02/2021 Spot Bond					0.00000	101.18120			0.00	0		
Total NTC22 SPOT									0.00	0		
Total For NTC22									0.00	0		
NTC23 On 15/02/2023 Spot Bond					0.00000	101.49846			0.00	0		
Total NTC23 SPOT									0.00	0		
Total For NTC23									0.00	0		
NTC24 On 29/03/2021 Spot Bond					0.00000	100.24222			0.00	0		
Total NTC24 SPOT									0.00	0		
Total For NTC24									0.00	0		
NTC25 On 07/09/2021 Spot Bond					0.00000	100.56826			0.00	0		
Total NTC25 SPOT									0.00	0		
Total For NTC25									0.00	0		
NTC26 On 07/12/2023 Spot Bond					0.00000	100.39261			0.00	0		
Total NTC26 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.24029				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.24228				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total NTC29 SPOT										0.00	0	30,000,000.00
Total For NTC29										0.00	0	30,000,000.00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.69301				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML04 On 19/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total OML04 SPOT										0.00	0	
Total For OML04										0.00	0	
OML05 On 19/03/2020 Spot Bond			7.55000	7.55000	7.55000	7.55000			1,243,485,000.00	164,700,000	54,900,000	
Total OML05 SPOT									1,243,485,000.00	164,700,000	54,900,000	
Total For OML05									1,243,485,000.00	164,700,000	54,900,000	
OML06 On 19/03/2022 Spot Bond			8.39000	103.60244	8.39000	103.57931			0.00	0	2,969,012.60	
Total OML06 SPOT									0.00	0	2,969,012.60	
Total For OML06									0.00	0	2,969,012.60	
OML07 On 19/03/2025 Spot Bond			11.84000	96.88208	11.84000	96.85180			0.00	0	1,000,000.00	
Total OML07 SPOT									0.00	0	1,000,000.00	
Total For OML07									0.00	0	1,000,000.00	
OML08 On 14/09/2020 Spot Bond					0.00000	100.78260			0.00	0		
Total OML08 SPOT									0.00	0	0	
Total For OML08									0.00	0	0	
OML09 On 14/09/2022 Spot Bond			8.69000	105.11465	8.69000	105.09035			0.00	0	2,623,509.70	
Total OML09 SPOT									0.00	0	2,623,509.70	
Total For OML09									0.00	0	2,623,509.70	
OML10 On 14/09/2025 Spot Bond			11.84000	98.36678	11.84000	98.33603			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	100.70878			0.00	0	160,000.00	

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 OML11 SPOT										0.00	0	160,000,00
Total For OML11										0.00	0	160,000,00
PBAJ1L 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	
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.31216				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.31734				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				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	100.25478				0.00	0	
Total PMM38 SPOT										0.00	0	
Total For PMM38										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.57574				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.74863				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.03317				0.00	0	
Total PMM54 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.57103				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.73283				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.76305				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.82346				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.83208				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.84070				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			10.33000	103.47496	10.04000	104.85150			264,833,263,508,000.00	2,832,994,507,600	1,395,204,352,30	
Total R186 SPOT									14,833,263,508,000.00	832,994,507,600	395,204,352,30	
Total For R186									14,833,263,508,000.00	832,994,507,600	395,204,352,30	
R197 On 07/12/2023 Spot Bond			3.60000	298.72770	3.75000	297.19607			222,880,170,240,000.00	61,911,158,400	40,960,200,00	
Total R197 SPOT									22,880,170,240,000.00	61,911,158,400	40,960,200,00	
Total For R197									22,880,170,240,000.00	61,911,158,400	40,960,200,00	
R202 On 07/12/2033 Spot Bond			4.95000	201.64123	4.97000	201.17898			89,865,789,750,000.00	18,154,705,000	290,751,192,50	
Total R202 SPOT									19,865,789,750,000.00	18,154,705,000	290,751,192,50	
Total For R202									19,865,789,750,000.00	18,154,705,000	290,751,192,50	
R2023 On 28/02/2023 Spot Bond			7.33000	101.60598	7.09000	102.21673			631,753,189,925,000.00	1,177,592,522,500	1,076,574,128,40	
Total R2023 SPOT									11,753,189,925,000.00	177,592,522,500	176,574,128,40	
Total For R2023									11,753,189,925,000.00	177,592,522,500	176,574,128,40	
R2030 On 31/01/2030 Spot Bond			11.28000	81.92560	11.28000	81.90091			051,863,610,688,000.00	1,245,732,589,600	1,073,176,080,70	
Total R2030 SPOT									1,863,610,688,000.00	245,732,589,600	173,176,080,70	
Total For R2030									1,863,610,688,000.00	245,732,589,600	173,176,080,70	
R2032 On 31/03/2032 Spot Bond			11.81500	77.26667	11.81500	77.24244			314,696,065,124,000.00	957,655,189,600	1,171,354,005,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2032 SPOT									14,696,065,124,000.00	957,655,189,600	171,354,005,60
Total For R2032									14,696,065,124,000.00	957,655,189,600	171,354,005,60
R2035 On 28/02/2035 Spot Bond			11.98000	79.22762	11.98000	79.20270			323,582,598,392,000.00	778,262,320,400	126,192,555,20
Total R2035 SPOT									23,582,598,392,000.00	778,262,320,400	126,192,555,20
Total For R2035									23,582,598,392,000.00	778,262,320,400	126,192,555,20
R2037 On 31/01/2037 Spot Bond			12.13500	75.36982	12.13500	75.34543			107,140,595,387,000.00	585,672,896,200	977,428,575,00
Total R2037 SPOT									17,140,595,387,000.00	585,672,896,200	977,428,575,00
Total For R2037									17,140,595,387,000.00	585,672,896,200	977,428,575,00
R2040 On 31/01/2040 Spot Bond			12.27000	77.13800	12.27000	77.11277			232,072,151,741,000.00	100,413,378,300	716,807,952,80
Total R2040 SPOT									12,072,151,741,000.00	100,413,378,300	716,807,952,80
Total For R2040									12,072,151,741,000.00	100,413,378,300	716,807,952,80
R2044 On 31/01/2044 Spot Bond			12.31500	73.97194	12.31500	73.94766			799,190,287,455,000.00	795,711,757,000	368,923,960,40
Total R2044 SPOT									19,190,287,455,000.00	795,711,757,000	368,923,960,40
Total For R2044									19,190,287,455,000.00	795,711,757,000	368,923,960,40
R2048 On 28/02/2048 Spot Bond			12.30000	72.74303	12.30000	72.71955			648,944,334,330,000.00	1,272,271,897,100	323,886,715,50
Total R2048 SPOT									18,944,334,330,000.00	272,271,897,100	323,886,715,50
Total For R2048									18,944,334,330,000.00	272,271,897,100	323,886,715,50
R208 On 31/03/2021 Spot Bond			5.35000	101.24348	5.82500	100.75956			952,585,480,000,000.00	1,112,632,800,000	450,831,200,00
Total R208 SPOT									12,585,480,000,000.00	112,632,800,000	450,831,200,00
Total For R208									12,585,480,000,000.00	112,632,800,000	450,831,200,00
R209 On 31/03/2036 Spot Bond			12.36000	57.68917	12.03000	59.21359			664,050,676,596,000.00	539,162,676,100	913,924,535,10
Total R209 SPOT									14,050,676,596,000.00	539,162,676,100	913,924,535,10
Total For R209									14,050,676,596,000.00	539,162,676,100	913,924,535,10
R210 On 31/03/2028 Spot Bond			4.90000	170.76921	4.82000	171.69748			54,597,471,880,000.00	11,142,341,200	114,547,320,60
Total R210 SPOT									14,597,471,880,000.00	11,142,341,200	114,547,320,60
Total For R210									14,597,471,880,000.00	11,142,341,200	114,547,320,60
R212 On 31/01/2022 Spot Bond			2.60000	163.42330	3.00000	162.23091			142,182,415,400,000.00	439,300,929,000	253,504,436,90
Total R212 SPOT									12,182,415,400,000.00	439,300,929,000	253,504,436,90
Total For R212									12,182,415,400,000.00	439,300,929,000	253,504,436,90
R213 On 28/02/2031 Spot Bond			11.82000	71.30243	11.54000	72.63710			144,210,343,408,000.00	181,405,274,400	496,315,189,10
Total R213 SPOT									14,210,343,408,000.00	181,405,274,400	496,315,189,10
Total For R213									14,210,343,408,000.00	181,405,274,400	496,315,189,10
R214 On 28/02/2041 Spot Bond			12.22000	57.52827	12.22000	57.50983			597,543,462,082,000.00	458,064,113,100	790,485,685,60
Total R214 SPOT									17,543,462,082,000.00	458,064,113,100	790,485,685,60
Total For R214									17,543,462,082,000.00	458,064,113,100	790,485,685,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RC001\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC001U SPOT										0.00	0	
Total For RC001U										0.00	0	
RC002\On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC002U SPOT										0.00	0	
Total For RC002U										0.00	0	
RC003\On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC003U SPOT										0.00	0	
Total For RC003U										0.00	0	
RC004\On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC004U SPOT										0.00	0	
Total For RC004U										0.00	0	
RC005\On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC005U SPOT										0.00	0	
Total For RC005U										0.00	0	
RC006\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC006U SPOT										0.00	0	
Total For RC006U										0.00	0	
RC007\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC007U SPOT										0.00	0	
Total For RC007U										0.00	0	
RC008\On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC008U SPOT										0.00	0	
Total For RC008U										0.00	0	
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
Total For RC011U										0.00	0	
RC013\On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC013U SPOT										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14 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	
RDF15 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	
RDF16 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	
RDF17 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	
RDF18 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	
RDF19 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	
RDF26 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	100.84984				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB0' On 02/12/2021 Spot Bond					0.00000	100.50734				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1' On 27/03/2020 Spot Bond					0.00000	99.92282				0.00	0	
Total RDFB10 SPOT										0.00	0	
Total For RDFB10										0.00	0	
RDFB1' On 27/03/2022 Spot Bond					0.00000	100.65665				0.00	0	230,000,00
Total RDFB11 SPOT										0.00	0	230,000,00
Total For RDFB11										0.00	0	230,000,00
RDFB1' On 27/11/2022 Spot Bond					0.00000	101.43022				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1' On 12/03/2021 Spot Bond					0.00000	100.54368				0.00	0	40,000,00
Total RDFB13 SPOT										0.00	0	40,000,00
Total For RDFB13										0.00	0	40,000,00
RDFB1' On 12/03/2023 Spot Bond					0.00000	100.24736				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1' On 05/12/2023 Spot Bond					0.00000	100.74136				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1' On 11/02/2022 Spot Bond					0.00000	101.01729				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1' On 11/02/2024 Spot Bond					0.00000	101.00609				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1' On 11/02/2026 Spot Bond					0.00000	101.14447				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1' On 22/03/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2' On 22/03/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total RDFB20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.85113				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.72491				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.84338				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.75528				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.52698				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.14227				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.76195				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	102.28831				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond					0.00000	102.82164				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.20606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.58689				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.17322				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.91147				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2022 Spot Bond					0.00000	102.62170				0.00	0	
Total RED702 SPOT										0.00	0	
Total For RED702										0.00	0	
RED80 On 06/04/2021 Spot Bond					0.00000	102.61159				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	102.38606				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	101.16523				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	101.11912				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.65883				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.56234				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES45U SPOT										0.00	0	
Total For RES45U										0.00	0	
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			7.88000	106.32713	7.88000	106.30467				0.00	0	1,703,606,90
Total RW21 SPOT										0.00	0	1,703,606,90
Total For RW21										0.00	0	1,703,606,90
RW23 On 10/12/2023 Spot Bond			8.74000	105.10088	8.74000	105.07632				0.00	0	4,527,051,60
Total RW23 SPOT										0.00	0	4,527,051,60
Total For RW23										0.00	0	4,527,051,60
RW28 On 10/12/2028 Spot Bond			13.16000	88.04495	13.16000	88.01429				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				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	102.15251				0.00	400,000,000	200,000,00
Total SBK18 SPOT										0.00	400,000,000	200,000,00
Total For SBK18										0.00	400,000,000	200,000,00
SBK22 On 28/05/2020 Spot Bond					0.00000	100.68267				0.00	0	
Total SBK22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBK22									0.00	0	
SBK23 On 28/05/2022 Spot Bond			8.36000	109.94354	8.36000	109.91880			0.00	0	2,070,000,00
Total SBK23 SPOT									0.00	0	2,070,000,00
Total For SBK23									0.00	0	2,070,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	103.09698			0.00	0	
Total SBK24 SPOT									0.00	0	
Total For SBK24									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	104.60852			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			8.16000	109.21129	8.16000	109.18743			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	101.16350			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.89191			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			8.02500	105.04665	8.02500	105.02407		152,475,000,000,000.00	19,000,000,000	10,648,425,20	
Total SBS19 SPOT								12,475,000,000,000.00	19,000,000,000	10,648,425,20	
Total For SBS19								12,475,000,000,000.00	19,000,000,000	10,648,425,20	
SBS20 On 15/05/2026 Spot Bond			9.83000	104.56138	9.83000	104.53382		0.00	0	0	
Total SBS20 SPOT								0.00	0	0	
Total For SBS20								0.00	0	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.93310		0.00	200,000,000	150,000,00	
Total SBS21 SPOT								0.00	200,000,000	150,000,00	
Total For SBS21								0.00	200,000,000	150,000,00	
SBS27 On 20/02/2024 Spot Bond			8.69000	105.59043	8.69000	105.56576		0.00	0	0	
Total SBS27 SPOT								0.00	0	0	
Total For SBS27								0.00	0	0	
SBS3 On 25/05/2026 Spot Bond			9.95500	94.73197	9.95500	94.70668		12,443,750,000,000.00	1,250,000,000	2,500,000,00	

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 SBS3 SPOT									12,443,750,000,000.00	1,250,000,000	2,500,000,000
Total For SBS3									12,443,750,000,000.00	1,250,000,000	2,500,000,000
SBS31 On 12/06/2027 Spot Bond			10.19500	100.66401	10.19500	100.63667			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			10.54000	98.59241	10.54000	98.56489			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS38 On 29/01/2025 Spot Bond			9.39000	100.20416	9.39000	100.17889		16,432,500,000,000.00	1,750,000,000	1,750,000,000	
Total SBS38 SPOT								16,432,500,000,000.00	1,750,000,000	1,750,000,000	
Total For SBS38								16,432,500,000,000.00	1,750,000,000	1,750,000,000	
SBS39 On 29/01/2030 Spot Bond			10.90500	94.33280	10.90500	94.30529			0.00	0	60,000,000
Total SBS39 SPOT									0.00	0	60,000,000
Total For SBS39									0.00	0	60,000,000
SBS4 On 16/11/2021 Spot Bond			7.63000	104.50501	7.63000	104.48352			0.00	0	3,928,518,600
Total SBS4 SPOT									0.00	0	3,928,518,600
Total For SBS4									0.00	0	3,928,518,600
SBS40 On 12/11/2020 Spot Bond					0.00000	101.36320			0.00	0	
Total SBS40 SPOT									0.00	0	
Total For SBS40									0.00	0	
SBS41 On 12/11/2022 Spot Bond			8.16000	107.86448	8.16000	107.84079			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.62500	108.19940	9.62500	108.17146			0.00	0	30,000,000
Total SBS42 SPOT									0.00	0	30,000,000
Total For SBS42									0.00	0	30,000,000
SBS43 On 12/11/2027 Spot Bond			10.22500	107.02815	10.22500	106.99884			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.35118			0.00	0	5,000,000,000
Total SBS45 SPOT									0.00	0	5,000,000,000
Total For SBS45									0.00	0	5,000,000,000
SBS46 On 15/02/2023 Spot Bond			8.13500	107.46843	8.13500	107.44489			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS47 On 15/02/2023 Spot Bond					0.00000	102.63859				0.00	0	3,333,333,40
Total SBS47 SPOT										0.00	0	3,333,333,40
Total For SBS47										0.00	0	3,333,333,40
SBS49 On 31/01/2022 Spot Bond					0.00000	102.01094				0.00	0	100,000,00
Total SBS49 SPOT										0.00	0	100,000,00
Total For SBS49										0.00	0	100,000,00
SBS50 On 31/01/2022 Spot Bond			7.71000	104.32074	7.71000	104.29905				0.00	0	100,000,00
Total SBS50 SPOT										0.00	0	100,000,00
Total For SBS50										0.00	0	100,000,00
SBS51 On 31/01/2024 Spot Bond			11.62000	11.62000	11.62000	95.76090				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.73845				0.00	200,000,000	2,360,000,00
Total SBS52 SPOT										0.00	200,000,000	2,360,000,00
Total For SBS52										0.00	200,000,000	2,360,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	104.29438				0.00	0	100,000,00
Total SBS53 SPOT										0.00	0	100,000,00
Total For SBS53										0.00	0	100,000,00
SBS54 On 12/06/2020 Spot Bond					0.00000	100.45729				0.00	0	2,040,000,00
Total SBS54 SPOT										0.00	0	2,040,000,00
Total For SBS54										0.00	0	2,040,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.31971				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			7.76500	104.87081	7.76500	104.84899				0.00	0	1,725,323,30
Total SBS56 SPOT										0.00	0	1,725,323,30
Total For SBS56										0.00	0	1,725,323,30
SBS57 On 12/06/2024 Spot Bond					0.00000	101.58617				0.00	0	245,290,20
Total SBS57 SPOT										0.00	0	245,290,20
Total For SBS57										0.00	0	245,290,20
SBS58 On 12/06/2027 Spot Bond					0.00000	102.68922				0.00	0	326,000,00
Total SBS58 SPOT										0.00	0	326,000,00
Total For SBS58										0.00	0	326,000,00
SBS59 On 09/10/2020 Spot Bond					0.00000	101.84948				0.00	0	
Total SBS59 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	102.33300				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.64806				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.85482				0.00	0	100,000,00
Total SBS63 SPOT										0.00	0	100,000,00
Total For SBS63										0.00	0	100,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	102.03596				0.00	0	7,100,000,00
Total SBS64 SPOT										0.00	0	7,100,000,00
Total For SBS64										0.00	0	7,100,000,00
SBS65 On 15/05/2024 Spot Bond					0.00000	100.78985				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	99.94038				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.48956				0.00	0	2,300,000,00
Total SBS67 SPOT										0.00	0	2,300,000,00
Total For SBS67										0.00	0	2,300,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.65311				0.00	0	100,000,00
Total SBS68 SPOT										0.00	0	100,000,00
Total For SBS68										0.00	0	100,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.50156				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.65000	288.57830	4.65000	288.51751				0.00	0	400,000,00
Total SBSI11 SPOT										0.00	0	400,000,00
Total For SBSI11										0.00	0	400,000,00
SBSI14 On 07/12/2033 Spot Bond			5.92000	5.92000	5.92000	182.48948				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.06653				0.00	0	375,000,00

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 SBT101 SPOT										0.00	0	375,000,00
Total For SBT101										0.00	0	375,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	106.05232				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.88653				0.00	0	16,000,000,00
Total SBT103 SPOT										0.00	0	16,000,000,00
Total For SBT103										0.00	0	16,000,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	105.02431				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.58478				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.14000	107.01419	9.14000	106.98806				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.72015				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.36558				0.00	0	10,000,000,00
Total SBT206 SPOT										0.00	0	10,000,000,00
Total For SBT206										0.00	0	10,000,000,00
SGI004 On 20/01/2021 Spot Bond					0.00000	102.46988				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	102.48065				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.09747				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SHS11U On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				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	101.99246				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.84946				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.79134				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.82770				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.13095				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.87312				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.87494				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.87978				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.83250				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.96013				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.91561				0.00	0	
Total SLRC3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.93654				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.72338				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	102.96026				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.79000	113.09018	8.79000	113.06360				0.00	0	2,152,000,00
Total SNT03 SPOT										0.00	0	2,152,000,00
Total For SNT03										0.00	0	2,152,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.25227				0.00	0	2,500,000,00
Total SNT04 SPOT										0.00	0	2,500,000,00
Total For SNT04										0.00	0	2,500,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.80415				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	101.05824				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.85521				0.00	0	
Total SPDA11 SPOT										0.00	0	
Total For SPDA11										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.65091				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.70774				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.72862				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	99.91133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	100.15610				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.16315				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.02242				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	101.62662				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.70555				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	101.23447				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			000,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total SS039U SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total For SS039U									10,000,000,000,000.00	10,000,000,000	5,000,000,000	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total SS044U SPOT									0.00	0	0	
Total For SS044U									0.00	0	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	3,000,000,000	
Total SS046U SPOT									0.00	0	3,000,000,000	
Total For SS046U									0.00	0	3,000,000,000	
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total SS051U SPOT									0.00	0	0	
Total For SS051U									0.00	0	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	0	
Total For SS052U									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
SSA06 On 16/04/2020 Spot Bond			7.53000	103.53872	7.53000	103.51746				0.00	0	
Total SSA06 SPOT										0.00	0	
Total For SSA06										0.00	0	
SSN00 On 31/03/2021 Spot Bond			7.75500	98.90654	7.75500	98.88598				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			7.75500	98.90654	7.75500	98.88598				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			6.31500	6.31500	6.31500	120.80909				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			11.54000	97.87708	11.54000	97.84708				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			13.41000	64.22538	13.41000	64.20286				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.39344				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 02/06/2020 Spot Bond					0.00000	100.51203				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	100.85183				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.54603				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	101.47158				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.67792				0.00	0	
Total SSN040 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SSN040									0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.49000	108.28551	8.49000	108.26091			0.00	0	
Total SSN041 SPOT									0.00	0	
Total For SSN041									0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.67500	91.11178	5.67500	91.09002			0.00	0	
Total SSN043 SPOT									0.00	0	
Total For SSN043									0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.51530			0.00	0	
Total SSN044 SPOT									0.00	0	
Total For SSN044									0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.28833			0.00	0	
Total SSN046 SPOT									0.00	0	
Total For SSN046									0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.73996			0.00	0	15,000,000.00
Total SSN047 SPOT									0.00	0	15,000,000.00
Total For SSN047									0.00	0	15,000,000.00
SSN05 On 08/12/2023 Spot Bond			4.78000	4.78000	4.78000	287.28956			0.00	0	
Total SSN050 SPOT									0.00	0	
Total For SSN050									0.00	0	
SSN05 On 26/09/2020 Spot Bond					0.00000	99.94130			0.00	0	
Total SSN051 SPOT									0.00	0	
Total For SSN051									0.00	0	
SSN05 On 26/10/2020 Spot Bond					0.00000	101.30018			0.00	0	
Total SSN052 SPOT									0.00	0	
Total For SSN052									0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.30489			0.00	0	
Total SSN054 SPOT									0.00	0	
Total For SSN054									0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.14089			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	101.66594				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/03/2028 Spot Bond			6.04000	6.04000	6.04000	157.62628				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06(On 31/01/2025 Spot Bond			5.70000	5.70000	5.70000	124.18286				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.87500	5.87500	5.87500	88.70542				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			5.74000	5.74000	5.74000	85.56409				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			6.00000	6.00000	6.00000	158.06622				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN066 SPOT										0.00	0	
Total For SSN066										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.58103				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.57392				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	100.55634				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.15969				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN074 On 15/06/2023 Spot Bond					0.00000	100.15706				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN075 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	
SSN076 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN077 On 19/06/2023 Spot Bond					0.00000	100.08732				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN078 On 13/07/2023 Spot Bond					0.00000	101.70279				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN079 On 31/07/2021 Spot Bond					0.00000	73.13400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN080 On 16/08/2020 Spot Bond					0.00000	101.15586				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN081 On 27/08/2024 Spot Bond					0.00000	100.61332				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN082 On 12/09/2025 Spot Bond					0.00000	100.26850				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN083 On 05/11/2023 Spot Bond					0.00000	101.11497				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN084 On 07/12/2033 Spot Bond			5.84500	5.84500	5.84500	183.88474				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN085										0.00	0	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN086 On 10/04/2020 Spot Bond					0.00000	101.56818				0.00	0	
Total SSN087 SPOT										0.00	0	
Total For SSN087										0.00	0	
SSN087 On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN088 SPOT										0.00	0	
Total For SSN088										0.00	0	
SSN088 On 21/12/2026 Spot Bond					0.00000	98.70737				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	101.15078				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	100.30275				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.44902				0.00	0	10,000,000.00
Total SSN096 SPOT										0.00	0	10,000,000.00
Total For SSN096										0.00	0	10,000,000.00
SSN096 On 20/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000.00	

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 SSN097 SPOT										10,000,000,000,000.00	15,000,000,000	15,000,000,000
Total For SSN097										10,000,000,000,000.00	15,000,000,000	15,000,000,000
SZ25 On 30/09/2025 Spot Bond			11.06000	91.48908	11.06000	91.46217				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	100.75303				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			7.63500	102.01413	7.63500	101.99345				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	100.73688				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			7.73500	101.91535	7.73500	101.89442				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.74298				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			7.68500	101.65938	7.68500	101.63863				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	100.76455				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.73446				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.00641	8.55000	103.98249				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.68004				0.00	0	10,000,000
Total T14A13 SPOT										0.00	0	10,000,000
Total For T14A13										0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T15OM On 21/11/2020 Spot Bond					0.00000	100.66242				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	100.66210				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS136 On 06/07/2020 Spot Bond					0.00000	102.05395				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.25510				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS144 On 20/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS144 SPOT										0.00	0	
Total For TFS144										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.06203				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	101.67970				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	102.32878				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	101.12963				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.52680				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	101.81689				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.96856				0.00	0	
Total TFS154 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.46618				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.62909				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.77143				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.07654				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.05931				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16C On 25/04/2020 Spot Bond					0.00000	101.17968				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.54124				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	100.55133				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16c On 22/10/2022 Spot Bond					0.00000	101.23306				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.30829				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	
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.79518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A3 On 21/08/2020 Spot Bond			8.05500	101.30648	8.05500	101.28484				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A4 On 21/08/2020 Spot Bond					0.00000	100.98547				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A7 On 21/08/2020 Spot Bond			7.72500	101.58987	7.72500	101.56903				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13A8 On 21/08/2020 Spot Bond					0.00000	100.77229				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.77312				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.79739				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.76579				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.76978				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.83085				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.83753				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.83921				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13C On 21/08/2020 Spot Bond					0.00000	100.85592				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.87681				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.10605				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.10605				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.13100				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.11852				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.12268				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.74617				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			7.48500	107.42720	7.48500	107.40552				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.76986				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			7.64500	105.77666	7.64500	105.75486				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.79716				0.00	0	
Total TH14B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.08189				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.76206				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.60989				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.74993				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.81220				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.08875				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.02453				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.56131				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.72879				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.72617				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	103.29245				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.86032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.57786				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2020 Spot Bond					0.00000	100.69759				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.70607				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.74459				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.21590				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.32903				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.78391				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.48616				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.76383				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	102.74928				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.55925				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	100.94173				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.69349				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.70942				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.73365	8.49000	100.71064				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.72952				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.75546				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.93505				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	104.09400	10.00000	104.06700				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	100.44043				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.42730				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			8.26000	102.15591	8.26000	102.13344				0.00	0	
Total TL24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			8.79000	103.33024	8.79000	103.30609			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.62077			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	102.37206			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			11.12000	96.83364	11.12000	96.80500			0.00	0	90,000,00
Total TL28 SPOT									0.00	0	90,000,00
Total For TL28									0.00	0	90,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.37792			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.30131			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.30867			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.97328			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TLC08 On 27/03/2020 Spot Bond					0.00000	99.92287			0.00	0	
Total TLC08 SPOT									0.00	0	
Total For TLC08									0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.13008			0.00	0	
Total TLC09 SPOT									0.00	0	
Total For TLC09									0.00	0	
TN20 On 17/09/2020 Spot Bond			7.78500	101.42116	7.78500	101.40031		589,582,962,000.00		75,733,200	11,233,962,50
Total TN20 SPOT								589,582,962,000.00		75,733,200	11,233,962,50
Total For TN20								589,582,962,000.00		75,733,200	11,233,962,50
TN20/R On 17/09/2020 Spot Bond			100.00000	70.87869	100.00000	70.74816		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	48.73022	100.00000	48.62178				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.49000	111.17268	8.49000	111.14729			461,589,414,000.00		54,368,600	20,291,570,70
Total TN23 SPOT									461,589,414,000.00		54,368,600	20,291,570,70
Total For TN23									461,589,414,000.00		54,368,600	20,291,570,70
TN23/R On 06/11/2023 Spot Bond			100.00000	19.46387	100.00000	19.42055				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			11.45000	93.16488	11.45000	93.13639			4,658,629,440,000.00		406,867,200	24,102,304,40
Total TN25 SPOT									4,658,629,440,000.00		406,867,200	24,102,304,40
Total For TN25									4,658,629,440,000.00		406,867,200	24,102,304,40
TN25/R On 19/08/2025 Spot Bond			100.00000	11.37614	100.00000	11.35083				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.66000	89.46507	11.66000	89.43721				0.00	0	3,700,000,00
Total TN27 SPOT										0.00	0	3,700,000,00
Total For TN27										0.00	0	3,700,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.10188	100.00000	12.07494				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.88000	91.25506	12.88000	91.22394				0.00	0	4,800,000,00
Total TN30 SPOT										0.00	0	4,800,000,00
Total For TN30										0.00	0	4,800,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	122.36612	8.00000	122.33989				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.85000	83.93718	13.85000	83.90648				0.00	0	4,330,000,00
Total TN40 SPOT										0.00	0	4,330,000,00
Total For TN40										0.00	0	4,330,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	104.89374	10.75000	104.86374				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	104.09400	10.00000	104.06700				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0i On 30/11/2020 Spot Bond			8.01500	103.95418	8.01500	103.93173			1,079,620,500,000.00		134,700,000	44,900,000
Total TPDA08 SPOT									1,079,620,500,000.00		134,700,000	44,900,000
Total For TPDA08									1,079,620,500,000.00		134,700,000	44,900,000
TRA2A On 14/12/2020 Spot Bond			7.98500	103.80809	7.98500	103.78589				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2Ai On 14/12/2020 Spot Bond			7.78500	7.78500	7.78500	103.94583				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.17029				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.17499				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.24492				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.20224				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.25091				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.25091				0.00	0	
Total TRA2D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.87335				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.89609				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.20000	105.16649	8.20000	105.14327				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.86821				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.88787				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.04397				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.02242				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2020 Spot Bond					0.00000	101.50616				0.00	0	
Total TRA4A1 SPOT										0.00	0	
Total For TRA4A1										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.61879				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.67198				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.49000	105.21727	8.49000	106.55239				0.00	0	20,000,00
Total TRA4A4 SPOT										0.00	0	20,000,00
Total For TRA4A4										0.00	0	20,000,00
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.50614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A1 On 13/04/2022 Spot Bond					0.00000	101.61879				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.67198				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.62000	103.78420	8.62000	103.80612				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.87214				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.87214				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP22 On 19/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP228 SPOT										0.00	0	
Total For TSP228										0.00	0	
TSP23 On 09/04/2020 Spot Bond					0.00000	99.64074				0.00	0	
Total TSP230 SPOT										0.00	0	
Total For TSP230										0.00	0	
TSP23 On 07/05/2020 Spot Bond					0.00000	99.04796				0.00	0	
Total TSP232 SPOT										0.00	0	
Total For TSP232										0.00	0	
TSP23 On 09/07/2020 Spot Bond					0.00000	97.80262				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP23 On 13/08/2020 Spot Bond					0.00000	101.58169				0.00	0	1,900,000.00
Total TSP235 SPOT										0.00	0	1,900,000.00

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 TSP235										0.00	0	1,900,000,00
TSP237 On 09/04/2020 Spot Bond					0.00000	99.66163				0.00	0	
Total TSP237 SPOT										0.00	0	
Total For TSP237										0.00	0	
TSP238 On 08/10/2020 Spot Bond					0.00000	96.00743				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP239 On 14/05/2020 Spot Bond					0.00000	98.96255				0.00	0	
Total TSP239 SPOT										0.00	0	
Total For TSP239										0.00	0	
TSP240 On 12/11/2020 Spot Bond					0.00000	95.25403				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP241 On 11/06/2020 Spot Bond					0.00000	98.53969				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP242 On 10/09/2020 Spot Bond					0.00000	96.77301				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP243 On 04/03/2021 Spot Bond					0.00000	93.47361				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			430,000,000,000,000.00	4,300,000,000	14,300,000,00	
Total TSP244 SPOT									10,000,000,000,000.00	4,300,000,000	14,300,000,00	
Total For TSP244									10,000,000,000,000.00	4,300,000,000	14,300,000,00	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.27354				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.52431				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.55649				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.53980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC32 On 06/04/2020 Spot Bond					0.00000	101.51167				0.00	0	
Total TWC324 SPOT										0.00	0	
Total For TWC324										0.00	0	
TWC32 On 09/04/2020 Spot Bond					0.00000	101.45200				0.00	0	
Total TWC325 SPOT										0.00	0	
Total For TWC325										0.00	0	
TWC32 On 20/04/2020 Spot Bond					0.00000	101.21719				0.00	0	
Total TWC326 SPOT										0.00	0	
Total For TWC326										0.00	0	
TWC32 On 24/04/2020 Spot Bond					0.00000	101.07827				0.00	0	
Total TWC327 SPOT										0.00	0	
Total For TWC327										0.00	0	
TWC32 On 29/04/2020 Spot Bond					0.00000	101.04109				0.00	0	
Total TWC328 SPOT										0.00	0	
Total For TWC328										0.00	0	
TWC32 On 13/05/2020 Spot Bond					0.00000	100.74987				0.00	0	
Total TWC329 SPOT										0.00	0	
Total For TWC329										0.00	0	
TWC33 On 19/05/2020 Spot Bond					0.00000	100.53637				0.00	0	
Total TWC330 SPOT										0.00	0	
Total For TWC330										0.00	0	
TWC33 On 27/05/2020 Spot Bond					0.00000	100.45751				0.00	0	
Total TWC331 SPOT										0.00	0	
Total For TWC331										0.00	0	
TWC33 On 04/06/2020 Spot Bond					0.00000	100.36168				0.00	0	
Total TWC332 SPOT										0.00	0	
Total For TWC332										0.00	0	
UG21 On 02/03/2021 Spot Bond			7.96500	103.05998	7.96500	103.03811				0.00	0	721,599,70
Total UG21 SPOT										0.00	0	721,599,70
Total For UG21										0.00	0	721,599,70
UG26 On 09/03/2026 Spot Bond			11.94000	97.81603	11.94000	97.78522				0.00	0	60,000,00
Total UG26 SPOT										0.00	0	60,000,00
Total For UG26										0.00	0	60,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJA1\On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA2\On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA3\On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA4\On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA5\On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	
VCJA6\On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7\On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8\On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9\On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1\On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2\On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3\On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCJB3U										0.00	0	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	
VCJB8l On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9l On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	
Total For VCPA2U										0.00	0	
VCPA3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA3U SPOT										0.00	0	
Total For VCPA3U										0.00	0	
VCPA4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA4U SPOT										0.00	0	
Total For VCPA4U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCPA6U SPOT										0.00	0	
Total For VCPA6U										0.00	0	
VCPA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U SPOT										0.00	0	
Total For VCPA8U										0.00	0	
VCPA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB6U SPOT										0.00	0	
Total For VCPB6U										0.00	0	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB7U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB9U SPOT										0.00	0	
Total For VCPB9U										0.00	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA03U SPOT										0.00	0	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA04U SPOT										0.00	0	
Total For VJA04U										0.00	0	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA05U SPOT										0.00	0	
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
Total For VJA11U										0.00	0	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VJB03U										0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB04U SPOT										0.00	0	
Total For VJB04U										0.00	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB05U SPOT										0.00	0	
Total For VJB05U										0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE07 On 08/06/2020 Spot Bond					0.00000	100.33262				0.00	0	
Total VKE07 SPOT										0.00	0	
Total For VKE07										0.00	0	
VKE09 On 08/07/2020 Spot Bond					0.00000	101.89787				0.00	0	
Total VKE09 SPOT										0.00	0	
Total For VKE09										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.78962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.45462				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.43908				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.98279				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.73402				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.86005				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.88056				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPA08l On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09l On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10l On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11l On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12l On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	
VPB03l On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04l On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05l On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06l On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07l On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08l On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VPB09U										0.00	0	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR863L On 06/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR863U SPOT										0.00	0	
Total For VR863U										0.00	0	
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR864U SPOT										0.00	0	
Total For VR864U										0.00	0	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR866U SPOT										0.00	0	
Total For VR866U										0.00	0	
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR867U SPOT										0.00	0	
Total For VR867U										0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR868U SPOT										0.00	0	
Total For VR868U										0.00	0	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR869U SPOT										0.00	0	
Total For VR869U										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	101.93780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.15601				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL02U SPOT										0.00	0	
Total For WHL02U										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.83483				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP4 On 28/05/2020 Spot Bond			6.72500	103.26331	6.72500	103.24451				0.00	0	
Total WSP4 SPOT										0.00	0	
Total For WSP4										0.00	0	
WSP5 On 28/05/2021 Spot Bond			7.01000	105.08911	7.01000	105.06922		14,721,000,000,000.00		2,100,000,000	2,864,860,700	
Total WSP5 SPOT								14,721,000,000,000.00		2,100,000,000	2,864,860,700	
Total For WSP5								14,721,000,000,000.00		2,100,000,000	2,864,860,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
WSP5/On 28/05/2021 Spot Bond			100.00000	46.67206	100.00000	46.56820			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.41e+017	673,554,405,914	368,087,744,03
Total for SPOT :									1.41e+017	673,554,405,914	368,087,744,03
Total Futures									1.41e+017	673,554,416,408	368,088,760,98
Total Options									40 355 677.00	3,700	425,26
Grand Total:									1.41e+017	673,554,420,108	368,089,186,24