



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/04/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/05/2020 Bond Future			12.35559	69.79650	12.61330	68.54553			0.00	0	35
ES33 On 06/08/2020 Bond Future			12.61448	70.66832	12.84157	69.59741			0.00	0	
ES33 On 05/11/2020 Bond Future			12.87846	67.77703	13.07576	66.87294			0.00	0	
ES33 On 04/02/2021 Bond Future			13.16184	68.64897	13.33613	67.87451			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 07/05/2020 Bond Future			12.55099	70.33762	12.80483	68.96904			0.00	0	4,9
ES42 On 06/08/2020 Bond Future			12.79323	71.21622	13.02061	70.02744			0.00	0	
ES42 On 05/11/2020 Bond Future			13.04218	67.85134	13.24313	66.83359			0.00	0	
ES42 On 04/02/2021 Bond Future			13.30065	68.72437	13.48222	67.83400			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			136.38431	136.38431	134.98431	134.98431			0.00	0	2,08
I2025 On 06/08/2020 Bond Future			136.61425	136.61425	135.58113	135.58113			0.00	0	
I2025 On 05/11/2020 Bond Future			138.36296	138.36296	137.68031	137.68031			0.00	0	

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2025	On	04/02/2021			138.64433	138.64433	138.24551	138.24551			0.00	0	
Total I2025 Future											0.00	0	2,0€
Total For I2025											0.00	0	2,0€
I2029	On	07/05/2020			96.68741	96.68741	96.76992	96.76992			0.00	0	2,5€
I2029	On	06/08/2020			97.91934	97.91934	98.27907	98.27907			0.00	0	
I2029	On	05/11/2020			98.03024	98.03024	98.65692	98.65692			0.00	0	
I2029	On	04/02/2021			99.31390	99.31390	100.15873	100.15873			0.00	0	
Total I2029 Future											0.00	0	2,5€
Total For I2029											0.00	0	2,5€
I2033	On	07/05/2020			97.60239	97.60239	94.16335	94.16335			0.00	0	7,0€
I2033	On	06/08/2020			98.84601	98.84601	95.63196	95.63196			0.00	0	
I2033	On	05/11/2020			98.89268	98.89268	95.89147	95.89147			0.00	0	
I2033	On	04/02/2021			100.18761	100.18761	97.35123	97.35123			0.00	0	
Total I2033 Future											0.00	0	7,0€
Total For I2033											0.00	0	7,0€
I2038	On	07/05/2020			112.46814	112.46814	111.09772	111.09772			0.00	0	11,9€
I2038	On	06/08/2020			112.20491	112.20491	111.13366	111.13366			0.00	0	
I2038	On	05/11/2020			113.64118	113.64118	112.85418	112.85418			0.00	0	
I2038	On	04/02/2021			113.40766	113.40766	112.85009	112.85009			0.00	0	
Total I2038 Future											0.00	0	11,9€
Total For I2038											0.00	0	11,9€
I2046	On	07/05/2020			100.99783	100.99783	98.48000	98.48000			0.00	0	15,2€
I2046	On	06/08/2020			102.28466	102.28466	100.01587	100.01587			0.00	0	
I2046	On	05/11/2020			101.79876	101.79876	99.76711	99.76711			0.00	0	
I2046	On	04/02/2021			103.13191	103.13191	101.28567	101.28567			0.00	0	
Total I2046 Future											0.00	0	15,2€
Total For I2046											0.00	0	15,2€
I2050	On	07/05/2020			104.29404	104.29404	102.04437	102.04437			0.00	0	15,7€
I2050	On	06/08/2020			103.74394	103.74394	101.75425	101.75425			0.00	0	
I2050	On	05/11/2020			105.07189	105.07189	103.32968	103.32968			0.00	0	
I2050	On	04/02/2021			104.52836	104.52836	102.98097	102.98097			0.00	0	
Total I2050 Future											0.00	0	15,7€
Total For I2050											0.00	0	15,7€
R186	On	07/05/2020			9.33703	109.72310	9.83740	107.24589		7.81	8,997,294.20	82	86,4€
R186	On	06/08/2020			9.57294	105.80712	10.03859	103.59630		8.27	12,167,818.80	115	7,4€
R186	On	05/11/2020			9.81689	107.13660	10.24780	105.17579		7.98	0.00	0	
R186	On	04/02/2021			10.08331	103.22781	10.49024	101.45763		7.90	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												21,165,113.00	197	93,86
R186	On	07/05/2020	Bond Future	7.60	Put			11,691.11000	11.69111	9,213,910	7.61	0.00	0	
R186	On	07/05/2020	Bond Future	7.60	Call			0.00000	0.00000	0,010	7.61	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Put			7,966.59000	7.96659	5,492,800	7.61	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Call			0.20000	0.00020	3,620	7.61	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Call			21.18000	0.02118	183,370	7.61	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Put			4,570.09000	4.57009	2,255,070	7.61	0.00	0	
R186	On	07/05/2020	Bond Future	9.50	Put			1,966.02000	1.96602	482,100	7.55	0.00	0	
R186	On	07/05/2020	Bond Future	9.50	Call			303.95000	0.30395	1,297,240	7.55	0.00	0	1,12
R186	On	07/05/2020	Bond Future	8.50	Call			1.20000	0.00120	17,180	7.61	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Put			6,795.59000	6.79559	4,334,360	7.61	0.00	0	23,16
R186	On	07/05/2020	Bond Future	7.90	Call			0.01000	0.00001	0,130	7.61	0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Put			10,028.57000	10.02857	7,551,480	7.61	0.00	0	2,50
R186	On	07/05/2020	Bond Future	8.09	Call			0.04000	0.00004	0,770	7.61	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Put			8,991.47000	8.99147	6,514,990	7.61	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call			0.03000	0.00003	0,650	7.61	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put			9,100.06000	9.10006	6,623,470	7.61	0.00	0	
R186	On	07/05/2020	Bond Future	10.00	Put			580.82000	0.58082	56,470	7.81	0.00	0	
R186	On	07/05/2020	Bond Future	10.00	Call			1,369.70000	1.36970	3,322,560	7.81	0.00	0	1,12
R186	On	07/05/2020	Bond Future	8.08	Call			0.03000	0.00003	0,710	7.61	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Put			9,045.75000	9.04575	6,569,220	7.61	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			8,364.48000	8.36448	6,313,460	8.10	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			8,911.82000	8.91182	6,829,760	8.10	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			102.84000	0.10284	265,720	8.10	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			8,315.19000	8.31519	6,267,250	8.10	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			105.30000	0.10530	271,310	8.10	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			8,265.97000	8.26597	6,221,160	8.10	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			100.42000	0.10042	260,220	8.10	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Call			76.90000	0.07690	205,660	8.10	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			7,897.77000	7.89777	6,234,630	7.75	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			7,854.19000	7.85419	6,194,500	7.75	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			372.34000	0.37234	666,590	7.75	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			7,941.44000	7.94144	6,274,880	7.75	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			11,701.79000	11.70179	9,840,740	7.75	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			97.67000	0.09767	197,430	7.75	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			377.94000	0.37794	675,610	7.75	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Put			9,293.67000	9.29367	7,536,300	7.75	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			233.24000	0.23324	436,680	7.75	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			867.30000	0.86730	1,421,070	7.75	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	05/11/2020	Bond Future	9.26	Put			5,434.73000	5.43473	4,027,690	7.75	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.66	Call			383.60000	0.38360	684,720	7.75	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			212.74000	0.21274	364,850	7.39	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			10,910.27000	10.91027	9,292,200	7.39	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			215.86000	0.21586	369,790	7.39	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			10,864.46000	10.86446	9,248,210	7.39	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			209.66000	0.20966	359,970	7.39	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			10,956.14000	10.95614	9,336,270	7.39	0.00	0	
Total R186 Option												0.00	0	38,40
Total For R186												21,165,113.00	197	132,20
R197	On	07/05/2020	Bond Future			311.97462	311.97462	311.23764	311.23764			0.00	0	2,50
R197	On	06/08/2020	Bond Future			308.17311	308.17311	308.29870	308.29870			0.00	0	
R197	On	05/11/2020	Bond Future			312.11784	312.11784	313.07200	313.07200			0.00	0	
R197	On	04/02/2021	Bond Future			308.22466	308.22466	309.84287	309.84287			0.00	0	
Total R197 Future												0.00	0	2,50
Total For R197												0.00	0	2,50
R202	On	07/05/2020	Bond Future			214.18913	214.18913	214.37120	214.37120			0.00	0	7,90
R202	On	06/08/2020	Bond Future			212.78773	212.78773	213.57535	213.57535			0.00	0	
R202	On	05/11/2020	Bond Future			215.51138	215.51138	216.88200	216.88200			0.00	0	
R202	On	04/02/2021	Bond Future			214.09465	214.09465	215.93720	215.93720			0.00	0	
Total R202 Future												0.00	0	7,90
Total For R202												0.00	0	7,90
R2023	On	07/05/2020	Bond Future			6.31281	105.17191	7.00648	103.39504		3.09	0.00	0	57,30
R2023	On	06/08/2020	Bond Future			6.44978	106.48561	7.09218	104.98173		3.00	0.00	0	10
R2023	On	05/11/2020	Bond Future			6.60741	103.91025	7.19606	102.66072		2.99	0.00	0	
R2023	On	04/02/2021	Bond Future			6.80369	105.24676	7.35641	104.19895		2.79	0.00	0	
Total R2023 Future												0.00	0	57,40
R2023	On	07/05/2020	Bond Future	6.90	Call			232.04000	0.23204	1,516,070	3.07	0.00	0	
R2023	On	07/05/2020	Bond Future	6.90	Put			502.32000	0.50232	9,480	3.07	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Call			242.00000	0.24200	1,540,790	3.07	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Put			486.85000	0.48685	8,770	3.07	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Call			222.36000	0.22236	1,491,420	3.06	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Put			518.06000	0.51806	10,250	3.06	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			944.62000	0.94462	2,043,300	3.02	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			533.21000	0.53321	128,010	3.02	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			960.07000	0.96007	2,064,150	3.03	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			525.59000	0.52559	125,790	3.03	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			929.04000	0.92904	2,022,350	3.01	0.00	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
R2023	On	06/08/2020	Bond Future	7.26	Put			540.71000	0.54071	130,140	3.01	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			1,267.54000	1.26754	2,119,130	3.12	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			713.56000	0.71356	315,620	3.12	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			1,281.64000	1.28164	2,136,650	3.12	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			706.74000	0.70674	312,220	3.12	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			1,253.51000	1.25351	2,101,660	3.11	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			720.44000	0.72044	319,060	3.11	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			304.81000	0.30481	598,590	2.60	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			2,261.83000	2.26183	1,507,800	2.60	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			308.92000	0.30892	605,420	2.60	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			2,246.64000	2.24664	1,495,330	2.60	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			300.73000	0.30073	591,810	2.60	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			2,277.06000	2.27706	1,520,330	2.60	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	57,42
R2030	On	07/05/2020	Bond Future			10.48240	87.30758	10.85954	85.30446		11.19	14,667,673.44	168	103,46
R2030	On	06/08/2020	Bond Future			10.70671	84.39173	11.05341	82.60554		11.85	0.00	0	5,70
R2030	On	05/11/2020	Bond Future			10.92563	85.45241	11.24275	83.86507		11.45	0.00	0	
R2030	On	04/02/2021	Bond Future			11.16320	82.54649	11.45820	81.11553		11.29	0.00	0	
Total R2030 Future												14,667,673.44	168	109,16
R2030	On	07/05/2020	Bond Future	8.79	Call			0.00000	0.00000	0,020	10.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Put			11,823.66000	11.82366	9,820,560	10.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Call			0.00000	0.00000	0,020	10.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Put			11,761.37000	11.76137	9,758,270	10.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Call			0.00000	0.00000	0,020	10.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	10.71	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	9.19	Call			0.15000	0.00015	0,890	10.71	0.00	0	
R2030	On	07/05/2020	Bond Future	9.19	Put			9,373.33000	9.37333	7,370,950	10.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Put			11,886.00000	11.88600	9,882,900	10.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Call			0.01000	0.00001	0,060	10.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Put			11,141.39000	11.14139	9,138,320	10.71	0.00	0	5,80
R2030	On	07/05/2020	Bond Future	8.85	Put			11,450.72000	11.45072	9,447,630	10.71	0.00	0	5,80
R2030	On	07/05/2020	Bond Future	8.85	Call			0.01000	0.00001	0,040	10.71	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	8.45	Put			13,973.72000	13.97372	11,970,600	10.71	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			3,208.89000	3.20889	2,172,420	11.45	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			1,387.63000	1.38763	2,137,350	11.45	0.00	0	40
R2030	On	06/08/2020	Bond Future	10.00	Put			6,038.77000	6.03877	4,588,530	11.33	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			449.45000	0.44945	785,400	11.33	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.05	Put			11,122.81000	11.12281	9,397,270	11.33	0.00	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
R2030 On 06/08/2020 Bond Future	9.10	Put			10,831.21000	10.83121	9,112,700	11.33		0.00	0	
R2030 On 06/08/2020 Bond Future	9.11	Call			65.41000	0.06541	134,580	11.33		0.00	0	
R2030 On 06/08/2020 Bond Future	9.11	Put			10,773.14000	10.77314	9,056,120	11.33		0.00	0	
R2030 On 06/08/2020 Bond Future	9.09	Call			62.18000	0.06218	128,410	11.33		0.00	0	
R2030 On 06/08/2020 Bond Future	9.09	Put			10,889.36000	10.88936	9,169,400	11.33		0.00	0	
R2030 On 06/08/2020 Bond Future	8.36	Call			7.71000	0.00771	18,170	11.33		0.00	0	80
R2030 On 06/08/2020 Bond Future	8.86	Put			12,249.23000	12.24923	10,502,150	11.33		0.00	0	
R2030 On 06/08/2020 Bond Future	8.86	Call			33.89000	0.03389	73,000	11.33		0.00	0	80
R2030 On 06/08/2020 Bond Future	9.42	Put			9,019.03000	9.01903	7,362,430	11.33		0.00	0	80
R2030 On 06/08/2020 Bond Future	9.42	Call			137.41000	0.13741	267,000	11.33		0.00	0	
R2030 On 06/08/2020 Bond Future	9.10	Call			63.78000	0.06378	131,460	11.33		0.00	0	
R2030 On 06/08/2020 Bond Future	9.75	Call			278.27000	0.27827	508,850	11.33		0.00	0	40
R2030 On 06/08/2020 Bond Future	9.20	Put			10,254.49000	10.25449	8,552,040	11.33		0.00	0	
R2030 On 06/08/2020 Bond Future	9.20	Call			81.81000	0.08181	165,550	11.33		0.00	0	30
R2030 On 06/08/2020 Bond Future	8.50	Put			14,454.63000	14.45463	12,683,950	11.33		0.00	0	
R2030 On 06/08/2020 Bond Future	8.50	Call			11.94000	0.01194	27,450	11.33		0.00	0	30
R2030 On 06/08/2020 Bond Future	8.36	Put			15,334.99000	15.33499	13,559,260	11.33		0.00	0	
R2030 On 06/08/2020 Bond Future	9.05	Call			56.13000	0.05613	116,780	11.33		0.00	0	40
R2030 On 06/08/2020 Bond Future	10.75	Put			3,048.58000	3.04858	2,045,730	11.48		0.00	0	
R2030 On 06/08/2020 Bond Future	10.75	Call			1,488.21000	1.48821	2,271,550	11.48		0.00	0	
R2030 On 06/08/2020 Bond Future	10.05	Put			5,804.85000	5.80485	4,378,710	11.33		0.00	0	
R2030 On 06/08/2020 Bond Future	10.05	Call			491.98000	0.49198	852,030	11.33		0.00	0	
R2030 On 06/08/2020 Bond Future	9.75	Put			7,267.21000	7.26721	5,711,600	11.33		0.00	0	
R2030 On 05/11/2020 Bond Future	9.86	Call			608.06000	0.60806	900,450	10.94		0.00	0	
R2030 On 05/11/2020 Bond Future	9.86	Put			7,837.25000	7.83725	6,542,300	10.94		0.00	0	14,100
R2030 On 05/11/2020 Bond Future	9.61	Call			427.15000	0.42715	648,140	10.94		0.00	0	
R2030 On 05/11/2020 Bond Future	9.61	Put			9,052.14000	9.05214	7,685,790	10.94		0.00	0	3,000
R2030 On 05/11/2020 Bond Future	8.36	Put			16,096.86000	16.09686	14,543,960	10.94		0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Put			10,235.92000	10.23592	8,815,050	10.94		0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Put			5,623.17000	5.62317	4,510,880	10.94		0.00	0	15,900
R2030 On 05/11/2020 Bond Future	9.39	Call			306.15000	0.30615	474,780	10.94		0.00	0	
R2030 On 05/11/2020 Bond Future	9.39	Put			10,183.22000	10.18322	8,764,510	10.94		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Call			310.97000	0.31097	481,760	10.94		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Put			10,130.64000	10.13064	8,714,090	10.94		0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Call			301.40000	0.30140	467,870	10.94		0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			6,924.49000	6.92449	5,695,590	10.94		0.00	0	1,000
R2030 On 05/11/2020 Bond Future	8.53	Put			15,061.28000	15.06128	13,520,450	10.94		0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			67.23000	0.06723	113,740	10.94		0.00	0	15,900
R2030 On 05/11/2020 Bond Future	9.03	Put			12,144.56000	12.14456	10,660,180	10.94		0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			169.38000	0.16938	272,340	10.94		0.00	0	15,900

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	05/11/2020	Bond Future	10.37	Call		1,154.90000	1.15490	1,629,950	10.94	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put		5,234.54000	5.23454	4,163,050	10.94	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put		16,220.03000	16.22003	14,665,900	10.94	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call		45.81000	0.04581	79,020	10.94	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put		12,088.39000	12.08839	10,605,520	10.94	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call		172.33000	0.17233	276,800	10.94	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call		791.66000	0.79166	1,150,100	10.94	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call		123.16000	0.12316	201,670	10.94	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put		13,870.31000	13.87031	12,347,890	10.94	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call		98.73000	0.09873	163,650	10.94	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put		11,038.99000	11.03899	9,588,150	10.94	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call		237.06000	0.23706	373,560	10.94	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call		1,294.36000	1.29436	1,810,210	10.94	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call		47.74000	0.04774	82,180	10.94	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put		13,113.11000	13.11311	11,605,510	10.94	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call		125.41000	0.12541	205,150	10.94	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put		17,719.18000	17.71918	16,152,930	10.94	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call		27.48000	0.02748	48,570	10.94	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put		13,170.86000	13.17086	11,662,030	10.94	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Put		16,858.66000	16.85866	15,471,770	10.59	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		81.98000	0.08198	126,050	10.59	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put		12,576.85000	12.57685	11,265,370	10.59	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call		262.61000	0.26261	382,090	10.59	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put		16,918.63000	16.91863	15,531,090	10.59	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put		12,361.59000	12.36159	11,055,870	10.59	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		281.79000	0.28179	408,510	10.59	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		12,308.00000	12.30800	11,003,760	10.59	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		273.99000	0.27399	397,770	10.59	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		12,415.27000	12.41527	11,108,090	10.59	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		80.61000	0.08061	124,030	10.59	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		14,010.29000	14.01029	12,665,980	10.59	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		179.48000	0.17948	266,130	10.59	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		1,002.92000	1.00292	1,352,680	10.59	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		7,344.76000	7.34476	6,263,560	10.59	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call		277.87000	0.27787	403,110	10.59	0.00	0	
Total R2030 Option											0.00	0	143,24
Total For R2030											14,667,673.44	168	252,41
R2032	On	07/05/2020	Bond Future			10.93979	83.27337	11.28768	81.31242	12.64	24,982,011.00	300	78,10
R2032	On	06/08/2020	Bond Future			11.15655	84.31355	11.47630	82.56024	12.74	0.00	0	30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 05/11/2020 Bond Future			11.37625	81.22428	11.66849	79.66531		12.95		0.00	0	
R2032 On 04/02/2021 Bond Future			11.60871	82.26919	11.88088	80.85846		12.12		0.00	0	
Total R2032 Future										24,982,011.00	300	78,46
R2032 On 07/05/2020 Bond Future	9.30	Put			12,160.10000	12.16010	10,199,170	11.90		0.00	0	
R2032 On 07/05/2020 Bond Future	9.30	Call			0.01000	0.00001	0,030	11.90		0.00	0	7,50
R2032 On 07/05/2020 Bond Future	9.00	Put			14,211.93000	14.21193	12,250,980	11.90		0.00	0	
R2032 On 07/05/2020 Bond Future	9.00	Call			0.00000	0.00000	0,000	11.90		0.00	0	7,50
R2032 On 07/05/2020 Bond Future	9.50	Put			10,825.92000	10.82592	8,865,160	11.90		0.00	0	
R2032 On 07/05/2020 Bond Future	9.50	Call			0.05000	0.00005	0,240	11.90		0.00	0	7,50
R2032 On 07/05/2020 Bond Future	9.20	Put			12,837.22000	12.83722	10,876,280	11.90		0.00	0	
R2032 On 07/05/2020 Bond Future	9.20	Call			0.00000	0.00000	0,010	11.90		0.00	0	7,50
R2032 On 07/05/2020 Bond Future	9.17	Call			0.00000	0.00000	0,010	11.90		0.00	0	3,00
R2032 On 07/05/2020 Bond Future	9.17	Put			13,041.69000	13.04169	11,080,750	11.90		0.00	0	
R2032 On 07/05/2020 Bond Future	9.54	Call			0.07000	0.00007	0,340	11.90		0.00	0	
R2032 On 07/05/2020 Bond Future	9.54	Put			10,562.27000	10.56227	8,601,590	11.90		0.00	0	3,00
R2032 On 07/05/2020 Bond Future	8.82	Put			15,472.89000	15.47289	13,511,940	11.90		0.00	0	
R2032 On 07/05/2020 Bond Future	8.82	Call			0.00000	0.00000	0,000	11.90		0.00	0	3,00
R2032 On 07/05/2020 Bond Future	9.18	Call			0.00000	0.00000	0,010	11.90		0.00	0	
R2032 On 07/05/2020 Bond Future	9.18	Put			12,973.46000	12.97346	11,012,520	11.90		0.00	0	
R2032 On 07/05/2020 Bond Future	9.19	Call			0.00000	0.00000	0,010	11.90		0.00	0	
R2032 On 07/05/2020 Bond Future	9.19	Put			12,905.31000	12.90531	10,944,370	11.90		0.00	0	
R2032 On 06/08/2020 Bond Future	9.47	Put			12,001.92000	12.00192	10,300,600	11.91		0.00	0	
R2032 On 06/08/2020 Bond Future	9.45	Call			49.92000	0.04992	99,530	11.91		0.00	0	
R2032 On 06/08/2020 Bond Future	9.45	Put			12,130.35000	12.13035	10,426,650	11.91		0.00	0	
R2032 On 06/08/2020 Bond Future	8.79	Call			6.78000	0.00678	15,090	11.91		0.00	0	80
R2032 On 06/08/2020 Bond Future	9.29	Put			13,171.34000	13.17134	11,451,580	11.91		0.00	0	
R2032 On 06/08/2020 Bond Future	9.29	Call			31.99000	0.03199	65,540	11.91		0.00	0	80
R2032 On 06/08/2020 Bond Future	9.46	Call			51.29000	0.05129	102,080	11.91		0.00	0	
R2032 On 06/08/2020 Bond Future	9.46	Put			12,066.09000	12.06609	10,363,570	11.91		0.00	0	
R2032 On 06/08/2020 Bond Future	9.47	Call			52.69000	0.05269	104,680	11.91		0.00	0	
R2032 On 06/08/2020 Bond Future	9.91	Call			157.46000	0.15746	290,080	11.91		0.00	0	
R2032 On 06/08/2020 Bond Future	9.91	Put			9,284.07000	9.28407	7,663,380	11.91		0.00	0	80
R2032 On 06/08/2020 Bond Future	8.79	Put			16,564.48000	16.56448	14,819,480	11.91		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Put			15,321.89000	15.32189	13,817,990	12.20		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Call			91.08000	0.09108	146,150	12.20		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	8.94	Call			64.95000	0.06495	105,890	12.20		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	9.44	Put			13,219.35000	13.21935	11,753,890	12.20		0.00	0	
R2032 On 05/11/2020 Bond Future	9.44	Call			168.20000	0.16820	261,710	12.20		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	11.08	Call			1,716.80000	1.71680	2,296,930	12.40		0.00	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
R2032	On	05/11/2020	Bond Future	9.76	Put		11,292.05000	11.29205	9,880,830	12.20	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		294.15000	0.29415	443,910	12.20	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put		11,233.76000	11.23376	9,824,550	12.20	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		284.78000	0.28478	430,560	12.20	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		5,232.46000	5.23246	4,214,750	12.33	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put		16,446.01000	16.44601	14,927,980	12.20	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		12,180.84000	12.18084	10,741,910	12.20	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		225.81000	0.22581	345,850	12.20	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		1,546.28000	1.54628	2,087,540	12.33	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		11,350.46000	11.35046	9,937,270	12.20	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		4,900.39000	4.90039	3,921,550	12.40	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		289.44000	0.28944	437,190	12.20	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		308.64000	0.30864	433,500	11.38	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		13,182.67000	13.18267	11,896,800	11.38	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		313.04000	0.31304	439,390	11.38	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		13,123.93000	13.12393	11,839,550	11.38	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		18,412.46000	18.41246	17,042,250	11.38	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		83.46000	0.08346	123,980	11.38	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		15,181.06000	15.18106	13,852,910	11.38	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		189.45000	0.18945	272,030	11.38	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Call		304.29000	0.30429	427,670	11.38	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		13,241.52000	13.24152	11,954,170	11.38	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Call		1,320.87000	1.32087	1,718,900	11.38	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		7,025.59000	7.02559	6,012,890	11.38	0.00	0	80
Total R2032 Option											0.00	0	55,80
Total For R2032											24,982,011.00	300	134,26
R2035	On	07/05/2020	Bond Future			11.30342	84.48239	11.56602	82.88429	13.44	26,780,917.63	317	133,94
R2035	On	06/08/2020	Bond Future			11.51531	85.53767	11.74852	84.15619	13.51	0.00	0	40
R2035	On	05/11/2020	Bond Future			11.73112	82.13124	11.93616	80.94847	13.89	0.00	0	
R2035	On	04/02/2021	Bond Future			11.96343	83.18780	12.14665	82.16100	13.13	0.00	0	
Total R2035 Future											26,780,917.63	317	134,35
R2035	On	07/05/2020	Bond Future	9.55	Call		0.00000	0.00000	0,010	12.35	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.85	Put		11,352.08000	11.35208	9,754,070	12.35	0.00	0	
R2035	On	07/05/2020	Bond Future	9.85	Call		0.06000	0.00006	0,150	12.35	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.78	Put		11,863.85000	11.86385	10,265,790	12.35	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Call		0.00000	0.00000	0,000	12.35	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	10.57	Call		16.64000	0.01664	43,100	12.35	0.00	0	
R2035	On	07/05/2020	Bond Future	10.57	Put		6,335.80000	6.33580	4,764,160	12.35	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.11	Put		16,977.60000	16.97760	15,379,500	12.35	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 07/05/2020 Bond Future	9.47	Put			14,180.65000	14.18065	12,582,550	12.35		0.00	0	
R2035 On 07/05/2020 Bond Future	9.55	Put			13,574.80000	13.57480	11,976,710	12.35		0.00	0	
R2035 On 07/05/2020 Bond Future	9.75	Put			12,084.45000	12.08445	10,486,380	12.35		0.00	0	
R2035 On 07/05/2020 Bond Future	9.75	Call			0.02000	0.00002	0,050	12.35		0.00	0	5,00
R2035 On 07/05/2020 Bond Future	10.75	Call			46.82000	0.04682	116,880	12.35		0.00	0	
R2035 On 07/05/2020 Bond Future	10.75	Put			5,170.90000	5.17090	3,642,860	12.35		0.00	0	5,00
R2035 On 07/05/2020 Bond Future	9.78	Call			0.03000	0.00003	0,070	12.35		0.00	0	3,50
R2035 On 07/05/2020 Bond Future	9.18	Put			16,424.55000	16.42455	14,826,450	12.35		0.00	0	
R2035 On 07/05/2020 Bond Future	9.48	Call			0.00000	0.00000	0,000	12.35		0.00	0	
R2035 On 07/05/2020 Bond Future	9.48	Put			14,104.61000	14.10461	12,506,510	12.35		0.00	0	
R2035 On 07/05/2020 Bond Future	9.49	Call			0.00000	0.00000	0,000	12.35		0.00	0	
R2035 On 07/05/2020 Bond Future	9.49	Put			14,028.66000	14.02866	12,430,560	12.35		0.00	0	
R2035 On 07/05/2020 Bond Future	9.47	Call			0.00000	0.00000	0,000	12.35		0.00	0	
R2035 On 07/05/2020 Bond Future	9.11	Call			0.00000	0.00000	0,000	12.35		0.00	0	5,00
R2035 On 06/08/2020 Bond Future	9.92	Call			69.27000	0.06927	112,610	12.16		0.00	0	
R2035 On 06/08/2020 Bond Future	9.92	Put			11,925.47000	11.92547	10,587,330	12.16		0.00	0	
R2035 On 06/08/2020 Bond Future	9.93	Call			71.20000	0.07120	115,620	12.16		0.00	0	
R2035 On 06/08/2020 Bond Future	9.93	Put			11,855.71000	11.85571	10,518,650	12.16		0.00	0	
R2035 On 06/08/2020 Bond Future	9.91	Call			67.38000	0.06738	109,670	12.16		0.00	0	
R2035 On 06/08/2020 Bond Future	9.91	Put			11,995.34000	11.99534	10,656,150	12.16		0.00	0	
R2035 On 06/08/2020 Bond Future	10.45	Call			259.03000	0.25903	395,550	12.16		0.00	0	
R2035 On 06/08/2020 Bond Future	10.45	Put			8,425.63000	8.42563	7,180,670	12.16		0.00	0	50
R2035 On 06/08/2020 Bond Future	9.00	Put			18,816.83000	18.81683	17,438,060	12.16		0.00	0	
R2035 On 06/08/2020 Bond Future	9.00	Call			3.43000	0.00343	6,140	12.16		0.00	0	24,70
R2035 On 06/08/2020 Bond Future	8.75	Put			20,835.74000	20.83574	19,455,320	12.16		0.00	0	
R2035 On 06/08/2020 Bond Future	8.75	Call			1.27000	0.00127	2,330	12.16		0.00	0	3,00
R2035 On 06/08/2020 Bond Future	9.09	Put			18,104.77000	18.10477	16,727,020	12.16		0.00	0	
R2035 On 06/08/2020 Bond Future	9.09	Call			4.80000	0.00480	8,530	12.16		0.00	0	50
R2035 On 06/08/2020 Bond Future	9.67	Put			13,708.61000	13.70861	12,349,740	12.16		0.00	0	
R2035 On 06/08/2020 Bond Future	9.67	Call			33.64000	0.03364	56,250	12.16		0.00	0	50
R2035 On 05/11/2020 Bond Future	10.34	Call			475.42000	0.47542	621,280	12.82		0.00	0	
R2035 On 05/11/2020 Bond Future	10.34	Put			10,422.70000	10.42270	9,385,790	12.82		0.00	0	
R2035 On 05/11/2020 Bond Future	10.32	Call			461.00000	0.46100	603,150	12.82		0.00	0	
R2035 On 05/11/2020 Bond Future	10.32	Put			10,544.36000	10.54436	9,503,740	12.82		0.00	0	
R2035 On 05/11/2020 Bond Future	10.33	Call			468.17000	0.46817	612,160	12.82		0.00	0	
R2035 On 05/11/2020 Bond Future	10.33	Put			10,483.45000	10.48345	9,444,670	12.82		0.00	0	
R2035 On 04/02/2021 Bond Future	10.06	Put			13,432.24000	13.43224	12,508,610	12.37		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Put			12,928.22000	12.92822	12,014,380	12.37		0.00	0	60
R2035 On 04/02/2021 Bond Future	11.14	Call			1,565.60000	1.56560	1,852,390	12.37		0.00	0	
R2035 On 04/02/2021 Bond Future	11.14	Put			7,464.54000	7.46454	6,724,530	12.37		0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R2035	On	04/02/2021	10.05	Call			439.61000	0.43961	541,600	12.37	0.00	0	
R2035	On	04/02/2021	10.05	Put			13,495.88000	13.49588	12,571,070	12.37	0.00	0	
R2035	On	04/02/2021	10.06	Call			445.60000	0.44560	548,770	12.37	0.00	0	
R2035	On	04/02/2021	10.04	Call			433.69000	0.43369	534,500	12.37	0.00	0	
R2035	On	04/02/2021	10.04	Put			13,559.67000	13.55967	12,633,680	12.37	0.00	0	
R2035	On	04/02/2021	10.14	Call			495.88000	0.49588	608,840	12.37	0.00	0	
Total R2035 Option											0.00	0	71,15
Total For R2035											26,780,917.63	317	205,51
R2037	On	07/05/2020			11.40363	80.87698	11.66172	79.31529		14.07	0.00	0	85,7
R2037	On	06/08/2020			11.61484	77.63036	11.84518	76.27399		14.95	0.00	0	1,0
R2037	On	05/11/2020			11.81846	78.60614	12.02209	77.43694		14.54	0.00	0	
R2037	On	04/02/2021			12.03707	75.36187	12.21992	74.34065		14.52	0.00	0	
Total R2037 Future											0.00	0	86,80
R2037	On	07/05/2020	9.60	Call			0.00000	0.00000	0,000	12.96	0.00	0	
R2037	On	07/05/2020	9.60	Put			13,972.86000	13.97286	12,411,170	12.96	0.00	0	
R2037	On	07/05/2020	9.61	Call			0.00000	0.00000	0,000	12.96	0.00	0	
R2037	On	07/05/2020	9.61	Put			13,896.07000	13.89607	12,334,380	12.96	0.00	0	
R2037	On	07/05/2020	9.59	Call			0.00000	0.00000	0,000	12.96	0.00	0	
R2037	On	07/05/2020	9.59	Put			14,049.74000	14.04974	12,488,050	12.96	0.00	0	
R2037	On	07/05/2020	10.00	Put			10,975.60000	10.97560	9,414,060	12.96	0.00	0	
R2037	On	07/05/2020	10.00	Call			0.11000	0.00011	0,260	12.96	0.00	0	7,50
R2037	On	07/05/2020	9.70	Put			13,209.33000	13.20933	11,647,640	12.96	0.00	0	
R2037	On	07/05/2020	9.70	Call			0.01000	0.00001	0,010	12.96	0.00	0	7,50
R2037	On	06/08/2020	9.87	Call			49.05000	0.04905	79,740	13.50	0.00	0	
R2037	On	06/08/2020	9.87	Put			13,006.10000	13.00610	11,680,420	13.50	0.00	0	
R2037	On	06/08/2020	9.88	Call			50.48000	0.05048	81,970	13.50	0.00	0	
R2037	On	06/08/2020	9.88	Put			12,933.71000	12.93371	11,608,830	13.50	0.00	0	
R2037	On	06/08/2020	9.86	Call			47.66000	0.04766	77,570	13.50	0.00	0	
R2037	On	06/08/2020	9.86	Put			13,078.61000	13.07861	11,752,150	13.50	0.00	0	
R2037	On	05/11/2020	10.18	Call			325.09000	0.32509	429,090	13.44	0.00	0	
R2037	On	05/11/2020	10.18	Put			12,011.10000	12.01110	10,945,900	13.44	0.00	0	
R2037	On	05/11/2020	10.19	Call			330.53000	0.33053	436,020	13.44	0.00	0	
R2037	On	05/11/2020	10.19	Put			11,945.83000	11.94583	10,882,120	13.44	0.00	0	
R2037	On	05/11/2020	10.17	Call			319.72000	0.31972	422,250	13.44	0.00	0	
R2037	On	05/11/2020	10.17	Put			12,076.53000	12.07653	11,009,860	13.44	0.00	0	
R2037	On	04/02/2021	10.48	Put			11,372.38000	11.37238	10,502,260	13.68	0.00	0	
R2037	On	04/02/2021	10.48	Call			704.87000	0.70487	855,970	13.68	0.00	0	2
R2037	On	04/02/2021	13.73	Call			9,000.92000	9.00092	9,801,750	15.98	0.00	0	
R2037	On	04/02/2021	13.73	Put			1,339.16000	1.33916	1,118,770	15.98	0.00	0	30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	04/02/2021	Bond Future	11.97	Put		4,615.89000	4.61589	4,061,990	14.26	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		9,293.07000	9.29307	8,485,980	13.68	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		548.21000	0.54821	670,710	13.68	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		12,589.59000	12.58959	11,690,870	13.68	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		4,835.50000	4.83550	4,264,840	14.20	0.00	0	2
R2037	On	04/02/2021	Bond Future	10.29	Call		555.33000	0.55533	679,170	13.68	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		12,527.23000	12.52723	11,629,850	13.68	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		541.15000	0.54115	662,330	13.68	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		12,652.10000	12.65210	11,752,060	13.68	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		1,081.82000	1.08182	1,295,950	13.68	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		3,214.61000	3.21461	3,681,930	14.26	0.00	0	3
R2037	On	04/02/2021	Bond Future	10.35	Call		599.60000	0.59960	731,670	13.68	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		12,156.35000	12.15635	11,267,200	13.68	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		16,818.33000	16.81833	15,854,040	13.68	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		225.14000	0.22514	282,070	13.68	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call		3,034.36000	3.03436	3,484,920	14.20	0.00	0	
Total R2037 Option											0.00	0	16,25
Total For R2037											0.00	0	103,11
R2040	On	07/05/2020	Bond Future			11.43199	83.59301	11.68536	81.95757	14.28	0.00	0	68,75
R2040	On	06/08/2020	Bond Future			11.63720	80.12996	11.86393	78.70625	15.16	0.00	0	61
R2040	On	05/11/2020	Bond Future			11.83470	81.13721	12.03579	79.90637	14.84	0.00	0	
R2040	On	04/02/2021	Bond Future			12.04659	77.67520	12.22782	76.59663	14.96	0.00	0	
Total R2040 Future											0.00	0	69,35
R2040	On	07/05/2020	Bond Future	9.74	Call		0.00000	0.00000	0,010	12.87	0.00	0	
R2040	On	07/05/2020	Bond Future	9.74	Put		14,105.14000	14.10514	12,469,710	12.87	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Call		0.00000	0.00000	0,010	12.87	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Put		14,022.66000	14.02266	12,387,230	12.87	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Call		0.00000	0.00000	0,000	12.87	0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Call		0.20000	0.00020	0,480	12.87	0.00	0	7,51
R2040	On	07/05/2020	Bond Future	10.00	Put		11,997.22000	11.99722	10,361,830	12.87	0.00	0	
R2040	On	07/05/2020	Bond Future	10.00	Call		0.05000	0.00005	0,100	12.87	0.00	0	2,6
R2040	On	07/05/2020	Bond Future	9.50	Put		16,119.58000	16.11958	14,484,140	12.87	0.00	0	
R2040	On	07/05/2020	Bond Future	9.50	Call		0.00000	0.00000	0,000	12.87	0.00	0	2,6
R2040	On	07/05/2020	Bond Future	11.10	Call		143.99000	0.14399	329,270	13.01	0.00	0	4
R2040	On	07/05/2020	Bond Future	12.70	Put		70.96000	0.07096	11,440	16.53	0.00	0	
R2040	On	07/05/2020	Bond Future	12.70	Call		6,104.87000	6.10487	7,680,790	16.53	0.00	0	3
R2040	On	07/05/2020	Bond Future	9.85	Put		13,204.07000	13.20407	11,568,640	12.87	0.00	0	
R2040	On	07/05/2020	Bond Future	9.85	Call		0.01000	0.00001	0,020	12.87	0.00	0	7,51
R2040	On	07/05/2020	Bond Future	10.15	Put		10,815.17000	10.81517	9,180,010	12.87	0.00	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
R2040 On 07/05/2020 Bond Future	9.73	Put			14,187.74000	14.18774	12,552,300	12.87		0.00	0	
R2040 On 07/05/2020 Bond Future	12.20	Put			322.14000	0.32214	82,500	15.25		0.00	0	
R2040 On 07/05/2020 Bond Future	12.20	Call			3,481.54000	3.48154	4,877,340	15.25		0.00	0	3
R2040 On 07/05/2020 Bond Future	11.80	Put			966.46000	0.96646	361,760	14.37		0.00	0	
R2040 On 07/05/2020 Bond Future	11.80	Call			1,688.73000	1.68873	2,719,470	14.37		0.00	0	4
R2040 On 07/05/2020 Bond Future	11.10	Put			4,007.08000	4.00708	2,556,920	13.01		0.00	0	
R2040 On 06/08/2020 Bond Future	10.85	Call			439.37000	0.43937	655,720	13.23		0.00	0	
R2040 On 06/08/2020 Bond Future	10.85	Put			7,148.62000	7.14862	5,941,260	13.23		0.00	0	12,5
R2040 On 06/08/2020 Bond Future	11.26	Call			1,039.01000	1.03901	1,448,340	13.72		0.00	0	
R2040 On 06/08/2020 Bond Future	11.26	Put			4,926.86000	4.92686	3,912,480	13.72		0.00	0	5
R2040 On 06/08/2020 Bond Future	10.79	Call			386.39000	0.38639	581,160	13.23		0.00	0	
R2040 On 06/08/2020 Bond Future	10.79	Put			7,521.60000	7.52160	6,292,660	13.23		0.00	0	8
R2040 On 06/08/2020 Bond Future	9.57	Put			16,601.82000	16.60182	15,186,990	13.23		0.00	0	
R2040 On 06/08/2020 Bond Future	9.57	Call			11.86000	0.01186	20,740	13.23		0.00	0	8
R2040 On 06/08/2020 Bond Future	10.07	Put			12,585.53000	12.58553	11,201,560	13.23		0.00	0	
R2040 On 06/08/2020 Bond Future	10.07	Call			61.27000	0.06127	101,010	13.23		0.00	0	8
R2040 On 06/08/2020 Bond Future	10.03	Call			54.35000	0.05435	90,050	13.23		0.00	0	
R2040 On 06/08/2020 Bond Future	10.03	Put			12,893.71000	12.89371	11,505,700	13.23		0.00	0	
R2040 On 06/08/2020 Bond Future	10.04	Call			56.02000	0.05602	92,690	13.23		0.00	0	
R2040 On 06/08/2020 Bond Future	10.04	Put			12,816.44000	12.81644	11,429,400	13.23		0.00	0	
R2040 On 06/08/2020 Bond Future	10.02	Call			52.74000	0.05274	87,470	13.23		0.00	0	
R2040 On 06/08/2020 Bond Future	10.02	Put			12,971.14000	12.97114	11,582,160	13.23		0.00	0	
R2040 On 05/11/2020 Bond Future	10.23	Put			12,624.57000	12.62457	11,499,470	13.48		0.00	0	
R2040 On 05/11/2020 Bond Future	10.23	Call			321.08000	0.32108	426,820	13.48		0.00	0	2,0
R2040 On 05/11/2020 Bond Future	11.70	Call			2,524.65000	2.52465	3,042,860	14.15		0.00	0	
R2040 On 05/11/2020 Bond Future	11.70	Put			4,598.00000	4.59800	3,885,370	14.15		0.00	0	2,0
R2040 On 05/11/2020 Bond Future	10.00	Put			14,304.75000	14.30475	13,147,560	13.48		0.00	0	
R2040 On 05/11/2020 Bond Future	10.00	Call			211.33000	0.21133	284,980	13.48		0.00	0	2,0
R2040 On 05/11/2020 Bond Future	11.50	Call			1,999.57000	1.99957	2,446,200	13.85		0.00	0	
R2040 On 05/11/2020 Bond Future	11.50	Put			5,351.30000	5.35130	4,567,090	13.85		0.00	0	2,0
R2040 On 05/11/2020 Bond Future	9.73	Put			16,391.11000	16.39111	15,206,290	13.48		0.00	0	
R2040 On 05/11/2020 Bond Future	9.73	Call			123.94000	0.12394	169,960	13.48		0.00	0	2,0
R2040 On 05/11/2020 Bond Future	9.50	Put			18,258.86000	18.25886	17,057,620	13.48		0.00	0	
R2040 On 05/11/2020 Bond Future	9.50	Call			75.72000	0.07572	105,320	13.48		0.00	0	2,0
R2040 On 05/11/2020 Bond Future	10.31	Call			368.59000	0.36859	487,550	13.48		0.00	0	
R2040 On 05/11/2020 Bond Future	10.31	Put			12,062.41000	12.06241	10,950,530	13.48		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Call			374.91000	0.37491	495,600	13.48		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Put			11,992.98000	11.99298	10,882,830	13.48		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Call			362.37000	0.36237	479,610	13.48		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Put			12,132.04000	12.13204	11,018,440	13.48		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2040	On	04/02/2021	Bond Future	11.57	Call		2,382.48000	2.38248	2,772,160	14.37	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		6,419.51000	6.41951	5,730,620	14.37	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.74	Call		2,787.16000	2.78716	3,220,320	14.50	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		5,748.08000	5.74808	5,102,670	14.50	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		19,523.20000	19.52320	18,490,220	14.13	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		175.37000	0.17537	220,960	14.13	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		13,870.13000	13.87013	12,912,200	14.13	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		537.29000	0.53729	657,930	14.13	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		18,876.66000	18.87666	17,849,290	14.13	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		199.92000	0.19992	251,120	14.13	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		15,068.98000	15.06898	14,089,330	14.13	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		425.55000	0.42555	524,470	14.13	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Call		662.21000	0.66221	806,030	14.13	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		12,788.49000	12.78849	11,853,740	14.13	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call		670.70000	0.67070	816,060	14.13	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		12,722.42000	12.72242	11,789,210	14.13	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		679.27000	0.67927	826,180	14.13	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		12,656.53000	12.65653	11,724,870	14.13	0.00	0	
Total R2040 Option											0.00	0	53,180
Total For R2040											0.00	0	122,570
R2044	On	07/05/2020	Bond Future			11.46003	80.45622	11.71379	78.81964	14.85	0.00	0	73,400
R2044	On	06/08/2020	Bond Future			11.65814	77.07914	11.88673	75.64542	15.75	0.00	0	6,000
R2044	On	05/11/2020	Bond Future			11.84857	78.04807	12.05296	76.79883	15.41	0.00	0	
R2044	On	04/02/2021	Bond Future			12.05271	74.67147	12.23851	73.56772	15.52	0.00	0	
Total R2044 Future											0.00	0	79,470
R2044	On	07/05/2020	Bond Future	9.91	Put		13,081.20000	13.08120	11,444,630	13.39	0.00	0	
R2044	On	07/05/2020	Bond Future	9.91	Call		0.01000	0.00001	0,020	13.39	0.00	0	50
R2044	On	07/05/2020	Bond Future	11.02	Call		81.17000	0.08117	195,240	13.39	0.00	0	
R2044	On	07/05/2020	Bond Future	11.02	Put		4,702.97000	4.70297	3,180,460	13.39	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.98	Put		12,504.68000	12.50468	10,868,130	13.39	0.00	0	
R2044	On	07/05/2020	Bond Future	9.98	Call		0.03000	0.00003	0,060	13.39	0.00	0	10
R2044	On	07/05/2020	Bond Future	11.09	Call		119.65000	0.11965	277,810	13.52	0.00	0	
R2044	On	07/05/2020	Bond Future	11.09	Put		4,253.58000	4.25358	2,775,160	13.52	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.26	Put		18,743.71000	18.74371	17,107,130	13.39	0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Call		0.00000	0.00000	0,000	13.39	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.97	Put		12,586.66000	12.58666	10,950,110	13.39	0.00	0	
R2044	On	07/05/2020	Bond Future	9.97	Call		0.02000	0.00002	0,050	13.39	0.00	0	10
R2044	On	07/05/2020	Bond Future	10.81	Call		24.65000	0.02465	62,620	13.38	0.00	0	
R2044	On	07/05/2020	Bond Future	10.81	Put		6,140.73000	6.14073	4,542,120	13.38	0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 07/05/2020 Bond Future	9.33	Put			18,105.97000	18.10597	16,469,390	13.39		0.00	0	
R2044 On 07/05/2020 Bond Future	9.33	Call			0.00000	0.00000	0,000	13.39		0.00	0	10
R2044 On 07/05/2020 Bond Future	9.81	Call			0.00000	0.00000	0,010	13.39		0.00	0	
R2044 On 07/05/2020 Bond Future	9.81	Put			13,915.65000	13.91565	12,279,080	13.39		0.00	0	
R2044 On 07/05/2020 Bond Future	9.79	Call			0.00000	0.00000	0,010	13.39		0.00	0	
R2044 On 07/05/2020 Bond Future	9.79	Put			14,084.08000	14.08408	12,447,510	13.39		0.00	0	
R2044 On 07/05/2020 Bond Future	9.45	Put			17,028.85000	17.02885	15,392,270	13.39		0.00	0	
R2044 On 07/05/2020 Bond Future	9.45	Call			0.00000	0.00000	0,000	13.39		0.00	0	12
R2044 On 07/05/2020 Bond Future	9.80	Call			0.00000	0.00000	0,010	13.39		0.00	0	
R2044 On 07/05/2020 Bond Future	9.80	Put			13,999.80000	13.99980	12,363,230	13.39		0.00	0	
R2044 On 06/08/2020 Bond Future	9.36	Put			18,882.95000	18.88295	17,452,890	13.78		0.00	0	
R2044 On 06/08/2020 Bond Future	9.36	Call			4.55000	0.00455	8,210	13.78		0.00	0	60
R2044 On 06/08/2020 Bond Future	9.98	Put			13,604.78000	13.60478	12,199,800	13.78		0.00	0	
R2044 On 06/08/2020 Bond Future	9.98	Call			42.25000	0.04225	70,990	13.78		0.00	0	60
R2044 On 06/08/2020 Bond Future	11.09	Call			702.41000	0.70241	1,015,760	13.95		0.00	0	
R2044 On 06/08/2020 Bond Future	9.86	Put			14,580.86000	14.58086	13,167,320	13.78		0.00	0	
R2044 On 06/08/2020 Bond Future	10.93	Put			6,824.72000	6.82472	5,631,640	13.78		0.00	0	14
R2044 On 06/08/2020 Bond Future	9.87	Call			29.59000	0.02959	50,390	13.78		0.00	0	
R2044 On 06/08/2020 Bond Future	9.87	Put			14,498.66000	14.49866	13,085,740	13.78		0.00	0	
R2044 On 06/08/2020 Bond Future	9.88	Call			30.58000	0.03058	52,020	13.78		0.00	0	
R2044 On 06/08/2020 Bond Future	9.88	Put			14,416.61000	14.41661	13,004,330	13.78		0.00	0	
R2044 On 06/08/2020 Bond Future	9.86	Call			28.62000	0.02862	48,800	13.78		0.00	0	
R2044 On 06/08/2020 Bond Future	11.09	Put			5,910.96000	5.91096	4,790,590	13.95		0.00	0	60
R2044 On 06/08/2020 Bond Future	9.01	Put			22,114.18000	22.11418	20,681,340	13.78		0.00	0	
R2044 On 06/08/2020 Bond Future	9.01	Call			1.00000	0.00100	1,880	13.78		0.00	0	14
R2044 On 06/08/2020 Bond Future	9.66	Put			16,257.07000	16.25707	14,834,030	13.78		0.00	0	
R2044 On 06/08/2020 Bond Future	9.66	Call			14.32000	0.01432	25,000	13.78		0.00	0	14
R2044 On 06/08/2020 Bond Future	10.93	Call			495.42000	0.49542	736,060	13.78		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Call			1,101.68000	1.10168	1,399,470	14.01		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Put			7,527.47000	7.52747	6,576,020	14.01		0.00	0	50
R2044 On 05/11/2020 Bond Future	10.04	Put			14,286.61000	14.28661	13,113,630	14.01		0.00	0	
R2044 On 05/11/2020 Bond Future	10.04	Call			214.38000	0.21438	290,640	14.01		0.00	0	50
R2044 On 05/11/2020 Bond Future	9.34	Put			20,090.22000	20.09022	18,860,660	14.01		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Put			12,071.54000	12.07154	10,944,290	14.01		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Put			5,933.73000	5.93373	5,089,940	14.21		0.00	0	50
R2044 On 05/11/2020 Bond Future	10.35	Call			376.54000	0.37654	500,330	14.01		0.00	0	
R2044 On 05/11/2020 Bond Future	10.35	Put			12,000.77000	12.00077	10,875,320	14.01		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Call			383.05000	0.38305	508,650	14.01		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Put			11,930.20000	11.93020	10,806,560	14.01		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Call			370.11000	0.37011	492,100	14.01		0.00	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
R2044	On	05/11/2020	Bond Future	10.02	Call		206.28000	0.20628	280,030	14.01	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.29	Put		20,536.40000	20.53640	19,304,760	14.01	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		41.64000	0.04164	59,240	14.01	0.00	0	56
R2044	On	05/11/2020	Bond Future	9.96	Put		14,906.27000	14.90627	13,723,590	14.01	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		183.49000	0.18349	250,050	14.01	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		1,679.69000	1.67969	2,085,140	14.21	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		112.03000	0.11203	155,060	14.01	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put		14,828.17000	14.82817	13,646,650	14.01	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		187.14000	0.18714	254,860	14.01	0.00	0	56
R2044	On	05/11/2020	Bond Future	8.87	Put		24,444.12000	24.44412	23,201,200	14.01	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		13.74000	0.01374	20,060	14.01	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put		14,440.41000	14.44041	13,264,920	14.01	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		47.06000	0.04706	66,740	14.01	0.00	0	56
R2044	On	05/11/2020	Bond Future	11.17	Call		1,269.81000	1.26981	1,602,210	14.01	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		6,937.65000	6.93765	6,020,810	14.01	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call		1,793.81000	1.79381	2,217,460	14.28	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		5,717.51000	5.71751	4,891,920	14.28	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put		16,834.59000	16.83459	15,628,380	14.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		605.99000	0.60599	744,090	14.66	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		13,236.36000	13.23636	12,270,710	14.66	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		614.05000	0.61405	753,690	14.66	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		13,167.62000	13.16762	12,203,510	14.66	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		598.00000	0.59800	734,570	14.66	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		13,305.28000	13.30528	12,338,100	14.66	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,093.17000	1.09317	1,317,320	14.66	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		10,162.42000	10.16242	9,282,820	14.66	0.00	0	46
R2044	On	04/02/2021	Bond Future	10.29	Call		551.77000	0.55177	679,400	14.66	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		13,722.95000	13.72295	12,746,830	14.66	0.00	0	46
R2044	On	04/02/2021	Bond Future	9.66	Put		18,518.48000	18.51848	17,471,410	14.66	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		215.48000	0.21548	272,160	14.66	0.00	0	46
R2044	On	04/02/2021	Bond Future	10.04	Put		15,537.65000	15.53765	14,528,500	14.66	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		388.14000	0.38814	482,740	14.66	0.00	0	
Total R2044 Option											0.00	0	18,16
Total For R2044											0.00	0	97,62
R2048	On	07/05/2020	Bond Future			11.39635	79.56586	11.65025	77.89498	15.14	0.00	0	66,00
R2048	On	06/08/2020	Bond Future			11.58232	80.55973	11.81178	79.09033	15.17	0.00	0	49,27
R2048	On	05/11/2020	Bond Future			11.77064	77.15389	11.97682	75.86862	15.73	0.00	0	
R2048	On	04/02/2021	Bond Future			11.97249	78.14638	12.16107	77.00496	14.97	0.00	0	
Total R2048 Future											0.00	0	115,27

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2048 On 07/05/2020 Bond Future	9.78	Call			0.00000	0.00000	0,010	13.57		0.00	0	
R2048 On 07/05/2020 Bond Future	9.78	Put			14,039.07000	14.03907	12,368,200	13.57		0.00	0	
R2048 On 07/05/2020 Bond Future	9.79	Call			0.00000	0.00000	0,010	13.57		0.00	0	
R2048 On 07/05/2020 Bond Future	9.79	Put			13,952.10000	13.95210	12,281,230	13.57		0.00	0	
R2048 On 07/05/2020 Bond Future	9.77	Call			0.00000	0.00000	0,010	13.57		0.00	0	
R2048 On 07/05/2020 Bond Future	9.77	Put			14,126.17000	14.12617	12,455,300	13.57		0.00	0	
R2048 On 07/05/2020 Bond Future	10.20	Call			0.31000	0.00031	0,790	13.57		0.00	0	
R2048 On 07/05/2020 Bond Future	10.20	Put			10,508.23000	10.50823	8,837,830	13.57		0.00	0	30
R2048 On 07/05/2020 Bond Future	10.70	Call			16.38000	0.01638	43,260	13.57		0.00	0	
R2048 On 07/05/2020 Bond Future	10.70	Put			6,624.80000	6.62480	4,980,800	13.57		0.00	0	30
R2048 On 07/05/2020 Bond Future	9.69	Put			14,828.29000	14.82829	13,157,410	13.57		0.00	0	
R2048 On 07/05/2020 Bond Future	9.69	Call			0.00000	0.00000	0,000	13.57		0.00	0	30
R2048 On 06/08/2020 Bond Future	12.25	Put			1,625.59000	1.62559	1,140,010	15.57		0.00	0	
R2048 On 06/08/2020 Bond Future	12.25	Call			4,294.04000	4.29404	5,277,860	15.57		0.00	0	8
R2048 On 06/08/2020 Bond Future	11.80	Put			2,714.55000	2.71455	2,005,480	14.86		0.00	0	
R2048 On 06/08/2020 Bond Future	11.80	Call			2,640.36000	2.64036	3,400,690	14.86		0.00	0	4
R2048 On 06/08/2020 Bond Future	11.10	Put			5,526.74000	5.52674	4,413,010	13.33		0.00	0	
R2048 On 06/08/2020 Bond Future	11.10	Call			794.26000	0.79426	1,149,930	13.33		0.00	0	4
R2048 On 06/08/2020 Bond Future	12.75	Put			953.67000	0.95367	642,010	16.79		0.00	0	
R2048 On 06/08/2020 Bond Future	12.75	Call			6,462.04000	6.46204	7,619,780	16.79		0.00	0	8
R2048 On 06/08/2020 Bond Future	10.35	Put			10,459.25000	10.45925	9,073,350	13.13		0.00	0	
R2048 On 06/08/2020 Bond Future	10.35	Call			134.26000	0.13426	217,760	13.13		0.00	0	6
R2048 On 06/08/2020 Bond Future	11.85	Put			2,567.80000	2.56780	1,885,880	14.94		0.00	0	
R2048 On 06/08/2020 Bond Future	11.85	Call			2,807.60000	2.80760	3,595,080	14.94		0.00	0	
R2048 On 06/08/2020 Bond Future	11.15	Put			5,268.48000	5.26848	4,182,720	13.44		0.00	0	
R2048 On 06/08/2020 Bond Future	11.15	Call			885.74000	0.88574	1,269,380	13.44		0.00	0	
R2048 On 06/08/2020 Bond Future	10.85	Put			6,983.32000	6.98332	5,749,000	13.13		0.00	0	
R2048 On 06/08/2020 Bond Future	10.85	Call			460.28000	0.46028	695,360	13.13		0.00	0	6
R2048 On 06/08/2020 Bond Future	9.25	Put			19,870.97000	19.87097	18,403,870	13.13		0.00	0	
R2048 On 06/08/2020 Bond Future	9.25	Call			2.63000	0.00263	4,930	13.13		0.00	0	20,6
R2048 On 06/08/2020 Bond Future	9.00	Put			22,295.11000	22.29511	20,826,470	13.13		0.00	0	
R2048 On 06/08/2020 Bond Future	9.00	Call			0.81000	0.00081	1,570	13.13		0.00	0	3,00
R2048 On 06/08/2020 Bond Future	10.19	Call			84.69000	0.08469	140,490	13.13		0.00	0	
R2048 On 06/08/2020 Bond Future	10.19	Put			11,692.48000	11.69248	10,278,880	13.13		0.00	0	
R2048 On 06/08/2020 Bond Future	10.20	Call			87.26000	0.08726	144,540	13.13		0.00	0	
R2048 On 06/08/2020 Bond Future	10.20	Put			11,613.89000	11.61389	10,201,770	13.13		0.00	0	
R2048 On 06/08/2020 Bond Future	10.18	Call			82.20000	0.08220	136,540	13.13		0.00	0	
R2048 On 06/08/2020 Bond Future	10.18	Put			11,771.27000	11.77127	10,356,210	13.13		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Call			229.30000	0.22930	313,040	14.22		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Put			14,088.34000	14.08834	12,886,810	14.22		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 Intert
R2048	On	05/11/2020	Bond Future	10.02	Call		220.50000	0.22050	301,440	14.22	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		14,246.11000	14.24611	13,041,780	14.22	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		224.87000	0.22487	307,200	14.22	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		14,167.12000	14.16712	12,964,180	14.22	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		758.07000	0.75807	929,390	14.14	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		12,191.99000	12.19199	11,221,890	14.14	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		738.67000	0.73867	906,360	14.14	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		12,327.50000	12.32750	11,353,770	14.14	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		748.33000	0.74833	917,820	14.14	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		12,259.64000	12.25964	11,287,710	14.14	0.00	0	
Total R2048 Option											0.00	0	28,36
Total For R2048											0.00	0	143,65
R208	On	07/05/2020	Bond Future			4.19969	102.96207	4.89468	102.35579	0.61	0.00	0	29,65
R208	On	06/08/2020	Bond Future			3.87496	104.24817	4.38553	103.92652	0.43	0.00	0	
R208	On	05/11/2020	Bond Future			3.06978	102.16348	3.20042	102.11256	0.21	0.00	0	
Total R208 Future											0.00	0	29,65
R208	On	07/05/2020	Bond Future	4.81	Call		41.60000	0.04160	532,750	0.64	0.00	0	
R208	On	07/05/2020	Bond Future	4.81	Put		115.16000	0.11516	0,030	0.64	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Call		45.18000	0.04518	541,440	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Put		110.05000	0.11005	0,030	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Call		38.19000	0.03819	524,050	0.64	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Put		120.45000	0.12045	0,030	0.64	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Call		738.04000	0.73804	1,055,100	0.67	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put		4.98000	0.00498	0,390	0.67	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call		744.04000	0.74404	1,061,280	0.67	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put		4.78000	0.00478	0,370	0.67	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call		732.04000	0.73204	1,048,920	0.67	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put		5.18000	0.00518	0,410	0.67	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call		612.00000	0.61200	662,800	0.29	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.21000	0.00021	0,090	0.29	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		615.84000	0.61584	666,640	0.29	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.20000	0.00020	0,080	0.29	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		608.17000	0.60817	658,950	0.29	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.23000	0.00023	0,090	0.29	0.00	0	
Total R208 Option											0.00	0	
Total For R208											0.00	0	29,65
R209	On	07/05/2020	Bond Future			11.26793	63.97531	11.52637	62.64363	15.83	0.00	0	65,70
R209	On	06/08/2020	Bond Future			11.45928	64.77442	11.69161	63.60495	16.00	0.00	0	9,20
R209	On	05/11/2020	Bond Future			11.65158	62.44535	11.85844	61.42797	16.28	0.00	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
R209	On	04/02/2021	Bond Future			11.85312	63.24866	12.04075	62.34795		15.29	0.00	0	
Total R209 Future												0.00	0	74,90
R209	On	07/05/2020	Bond Future	9.46	Call			0.01000	0.00001	0,020	15.28	0.00	0	
R209	On	07/05/2020	Bond Future	9.46	Put			11,943.82000	11.94382	10,612,150	15.28	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Call			0.01000	0.00001	0,020	15.28	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Put			11,878.24000	11.87824	10,546,570	15.28	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Call			0.01000	0.00001	0,020	15.28	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Put			12,009.48000	12.00948	10,677,810	15.28	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	15.42	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put			45,819.71000	45.81971	44,650,240	15.42	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	15.42	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put			45,711.38000	45.71138	44,541,910	15.42	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	15.42	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put			45,928.19000	45.92819	44,758,720	15.42	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			370.06000	0.37006	477,340	15.59	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			10,426.84000	10.42684	9,516,740	15.59	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			375.55000	0.37555	484,190	15.59	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			10,371.61000	10.37161	9,462,870	15.59	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			364.63000	0.36463	470,570	15.59	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			10,482.20000	10.48220	9,570,760	15.59	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			517.39000	0.51739	632,380	14.34	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			10,819.77000	10.81977	10,034,050	14.34	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			523.85000	0.52385	640,050	14.34	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			10,766.48000	10.76648	9,981,970	14.34	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			510.99000	0.51099	624,790	14.34	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			10,873.19000	10.87319	10,086,280	14.34	0.00	0	
Total R209 Option												0.00	0	
Total For R209												0.00	0	74,90
R210	On	07/05/2020	Bond Future			182.78773	182.78773	179.12742	179.12742			0.00	0	1,41
R210	On	06/08/2020	Bond Future			185.11670	185.11670	181.92105	181.92105			0.00	0	
R210	On	05/11/2020	Bond Future			184.76492	184.76492	182.01314	182.01314			0.00	0	
R210	On	04/02/2021	Bond Future			187.18451	187.18451	184.78362	184.78362			0.00	0	
Total R210 Future												0.00	0	1,41
Total For R210												0.00	0	1,41
R212	On	07/05/2020	Bond Future			165.70818	165.70818	165.19994	165.19994			0.00	0	6,71
R212	On	06/08/2020	Bond Future			165.52222	165.52222	165.47814	165.47814			0.00	0	
R212	On	05/11/2020	Bond Future			167.64103	167.64103	168.04023	168.04023			0.00	0	
R212	On	04/02/2021	Bond Future			167.50433	167.50433	168.26583	168.26583			0.00	0	
Total R212 Future												0.00	0	6,71

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For R212											0.00	0	6,71	
R213	On	07/05/2020			10.73780	77.81729	11.10047	75.93975		12.65		0.00	0	16,71
R213	On	06/08/2020			10.94657	78.78929	11.28074	77.10510		12.79		0.00	0	30
R213	On	05/11/2020			11.16090	76.24473	11.46781	74.73860		12.97		0.00	0	
R213	On	04/02/2021			11.39254	77.22547	11.67930	75.85826		12.19		0.00	0	
Total R213 Future											0.00	0	17,07	
R213	On	07/05/2020	9.02	Call			0.01000	0.00001	0,030	12.20		0.00	0	
R213	On	07/05/2020	9.02	Put			11,683.54000	11.68354	9,806,020	12.20		0.00	0	
R213	On	07/05/2020	9.00	Call			0.01000	0.00001	0,030	12.20		0.00	0	
R213	On	07/05/2020	9.00	Put			11,807.26000	11.80726	9,929,740	12.20		0.00	0	
R213	On	07/05/2020	9.01	Call			0.01000	0.00001	0,030	12.20		0.00	0	
R213	On	07/05/2020	9.01	Put			11,745.37000	11.74537	9,867,850	12.20		0.00	0	
R213	On	06/08/2020	9.31	Put			10,787.74000	10.78774	9,171,500	12.32		0.00	0	
R213	On	06/08/2020	9.29	Call			69.35000	0.06935	134,510	12.32		0.00	0	
R213	On	06/08/2020	9.29	Put			10,903.24000	10.90324	9,284,210	12.32		0.00	0	
R213	On	06/08/2020	9.30	Call			71.06000	0.07106	137,600	12.32		0.00	0	
R213	On	06/08/2020	9.30	Put			10,845.44000	10.84544	9,227,790	12.32		0.00	0	
R213	On	06/08/2020	9.31	Call			72.81000	0.07281	140,760	12.32		0.00	0	
R213	On	05/11/2020	9.59	Put			10,222.75000	10.22275	8,881,470	12.43		0.00	0	
R213	On	05/11/2020	9.60	Call			332.72000	0.33272	499,620	12.43		0.00	0	
R213	On	05/11/2020	9.60	Put			10,170.47000	10.17047	8,831,240	12.43		0.00	0	
R213	On	05/11/2020	9.61	Call			337.73000	0.33773	506,700	12.43		0.00	0	
R213	On	05/11/2020	9.61	Put			10,118.30000	10.11830	8,781,140	12.43		0.00	0	
R213	On	05/11/2020	9.59	Call			327.77000	0.32777	492,620	12.43		0.00	0	
R213	On	04/02/2021	9.39	Call			305.22000	0.30522	432,130	11.43		0.00	0	
R213	On	04/02/2021	9.39	Put			12,237.99000	12.23799	10,997,690	11.43		0.00	0	
R213	On	04/02/2021	9.40	Call			309.40000	0.30940	437,760	11.43		0.00	0	
R213	On	04/02/2021	9.40	Put			12,184.64000	12.18464	10,945,790	11.43		0.00	0	
R213	On	04/02/2021	9.41	Call			313.63000	0.31363	443,440	11.43		0.00	0	
R213	On	04/02/2021	9.41	Put			12,131.40000	12.13140	10,894,000	11.43		0.00	0	
Total R213 Option											0.00	0		
Total For R213											0.00	0	17,07	
R214	On	07/05/2020			11.33506	62.92811	11.58889	61.58253		16.42		0.00	0	21,6
R214	On	06/08/2020			11.51584	63.71413	11.74514	62.52755		16.57		0.00	0	4,00
R214	On	05/11/2020			11.69869	61.23266	11.90465	60.19183		16.88		0.00	0	
R214	On	04/02/2021			11.89400	62.02034	12.08222	61.09345		15.82		0.00	0	
Total R214 Future											0.00	0	25,61	
R214	On	07/05/2020	9.76	Call			0.06000	0.00006	0,120	15.75		0.00	0	
R214	On	07/05/2020	9.76	Put			10,899.40000	10.89940	9,553,880	15.75		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	07/05/2020	Bond Future	9.77	Call		0.07000	0.00007	0,130	15.75	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put		10,831.48000	10.83148	9,485,960	15.75	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call		0.06000	0.00006	0,100	15.75	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put		10,967.43000	10.96743	9,621,890	15.75	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Put		14,064.33000	14.06433	12,718,750	15.75	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Call		0.00000	0.00000	0,000	15.75	0.00	0	1,2!
R214	On	07/05/2020	Bond Future	9.91	Put		9,891.23000	9.89123	8,545,860	15.75	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Call		0.24000	0.00024	0,450	15.75	0.00	0	1,2!
R214	On	07/05/2020	Bond Future	10.66	Call		35.27000	0.03527	76,260	15.75	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Put		5,207.69000	5.20769	3,903,100	15.75	0.00	0	1,2!
R214	On	06/08/2020	Bond Future	9.98	Call		119.00000	0.11900	177,670	15.85	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		10,342.65000	10.34265	9,214,740	15.85	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		121.85000	0.12185	181,750	15.85	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		10,279.88000	10.27988	9,153,200	15.85	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		116.22000	0.11622	173,660	15.85	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		10,405.59000	10.40559	9,276,450	15.85	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		466.89000	0.46689	599,600	16.11	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		9,752.24000	9.75224	8,844,120	16.11	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		473.76000	0.47376	608,110	16.11	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		9,696.12000	9.69612	8,789,640	16.11	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		460.10000	0.46010	591,180	16.11	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		9,808.54000	9.80854	8,898,790	16.11	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		613.47000	0.61347	748,920	14.84	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		10,326.78000	10.32678	9,535,340	14.84	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		621.15000	0.62115	757,990	14.84	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		10,272.19000	10.27219	9,482,140	14.84	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		605.87000	0.60587	739,930	14.84	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		10,381.53000	10.38153	9,588,700	14.84	0.00	0	
Total R214 Option											0.00	0	3,7!
Total For R214											0.00	0	29,3!
Total for Bond											87,595,715.07	982	1,478,5!
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

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 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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			653.34200	653.34200	639.18000	639.18000			6,533,420.00	1	1,11
GOVI On 06/08/2020 GOVI			661.40600	661.40600	648.88700	648.88700			0.00	0	
GOVI On 05/11/2020 GOVI			669.79900	669.79900	658.88700	658.88700			0.00	0	
GOVI On 04/02/2021 GOVI			678.41100	678.41100	668.76400	668.76400			0.00	0	
Total GOVI Future									6,533,420.00	1	1,11
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 07/05/2020 GOVI	719.99	Put			808,100.00000	80.81000	666,480,000		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			808,200.00000	80.82000	666,580,000		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			808,000.00000	80.80000	666,380,000		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			792,430.00000	79.24300	667,240,000		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			792,530.00000	79.25300	667,340,000		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			792,330.00000	79.23300	667,140,000		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			789,530.00000	78.95300	680,410,000		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			789,630.00000	78.96300	680,510,000		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			789,430.00000	78.94300	680,310,000		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			821,860.00000	82.18600	725,390,000		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			821,960.00000	82.19600	725,490,000		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			821,760.00000	82.17600	725,290,000		0.00	0	
Total GOVI Option									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For GOVI										6,533,420.00	1	1,18
Total for GOVI										6,533,420.00	1	1,18
AL37 On 07/05/2020 Index Future			664.56200	664.56200	649.34100	649.34100				0.00	0	
AL37 On 06/08/2020 Index Future			672.76500	672.76500	659.20100	659.20100				0.00	0	
AL37 On 05/11/2020 Index Future			681.30200	681.30200	669.36100	669.36100				0.00	0	
AL37 On 04/02/2021 Index Future			690.06200	690.06200	679.39400	679.39400				0.00	0	
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 07/05/2020 Index Future			736.51300	736.51300	718.81100	718.81100				0.00	0	
AL7T On 06/08/2020 Index Future			745.60400	745.60400	729.72700	729.72700				0.00	0	
AL7T On 05/11/2020 Index Future			755.06600	755.06600	740.97300	740.97300				0.00	0	
AL7T On 04/02/2021 Index Future			764.77400	764.77400	752.08000	752.08000				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 07/05/2020 Index Future			661.24500	661.24500	647.01300	647.01300				39,674,700.00	6	20
ALBI On 06/08/2020 Index Future			669.40700	669.40700	656.83900	656.83900				0.00	0	
ALBI On 05/11/2020 Index Future			677.90100	677.90100	666.96100	666.96100				0.00	0	
ALBI On 04/02/2021 Index Future			686.61700	686.61700	676.95900	676.95900				0.00	0	
Total ALBI Future										39,674,700.00	6	20
Total For ALBI										39,674,700.00	6	20
IGOV On 07/05/2020 Index Future			255.30500	255.30500	252.44600	252.44600				0.00	0	6
IGOV On 06/08/2020 Index Future			258.52000	258.52000	256.34200	256.34200				0.00	0	
IGOV On 05/11/2020 Index Future			261.86300	261.86300	260.35400	260.35400				0.00	0	
IGOV On 04/02/2021 Index Future			265.29100	265.29100	264.31700	264.31700				0.00	0	
Total IGOV Future										0.00	0	61
Total For IGOV										0.00	0	61
Total for Index										39,674,700.00	6	82
5Y STN On 21/12/2021 Interest Rate Swap			92.04000	92.04000	92.94000	92.94000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										133,803,835.07	989	1,480,56
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.65981				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			7.75000	101.68609	7.75000	101.66496				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	104.54000	10.00000	104.51200				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	101.26619	11.37000	101.23597				0.00	0	
Total AB018U SPOT										0.00	0	
Total For AB018U										0.00	0	
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB019U SPOT										0.00	0	
Total For AB019U										0.00	0	
AB020L On 03/09/2022 Spot Bond			11.81000	101.41302	11.81000	101.38140				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	55.30227	100.00000	55.17919				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	43.02162	100.00000	42.92589				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12L On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.55000	4.55000	4.55000	290.92698				0.00	0	400,00
Total ABCPI3 SPOT										0.00	0	400,00
Total For ABCPI3										0.00	0	400,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.86167				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	99.92620				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.18981				0.00	0	
Total ABF007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.91285				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.51731				0.00	0	
Total ABFN13 SPOT										0.00	0	
Total For ABFN13										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.28716				0.00	0	3,200,000,00
Total ABFN14 SPOT										0.00	0	3,200,000,00
Total For ABFN14										0.00	0	3,200,000,00
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.69034				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.88097				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.51589				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.21921				0.00	0	
Total ABFN20 SPOT										0.00	0	
Total For ABFN20										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.58806				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.38377				0.00	0	2,900,000,00
Total ABFN22 SPOT										0.00	0	2,900,000,00
Total For ABFN22										0.00	0	2,900,000,00
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.14228				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.18211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	101.35275				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	102.93191				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	101.43816				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	100.10713				0.00	0	500,000,00
Total ABFN28 SPOT										0.00	0	500,000,00
Total For ABFN28										0.00	0	500,000,00
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.39182				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.03140				0.00	0	500,000,00
Total ABFN30 SPOT										0.00	0	500,000,00
Total For ABFN30										0.00	0	500,000,00
ABFN30 On 15/11/2021 Spot Bond					0.00000	101.31795				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.13848				0.00	0	5,000,000,00
Total ABFN32 SPOT										0.00	0	5,000,000,00
Total For ABFN32										0.00	0	5,000,000,00
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.02385				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.64100				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.66351				0.00	12,000,000,000	6,000,000,00
Total ABFN35 SPOT										0.00	12,000,000,000	6,000,000,00
Total For ABFN35										0.00	12,000,000,000	6,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.40305				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.67978				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.87830				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.77136				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.63297				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.65490				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.75695				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.03393				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.03464				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.03523				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.36052				0.00	200,000,000	100,000,000
Total ABJ01 SPOT										0.00	200,000,000	100,000,000
Total For ABJ01										0.00	200,000,000	100,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	101.70712				0.00	0	
Total ABK12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABK12										0.00	0	
ABK6 On 05/06/2020 Spot Bond					0.00000	101.36201				0.00	0	
Total ABK6 SPOT										0.00	0	
Total For ABK6										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.83721				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			5.93000	5.93000	5.93000	155.12875				0.00	0	
Total ABKI02 SPOT										0.00	0	
Total For ABKI02										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			100.00000	109.32870	100.00000	109.05569				0.00	0	
Total ABKI02/R212 SPOT										0.00	0	
Total For ABKI02/R212										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.63000	5.63000	5.63000	137.71137				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	39.10470	100.00000	39.01473				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.80000	8.80000	8.80000	125.33993				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.38035	100.00000	12.35203				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	95.32285				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.86000	207.40861	3.86000	207.36876				0.00	0	200,00
Total ABN05 SPOT										0.00	0	200,00
Total For ABN05										0.00	0	200,00
ABN61 On 31/01/2025 Spot Bond			5.00000	5.00000	5.00000	128.84067				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.35000	5.35000	5.35000	166.33533				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	200.58783				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.59000	8.59000	8.59000	98.89245				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			11.18500	11.18500	11.18500	100.15933				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			7.25000	7.25000	7.25000	99.83627				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			11.73000	11.73000	11.73000	97.73268				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			7.49500	101.99532	7.49500	101.97483			9,293,800,000,000.00		1,240,000,000	620,000,000
Total ABS11 SPOT									9,293,800,000,000.00		1,240,000,000	620,000,000
Total For ABS11									9,293,800,000,000.00		1,240,000,000	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.18000	104.07722	7.18000	104.05686			0.00		0	
Total ABS12 SPOT									0.00		0	
Total For ABS12									0.00		0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.92276	9.20000	103.89675			0.00		0	
Total ABS12/R207 SPOT									0.00		0	
Total For ABS12/R207									0.00		0	
ABS13 On 14/05/2022 Spot Bond			7.95500	107.33797	7.95500	107.31496			0.00		0	
Total ABS13 SPOT									0.00		0	
Total For ABS13									0.00		0	
ABS14 On 11/11/2020 Spot Bond			7.30500	105.11392	7.30500	105.09320			0.00		0	
Total ABS14 SPOT									0.00		0	
Total For ABS14									0.00		0	
ABS15 On 11/11/2022 Spot Bond			7.88000	108.53095	7.88000	108.50791			0.00		0	
Total ABS15 SPOT									0.00		0	
Total For ABS15									0.00		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
ABS16 On 11/11/2025 Spot Bond			10.16000	105.47793	10.16000	105.44922			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			10.53000	105.13899	10.53000	105.10936		32,730,399,000,000.00	3,108,300,000	1,572,200,000	
Total ABS17 SPOT								12,730,399,000,000.00	3,108,300,000	1,572,200,000	
Total For ABS17								12,730,399,000,000.00	3,108,300,000	1,572,200,000	
ABS18 On 26/09/2023 Spot Bond			7.83000	106.53913	7.83000	106.51690		0.00	0		
Total ABS18 SPOT								0.00	0		
Total For ABS18								0.00	0		
ABS6 On 01/06/2020 Spot Bond			6.30000	103.29767	6.30000	103.27999		0.00	0	250,000,000	
Total ABS6 SPOT								0.00	0	250,000,000	
Total For ABS6								0.00	0	250,000,000	
ABS7 On 11/09/2026 Spot Bond			10.71000	92.17972	10.71000	92.15360		0.00	0		
Total ABS7 SPOT								0.00	0		
Total For ABS7								0.00	0		
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.05597	100.00000	10.03384		0.00	0		
Total ABS7/R186 SPOT								0.00	0		
Total For ABS7/R186								0.00	0		
ABSI2 On 07/12/2023 Spot Bond			3.38000	3.38000	3.38000	302.14638		0.00	0		
Total ABSI2 SPOT								0.00	0		
Total For ABSI2								0.00	0		
ABSI4 On 31/01/2022 Spot Bond			2.93000	163.11286	2.93000	163.08550		0.00	0		
Total ABSI4 SPOT								0.00	0		
Total For ABSI4								0.00	0		
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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABT04U									0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.63000	12.63000	12.63000	97.42533			5,052,000,000,000.00	400,000,000	200,000,000
Total ABX01 SPOT									5,052,000,000,000.00	400,000,000	200,000,000
Total For ABX01									5,052,000,000,000.00	400,000,000	200,000,000
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	104.74800	10.00000	104.72100			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	100.60007			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.58552			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	100.56755			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100			0.00	0	
Total ACL142/JIBAR SPOT									0.00	0	
Total For ACL142/JIBAR									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.56976			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.86232			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.75020			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.58203				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL188 On 20/09/2022 Spot Bond					0.00000	100.58431				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.58431				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.58431				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.59673				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.59673				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	184.98913				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	187.28282				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL214 On 20/09/2020 Spot Bond					0.00000	99.35573				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.56102				0.00	0	
Total ACL218 SPOT										0.00	0	
Total For ACL218										0.00	0	
ACL218 On 11/05/2020 Spot Bond					0.00000	101.61892				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	99.75886				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL221 On 20/09/2021 Spot Bond					0.00000	100.55808				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.54714				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.25983				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.60246				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.30700				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.31447				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.28652				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	96.41333				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.89058				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	97.91420				0.00	200,000,000	180,000,000
Total AGT01 SPOT										0.00	200,000,000	180,000,000
Total For AGT01										0.00	200,000,000	180,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	98.00630				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	94.74663				0.00	0	1,400,000,000
Total AGT03 SPOT										0.00	0	1,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT03										0.00	0	1,400,000,00
AHF2A: On 18/07/2021 Spot Bond					0.00000	99.92563				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.74795				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.73950				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.92730				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3AI On 18/04/2022 Spot Bond					0.00000	99.92783				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.92197				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.91611				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.89702				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.89121				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	102.00784				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.33544				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			8.63000	105.01075	8.63000	104.98637				0.00	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
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.38026				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.43999				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.85745				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.73011				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.88761				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.38019				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.43990				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.85725				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			644,948,260,000,000.00	246,449,482,600	250,518,341,800	
Total AHL01U SPOT									14,948,260,000,000.00	246,449,482,600	250,518,341,800	
Total For AHL01U									14,948,260,000,000.00	246,449,482,600	250,518,341,800	
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	77,308,324,900	
Total AHL1AU SPOT									0.00	0	77,308,324,900	
Total For AHL1AU									0.00	0	77,308,324,900	
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,477,184,100	
Total AHL1BU SPOT									0.00	0	5,477,184,100	
Total For AHL1BU									0.00	0	5,477,184,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			48,940,283,100,000.00	489,402,831	4,222,568,34
Total AHY2U SPOT									18,940,283,100,000.00	489,402,831	4,222,568,34
Total For AHY2U									18,940,283,100,000.00	489,402,831	4,222,568,34
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			45,528,393,600,000.00	455,283,936	227,641,96
Total AIG2U SPOT									15,528,393,600,000.00	455,283,936	227,641,96
Total For AIG2U									15,528,393,600,000.00	455,283,936	227,641,96
AIR02 On 30/04/2023 Spot Bond			8.69000	113.24705	8.69000	113.22073			0.00	0	
Total AIR02 SPOT									0.00	0	
Total For AIR02									0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.28000	106.86648	8.28000	106.84265			0.00	0	
Total AIR04 SPOT									0.00	0	
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			12.78500	88.25379	12.78500	88.22374			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.55500	170.64535	5.55500	170.60484			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	99.89798			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	101.58112			0.00	0	
Total APF05 SPOT									0.00	0	
Total For APF05									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.81227			0.00	0	
Total APF06 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.47776				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.36263				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.84078				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.96397				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	100.78641				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS266U SPOT										0.00	0	
Total For AS266U										0.00	0	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS288U SPOT										0.00	0	
Total For AS288U										0.00	0	
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS377U SPOT										0.00	0	
Total For AS377U										0.00	0	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS391U SPOT										0.00	0	
Total For AS391U										0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS404U SPOT										0.00	0	
Total For AS404U										0.00	0	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS410U SPOT										0.00	0	
Total For AS410U										0.00	0	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS423U SPOT										0.00	0	
Total For AS423U										0.00	0	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS424U SPOT										0.00	0	
Total For AS424U										0.00	0	
ASN02L On 07/12/2033 Spot Bond			5.30000	218.01216	5.30000	217.96188				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.31500	195.25051	5.31500	195.20540				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN05L On 22/04/2020 Spot Bond					0.00000	99.87903				0.00	0	
Total ASN058 SPOT										0.00	0	
Total For ASN058										0.00	0	
ASN05L On 28/04/2020 Spot Bond					0.00000	101.92517				0.00	0	
Total ASN059 SPOT										0.00	0	
Total For ASN059										0.00	0	
ASN06L On 30/04/2020 Spot Bond					0.00000	101.84905				0.00	0	
Total ASN061 SPOT										0.00	0	
Total For ASN061										0.00	0	
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN064 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN064										0.00	0	
ASN07: On 20/06/2020 Spot Bond					0.00000	100.64820				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08: On 20/09/2020 Spot Bond					0.00000	100.53831				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08: On 20/06/2020 Spot Bond					0.00000	100.75249				0.00	0	
Total ASN083 SPOT										0.00	0	
Total For ASN083										0.00	0	
ASN08: On 03/09/2020 Spot Bond					0.00000	101.84896				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08: On 01/10/2020 Spot Bond					0.00000	110.35950				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond					0.00000	99.90202				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	101.61565				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	95.69178				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11: On 02/12/2020 Spot Bond					0.00000	101.17980				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	101.01093				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	100.74194				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	100.73469				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			3.66000	161.07812	3.66000	161.04793				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 20/06/2020 Spot Bond					0.00000	100.87075				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	91.95828				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.76813				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.78109				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			3.70500	160.95377	3.70500	160.92342				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15(On 31/05/2021 Spot Bond					0.00000	49.01836				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	101.20419				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			5.99000	159.16052	5.99000	159.12088				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	
Total For ASN159										0.00	0	
ASN16(On 08/08/2021 Spot Bond					0.00000	101.64764				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	101.42583				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	101.09032				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.63466				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 12/06/2020 Spot Bond					0.00000	100.90025				0.00	0	
Total ASN190 SPOT										0.00	0	
Total For ASN190										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.37210				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.08000	99.21921	5.08000	99.19682				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.52384				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.52983				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.55833				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	101.52455				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.65797				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 28/08/2020 Spot Bond					0.00000	101.16734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.15880				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	101.16300				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.63320				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.52749				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.45447				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.42124				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.37727				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.92909				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.47295				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.55664				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.67678				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 20/01/2021 Spot Bond					0.00000	100.75683				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 30/04/2020 Spot Bond					0.00000	101.86798				0.00	56,800,000,000	28,400,000,000
Total ASN316 SPOT										0.00	56,800,000,000	28,400,000,000
Total For ASN316										0.00	56,800,000,000	28,400,000,000
ASN31: On 31/03/2029 Spot Bond			5.24500	5.24500	5.24500	89.50389				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.49000	5.49000	5.49000	84.07856				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.53385				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.59158				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.63377				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.53691				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.19000	97.76180	5.19000	97.73945				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.56389				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	101.62693				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	101.62693				0.00	0	
Total ASN344 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.52378				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.53897				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.54567				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.54567				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.23481				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.62944				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.53761				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.55293				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.85915				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.83315				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.83315				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.62294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.54126				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2020 Spot Bond					0.00000	101.32693				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.80899				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.53834				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.61120				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2020 Spot Bond					0.00000	101.21073				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2020 Spot Bond					0.00000	101.17959				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	100.95526				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN75U SPOT										0.00	0	
Total For ASN75U										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	101.47418				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			7.88000	104.50125	7.88000	104.47919			15,760,000,000,000.00	2,000,000,000	2,524,100,000	
Total BAW19 SPOT									15,760,000,000,000.00	2,000,000,000	2,524,100,000	
Total For BAW19									15,760,000,000,000.00	2,000,000,000	2,524,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			7.71000	103.39542	7.71000	103.37417				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.58561	9.30000	100.56077				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.41646				0.00	500,000,000	700,000,000
Total BAW22 SPOT										0.00	500,000,000	700,000,000
Total For BAW22										0.00	500,000,000	700,000,000
BAW25 On 08/05/2020 Spot Bond					0.00000	101.64526				0.00	0	
Total BAW25 SPOT										0.00	0	
Total For BAW25										0.00	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
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	101.97564				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.28458				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.03150				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.32852				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.68363				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond					0.00000	100.77190				0.00	0	
Total BAYA58 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			10.87500	10.87500	10.87500	103.87874				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.46931				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.43908				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.00142				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.44340				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.77745				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.43917				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			10.48000	10.48000	10.48000	102.22044				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA68 On 30/06/2021 Spot Bond					0.00000	100.41128				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.41128				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.41128				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			13.24000	13.24000	13.24000	96.24166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.41878				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.42095				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.40741				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.40748				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.41260				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.03426				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.91052				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB10 On 30/06/2020 Spot Bond					0.00000	100.59334				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	100.50783				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.51760				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.51760				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.51760				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.52863				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.51836				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	103.21014				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.51836				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYD1U 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	
BAYD2U 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	
BAYD3U 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	
BAYD4U 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	
BAYD5U 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	
BAYD6U 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	100.98231				0.00	0	
Total BC126 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BC126										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.48987				0.00	0	10,000,000.00
Total BCJ15 SPOT										0.00	0	10,000,000.00
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.93894				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			10.18500	10.18500	10.18500	88.83508				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302U On 18/04/2028 Spot Bond			100.00000	8.24160	100.00000	8.22336				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.73993				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.61202				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.29462				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BG1A7U SPOT										0.00	0	
Total For BG1A7U										0.00	0	
BGL05 On 04/09/2020 Spot Bond			8.98000	102.16360	8.98000	102.13930				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	102.17246				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.28000	106.70884	9.28000	106.68254				0.00	0	167,000.00
Total BGL07 SPOT										0.00	0	167,000.00
Total For BGL07										0.00	0	167,000.00
BGL08 On 03/09/2022 Spot Bond					0.00000	101.33655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			8.98000	101.57654	8.98000	101.55254				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	104.52648				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			9.18000	108.77035	9.18000	108.74352				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	105.13506				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			8.66000	105.64018	8.66000	105.61559				0.00	0	10,000,00
Total BGL13 SPOT										0.00	0	10,000,00
Total For BGL13										0.00	0	10,000,00
BGL14 On 03/11/2021 Spot Bond					0.00000	105.49016				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.81964				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.55266				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.01656				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.97546				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	99.17455				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGT01 On 12/09/2022 Spot Bond					0.00000	106.93588				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID07 On 30/06/2020 Spot Bond					0.00000	100.51073				0.00	0	
Total BID07 SPOT										0.00	0	
Total For BID07										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.16489				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.42857				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.36613				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.02000	108.87929	8.02000	108.85577				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.87474				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.82279				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.52855				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	99.36784				0.00	0	500,000,00
Total BID15 SPOT										0.00	0	500,000,00
Total For BID15										0.00	0	500,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.98098				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.04267				0.00	0	
Total BNPP02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BNPP02										0.00	0	
BNPP0: On 21/02/2023 Spot Bond					0.00000	101.46966				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	100.24967				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 15/09/2020 Spot Bond					0.00000	101.01605				0.00	0	
Total BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.45033				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1: On 23/07/2021 Spot Bond					0.00000	99.99748				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.58004				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 23/07/2020 Spot Bond					0.00000	99.88331				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF1: On 19/11/2020 Spot Bond					0.00000	101.27392				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.32700				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.33279				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.16867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A1L 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	
BS2A2L 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	
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	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.43824				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.66955				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 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYA68U SPOT									0.00	0	
Total For BYA68U									0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYB10U SPOT									0.00	0	
Total For BYB10U									0.00	0	
CBL22 On 06/05/2020 Spot Bond			7.59500	103.83946	7.59500	103.81794			0.00	0	
Total CBL22 SPOT									0.00	0	
Total For CBL22									0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	102.60608			0.00	0	
Total CBL24 SPOT									0.00	0	
Total For CBL24									0.00	0	
CBL26 On 06/05/2021 Spot Bond			7.68000	108.36994	7.68000	108.34751			0.00	0	31,800,00
Total CBL26 SPOT									0.00	0	31,800,00
Total For CBL26									0.00	0	31,800,00
CBL27 On 12/05/2020 Spot Bond					0.00000	101.65483			0.00	0	
Total CBL27 SPOT									0.00	0	
Total For CBL27									0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.40273			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.19742			0.00	0	700,000,00
Total CBL29 SPOT									0.00	0	700,000,00
Total For CBL29									0.00	0	700,000,00
CCT01 On 23/06/2023 Spot Bond			9.58000	111.98947	9.58000	111.96084			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			11.16000	105.47676	11.16000	105.44547		17,856,000,000,000.00	1,600,000,000	800,000,00	
Total CCT02 SPOT								17,856,000,000,000.00	1,600,000,000	800,000,00	
Total For CCT02								17,856,000,000,000.00	1,600,000,000	800,000,00	
CCT03 On 15/03/2025 Spot Bond			10.95000	101.76059	10.95000	101.73111		10,950,000,000,000.00	1,000,000,000	500,000,00	
Total CCT03 SPOT								10,950,000,000,000.00	1,000,000,000	500,000,00	
Total For CCT03								10,950,000,000,000.00	1,000,000,000	500,000,00	
CCT04 On 17/07/2027 Spot Bond			11.96000	93.98628	11.96000	93.95630		11,960,000,000,000.00	1,000,000,000	500,000,00	
Total CCT04 SPOT								11,960,000,000,000.00	1,000,000,000	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 For CCT04										11,960,000,000.00	1,000,000,000	500,000,000
CGR14 On 25/11/2020 Spot Bond			10.00000	104.74840	10.00000	104.72100				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	100.52719				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	102.96646				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	102.49981				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	99.87663				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	100.61867				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.89275				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	100.58736				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.26282				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.96026				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	100.26226				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	102.16393				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.48733				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.55852				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	
Total CL573U SPOT										0.00	0	
Total For CL573U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL574U SPOT										0.00	0	
Total For CL574U										0.00	0	
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL575U SPOT										0.00	0	
Total For CL575U										0.00	0	
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	102.91376				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	155.21768	3.14000	155.11354				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			3.63000	3.63000	3.63000	153.46671				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				0.00	0	
Total CLN230/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 Interest
Total For CLN230/JIBAR										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29 On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31 On 14/11/2022 Spot Bond					0.00000	11.00000				0.00	0	
Total CLN313 SPOT										0.00	0	
Total For CLN313										0.00	0	
CLN31 On 20/03/2023 Spot Bond			10.39000	99.94765	10.39000	99.92014				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	100.63476				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.00501				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			9.05000	105.65100	9.05000	105.62559				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			11.19000	106.52683	11.19000	106.49531				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	102.08068				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	99.74777				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	107.77579				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			7.87500	102.49308	7.87500	102.47157				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	99.44303	10.98000	99.41414				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			11.00000	100.81808	11.00000	100.78875				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	99.51121				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			10.98000	104.51548	10.98000	104.48513				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	100.68967				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.55285				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	99.72995				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond					0.00000	100.55662				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 20/06/2020 Spot Bond					0.00000	100.82135				0.00	0	
Total CLN397 SPOT										0.00	0	
Total For CLN397										0.00	0	
CLN397 On 14/11/2022 Spot Bond					0.00000	101.56358				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN39(On 14/11/2022 Spot Bond					0.00000	101.55515				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN40(On 20/06/2020 Spot Bond					0.00000	100.55651				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN40(On 20/06/2020 Spot Bond					0.00000	95.72072				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN40(On 20/06/2020 Spot Bond					0.00000	100.56016				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN40(On 18/07/2020 Spot Bond					0.00000	99.74689				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN41(On 20/09/2020 Spot Bond					0.00000	98.90986				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	100.75585				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN41(On 18/07/2020 Spot Bond					0.00000	100.10898				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN41(On 20/09/2020 Spot Bond					0.00000	100.92136				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN41(On 20/09/2020 Spot Bond					0.00000	100.65478				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN41(On 18/07/2020 Spot Bond					0.00000	99.89824				0.00	0	
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	
CLN41(On 23/09/2020 Spot Bond					0.00000	100.58577				0.00	0	
Total CLN418 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN418										0.00	0	
CLN418 On 20/12/2020 Spot Bond					0.00000	100.69114				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	99.28531				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	99.65197				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	78.16700				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	100.47400				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.24600				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	101.32092				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	100.64400				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	100.84334				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 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	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.67400				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	101.02300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	69.17400				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	154.65000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.62209				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.58934				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	102.25145				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 20/03/2021 Spot Bond					0.00000	156.41000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			7.77500	108.20242	7.77500	108.17975				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			3.63000	161.16109	3.63000	161.13101				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			7.25000	116.69987	7.25000	116.66680				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.49000	115.48135	7.49000	115.44789				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	100.71457				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN457 On 17/11/2021 Spot Bond					0.00000	101.51006				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.80515				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	102.09820				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN461 On 15/02/2022 Spot Bond					0.00000	103.78725				0.00	0	
Total CLN461 SPOT										0.00	0	
Total For CLN461										0.00	0	
CLN462 On 16/02/2022 Spot Bond			9.04500	105.14184	9.04500	105.11629				0.00	0	
Total CLN462 SPOT										0.00	0	
Total For CLN462										0.00	0	
CLN464 On 13/03/2022 Spot Bond			8.48000	103.64164	8.48000	103.61825				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.87925				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.38880				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.18499				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.59263				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	101.35425				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN476 On 20/09/2020 Spot Bond					0.00000	100.62933				0.00	0	
Total CLN476 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN476										0.00	0	
CLN47: On 29/11/2021 Spot Bond			100.00000	37.26517	100.00000	37.18224				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48: 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	
CLN48: On 20/05/2021 Spot Bond					0.00000	101.47323				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48: On 20/05/2021 Spot Bond					0.00000	102.52575				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48: On 02/12/2021 Spot Bond					0.00000	102.26513				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48: On 02/12/2021 Spot Bond			7.97500	106.12042	7.97500	106.09774				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48: On 20/06/2022 Spot Bond					0.00000	100.98055				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN48: On 23/06/2021 Spot Bond			11.48000	105.72983	11.48000	106.63710				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48: On 28/07/2022 Spot Bond			8.28000	103.76277	8.28000	103.73964				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 28/03/2022 Spot Bond					0.00000	101.18313				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.62883				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2020 Spot Bond					0.00000	101.18896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			8.68000	106.16149	8.68000	106.13698				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.27223				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 08/06/2022 Spot Bond					0.00000	102.98538				0.00	0	
Total CLN498 SPOT										0.00	0	
Total For CLN498										0.00	0	
CLN498 On 20/05/2021 Spot Bond					0.00000	101.41830				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 10/10/2020 Spot Bond					0.00000	100.03745				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.04084				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.04268				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.04268				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	99.84874				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.99305				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2020 Spot Bond					0.00000	100.03991				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN511 On 14/11/2022 Spot Bond					0.00000	94.55228				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.87543	9.96000	100.84880				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	104.64133	10.01000	104.61341				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.37283				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.83188	9.60000	103.46368				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.93326				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond					0.00000	100.78881				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.22939				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	101.55076				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.95779	9.20000	100.93313				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	99.84769				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.43124				0.00	0	
Total CLN526 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	103.26567				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	102.75905				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52: On 29/11/2021 Spot Bond					0.00000	102.87511				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53: On 12/03/2021 Spot Bond					0.00000	100.89837				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	100.93326				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.59314				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	99.91874				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			11.41000	11.41000	11.41000	98.38972				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 18/07/2023 Spot Bond					0.00000	98.17032				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/10/2023 Spot Bond					0.00000	99.76384				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN53: On 16/08/2023 Spot Bond					0.00000	101.55035				0.00	0	
Total CLN538 SPOT										0.00	0	
Total For CLN538										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	99.97731				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	91.03700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.24795				0.00	0	14,200,000.00
Total CLN542 SPOT										0.00	0	14,200,000.00
Total For CLN542										0.00	0	14,200,000.00
CLN542 On 07/06/2023 Spot Bond					0.00000	106.90500				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	99.97772				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.88000	97.64428	10.88000	97.61586				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.93000	97.28644	10.93000	97.25831				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			11.02000	100.85621	11.02000	100.82649				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 07/12/2025 Spot Bond			5.28000	5.28000	5.28000	127.24912				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN549 On 18/04/2028 Spot Bond					0.00000	251.83730				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 07/12/2025 Spot Bond			5.28000	5.28000	5.28000	127.24912				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	
CLN550 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 20/12/2020 Spot Bond					0.00000	101.50381				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	101.52019				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	101.56264				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.34104				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	99.97525				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	137.39900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.62752				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.16000	102.86682	10.16000	104.33879				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.88000	98.25502	10.88000	101.38746				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.62792				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.31293				0.00	3,200,000,000	1,600,000,000
Total CLN565 SPOT										0.00	3,200,000,000	1,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN565										0.00	3,200,000,000	1,600,000,000
CLN565 On 17/01/2024 Spot Bond					0.00000	101.38296				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.14201				0.00	0	200,000,000
Total CLN567 SPOT										0.00	0	200,000,000
Total For CLN567										0.00	0	200,000,000
CLN567 On 11/02/2024 Spot Bond					0.00000	101.56554				0.00	0	100,000,000
Total CLN568 SPOT										0.00	0	100,000,000
Total For CLN568										0.00	0	100,000,000
CLN568 On 13/05/2021 Spot Bond					0.00000	101.67419				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	102.32632				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			11.11000	96.57552	11.11000	99.65806				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.61494				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	102.08095				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	101.57085				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.84564				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	106.09465				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.63672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.92122				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.30694				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/10/2024 Spot Bond					0.00000	100.04870				0.00	0	
Total CLN580 SPOT										0.00	0	
Total For CLN580										0.00	0	
CLN580 On 10/05/2024 Spot Bond					0.00000	101.61570				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.20244				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.93898				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	99.92730				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.18287				0.00	400,000,000	200,000.00
Total CLN585 SPOT										0.00	400,000,000	200,000.00
Total For CLN585										0.00	400,000,000	200,000.00
CLN585 On 16/09/2025 Spot Bond					0.00000	101.57330				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.00191				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.79973				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58(On 18/06/2024 Spot Bond					0.00000	100.80112				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59(On 16/09/2025 Spot Bond					0.00000	100.92815				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59(On 05/12/2026 Spot Bond					0.00000	102.93535				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59(On 05/12/2026 Spot Bond			5.47000	120.61936	5.47000	126.18195				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.32694				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59(On 07/12/2025 Spot Bond					0.00000	101.05693				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN59(On 27/06/2022 Spot Bond					0.00000	100.42327				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.32694				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59(On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.02360				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59(On 02/04/2026 Spot Bond					0.00000	100.29382				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59(On 10/12/2024 Spot Bond					0.00000	100.94988				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	100.80112				0.00	0	
Total CLN600 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.80112				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.10249				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.68353				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	101.62375				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	101.51054				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	100.04618				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	99.97978				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.30581				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	104.32191	9.32000	104.29595				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.92174				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.04592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.01097				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.27763				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.20232				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2020 Spot Bond					0.00000	100.32576				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.67677				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	100.58936				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.61858				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.18283				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.81070				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.80645				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	101.72012				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62: On 20/12/2024 Spot Bond					0.00000	100.69845				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62: On 25/01/2023 Spot Bond					0.00000	101.92505				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62: On 25/01/2023 Spot Bond			8.32000	103.68248	8.32000	103.65926				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62: On 19/08/2025 Spot Bond					0.00000	101.55889				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62: On 31/07/2034 Spot Bond					0.00000	101.99042				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62: On 31/07/2034 Spot Bond			13.12000	77.22374	13.12000	77.19678				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62: On 20/11/2021 Spot Bond					0.00000	101.32983				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63: On 19/08/2025 Spot Bond			11.58000	93.36868	11.58000	93.33980				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.55425				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/05/2021 Spot Bond					0.00000	101.32127				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	100.06953				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	101.59789				0.00	0	
Total CLN634 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	101.64241				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.33533				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.54961				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	101.49537				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	101.48440				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.64241				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	99.98180				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.33981				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.79251				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.65909				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.79329				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.54961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.22174				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.60050				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.37015				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.36785				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	101.09257				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	100.34278				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.06336				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.96118				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.05064				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.84898				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.45222				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66(On 20/12/2023 Spot Bond					0.00000	100.46464				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66(On 20/06/2023 Spot Bond					0.00000	100.45222				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	100.45939				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66(On 20/12/2024 Spot Bond					0.00000	63.52900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	76.79400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN81 On 18/04/2028 Spot Bond			10.18500	88.85919	10.18500	88.83508				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF1(On 20/06/2020 Spot Bond					0.00000	100.56380				0.00	0	
Total CLNF15 SPOT										0.00	0	
Total For CLNF15										0.00	0	
CLNF1(On 17/08/2021 Spot Bond					0.00000	101.49811				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.08000	110.03029	10.08000	110.00073				0.00	0	3,000,000,00
Total COJ05 SPOT										0.00	0	3,000,000,00
Total For COJ05										0.00	0	3,000,000,00
COJ07 On 23/03/2021 Spot Bond			7.96500	103.20149	7.96500	103.17958				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.23000	104.60939	11.23000	104.57816				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			8.46000	109.50373	8.46000	109.47894				0.00	0	
Total COJG01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			9.11500	100.32861	9.11500	100.30419			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			12.44000	89.26156	12.44000	89.23214		4,976,000,000,000.00	400,000,000	100,000,00	
Total COT02 SPOT								4,976,000,000,000.00	400,000,000	100,000,00	
Total For COT02								4,976,000,000,000.00	400,000,000	100,000,00	
COT03 On 05/06/2028 Spot Bond			12.53000	88.05152	12.53000	88.02229		0.00	0		
Total COT03 SPOT								0.00	0		
Total For COT03								0.00	0		
CPV01 On 30/06/2029 Spot Bond			11.38000	11.38000	11.38000	101.72587		0.00	0		
Total CPV01 SPOT								0.00	0		
Total For CPV01								0.00	0		
CS002 On 17/12/2020 Spot Bond					0.00000	100.79205		0.00	0		
Total CS002 SPOT								0.00	0		
Total For CS002								0.00	0		
CS003 On 12/08/2021 Spot Bond					0.00000	101.08995		0.00	0		
Total CS003 SPOT								0.00	0		
Total For CS003								0.00	0		
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total CSA04U SPOT								0.00	0		
Total For CSA04U								0.00	0		
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total CSA05U SPOT								0.00	0		
Total For CSA05U								0.00	0		
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total CSD04U SPOT								0.00	0		
Total For CSD04U								0.00	0		
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total CSD05U SPOT								0.00	0		
Total For CSD05U								0.00	0		
DENG8 On 21/09/2021 Spot Bond					0.00000	100.50877		0.00	0		
Total DENG85 SPOT								0.00	0		
Total For DENG85								0.00	0		
DENG8 On 28/09/2021 Spot Bond					0.00000	100.64382		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.44216				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.84779				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	100.94463				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	100.47054				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	100.42206				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.94465				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.77598				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	102.03509				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG95U SPOT										0.00	0	
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01: On 20/12/2021 Spot Bond					0.00000	101.13570				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	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
DSY01 On 21/11/2022 Spot Bond					0.00000	101.32193			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.22770			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY02U SPOT									0.00	0	
Total For DSY02U									0.00	0	
DSY03 On 21/11/2024 Spot Bond			11.33000	11.33000	11.33000	101.15007			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY03U SPOT									0.00	0	
Total For DSY03U									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.59437			0.00	300,000,000	300,000,000
Total DSY04 SPOT									0.00	300,000,000	300,000,000
Total For DSY04									0.00	300,000,000	300,000,000
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY05U SPOT									0.00	0	
Total For DSY05U									0.00	0	
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY06U SPOT									0.00	0	
Total For DSY06U									0.00	0	
DV2021 On 18/06/2021 Spot Bond			8.21000	103.86184	8.21000	103.83901			0.00	0	7,800,000,000
Total DV2021 SPOT									0.00	0	7,800,000,000
Total For DV2021									0.00	0	7,800,000,000
DV23 On 27/02/2023 Spot Bond			8.23000	105.78747	8.23000	105.76404		787,536,930,000.00		95,691,000	24,158,448,000
Total DV23 SPOT								787,536,930,000.00		95,691,000	24,158,448,000
Total For DV23								787,536,930,000.00		95,691,000	24,158,448,000
DV23/R On 27/02/2023 Spot Bond			100.00000	20.01058	100.00000	19.96605			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	20.01058	100.00000	19.96605			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			8.15000	106.53878	8.15000	106.51540			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.54559	9.69000	101.51920				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.54559	9.69000	101.51920				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			13.08000	86.25461	13.08000	86.22459				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	101.60991	10.10000	101.58241				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.60991	10.10000	101.58241				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	100.75505				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20 On 31/08/2020 Spot Bond					0.00000	101.14653				0.00	0	260,000,00
Total DVF20C SPOT										0.00	0	260,000,00
Total For DVF20C										0.00	0	260,000,00
DVF20 On 23/10/2020 Spot Bond					0.00000	99.98332				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.19815				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.28861				0.00	0	8,000,000,00
Total DVF22 SPOT										0.00	0	8,000,000,00
Total For DVF22										0.00	0	8,000,000,00
DVF22 On 29/08/2022 Spot Bond					0.00000	101.69710				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.17553				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.36794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.61681				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.93840				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.67648				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	101.10482				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2L On 31/05/2024 Spot Bond					0.00000	101.16331				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2L On 31/05/2026 Spot Bond					0.00000	101.66686				0.00	25,000,000,000	50,000,000,000
Total DVFB26 SPOT										0.00	25,000,000,000	50,000,000,000
Total For DVFB26										0.00	25,000,000,000	50,000,000,000
DVFB2L On 31/01/2023 Spot Bond					0.00000	101.67209				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2L On 31/01/2025 Spot Bond					0.00000	101.70317				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2L On 31/01/2027 Spot Bond					0.00000	101.73218				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	82.72558	100.00000	82.55032				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
E174 On 01/08/2020 Spot Bond			6.39000	104.80511	6.39000	104.78709				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			7.04000	110.63255	7.04000	110.61152				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			7.68500	104.48728	7.68500	104.46587				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.59000	105.33839	8.59000	105.31432				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.56000	96.41005	5.56000	96.38723				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			5.08000	88.03145	5.08000	88.01159				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	128.63272	2.25000	128.61353				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.99000	127.12943	5.29000	124.47595				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.23000	110.16948	5.23000	110.14420				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.14000	107.80298	5.14000	107.77850				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.22000	98.89389	5.22000	98.87129				0.00	0	
Total EL31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.05000	89.94515	5.05000	89.92492				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	128.63272	2.25000	128.61353				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	120.93459				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	119.01617				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
EMM01 On 28/07/2020 Spot Bond			7.80500	103.03273	7.80500	103.01117				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			7.66000	103.67335	7.66000	103.65219				0.00	0	
Total EMM02 SPOT										0.00	0	
Total For EMM02										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.76000	99.15970	11.76000	99.12858				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.65000	12.65000	12.65000	93.63178				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.70000	12.70000	12.70000	93.32813				0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			11.68000	11.68000	11.68000	100.12168				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.53000	11.53000	11.53000	99.87993				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.98500	12.98500	12.98500	80.84749				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.45435				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.37032				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.04952				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	101.05787				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX05 On 01/05/2020 Spot Bond					0.00000	101.82492				0.00	0	
Total ENX05 SPOT										0.00	0	
Total For ENX05										0.00	0	
ENX06 On 12/06/2020 Spot Bond					0.00000	100.88135				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	101.12499				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF011 On 12/06/2020 Spot Bond					0.00000	101.04479				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	101.97984				0.00	0	270,000,00
Total EPF012 SPOT										0.00	0	270,000,00
Total For EPF012										0.00	0	270,000,00
EPF014 On 28/05/2021 Spot Bond					0.00000	101.60554				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.12574				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.95439				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.96981				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.88908				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.90018				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.60284				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF04U 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	
EPF05U 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	
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.50872				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	101.03826				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.54001				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	
EQT00L On 03/06/2022 Spot Bond					0.00000	101.09317				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00L On 03/06/2024 Spot Bond					0.00000	101.11096				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00L On 16/04/2025 Spot Bond					0.00000	99.99998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02I On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT02U SPOT										0.00	0	
Total For EQT02U										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.43001				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	101.38985				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.49418				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.39787				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				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	101.62319				0.00	0	
Total ERSA21 SPOT										0.00	0	
Total For ERSA21										0.00	0	
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.38984				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.43798				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.37705				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.35775				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Spot Bond			7.97000	107.21711	7.97000	107.19410			1,704,730,398,000.00	213,893,400	2,567,472,10
Total ES23 SPOT									1,704,730,398,000.00	213,893,400	2,567,472,10
Total For ES23									1,704,730,398,000.00	213,893,400	2,567,472,10
ES23/R On 25/01/2023 Spot Bond			10.00000	102.24998	10.00000	102.22258			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			10.82000	87.51433	10.82000	87.48915			96,796,215,556,000.00	8,946,045,800	12,270,285,10
Total ES26 SPOT									96,796,215,556,000.00	8,946,045,800	12,270,285,10
Total For ES26									96,796,215,556,000.00	8,946,045,800	12,270,285,10
ES26/R On 02/04/2026 Spot Bond			7.85000	100.31606	7.85000	100.29497			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.28500	69.57924	12.55000	68.26013			38,155,553,982,000.00	3,105,865,200	4,038,631,50
Total ES33 SPOT									38,155,553,982,000.00	3,105,865,200	4,038,631,50
Total For ES33									38,155,553,982,000.00	3,105,865,200	4,038,631,50
ES33/R On 15/09/2033 Spot Bond			7.50000	100.66243	7.50000	100.64229			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.74500	68.70512	12.74500	68.68192			118,259,098,739,000.00	9,278,862,200	14,853,137,70
Total ES42 SPOT									118,259,098,739,000.00	9,278,862,200	14,853,137,70
Total For ES42									118,259,098,739,000.00	9,278,862,200	14,853,137,70
ES42/R On 25/04/2042 Spot Bond			8.50000	99.81821	8.50000	99.79551			0.00	0	
Total ES42/R214 SPOT									0.00	0	
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	
ESFR0: On 20/04/2021 Spot Bond					0.00000	99.98537			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.87556			0.00	0	
Total EXX04 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.09047				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.56386				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.91763	100.00000	12.88564				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	20.96073	100.00000	20.90882				0.00	0	
Total FFB1U SPOT										0.00	0	
Total For FFB1U										0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF03U SPOT										0.00	0	
Total For FIF03U										0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF04U SPOT										0.00	0	
Total For FIF04U										0.00	0	
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF05U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.51643				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.07156				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.35728				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.40631				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.44638				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.83783				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.05743				0.00	0	
Total FIFC33 SPOT										0.00	0	
Total For FIFC33										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	101.45947				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FMLA11 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	
FNTI10 On 29/05/2020 Spot Bond					0.00000	102.97337				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.02409				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			8.03000	8.03000	8.03000	105.78251				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB16 On 08/07/2020 Spot Bond					0.00000	100.70177				0.00	0	
Total FRB16 SPOT										0.00	0	
Total For FRB16										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.28433				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	102.32520				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			9.18000	103.03548	9.18000	103.01021				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.12640				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	105.06058				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.62443				0.00	8,000,000,000	4,000,000,000
Total FRB22 SPOT										0.00	8,000,000,000	4,000,000,000
Total For FRB22										0.00	8,000,000,000	4,000,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	99.83625				0.00	0	
Total FRB23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	99.05588				0.00	0	1,291,600,00
Total FRB24 SPOT										0.00	0	1,291,600,00
Total For FRB24										0.00	0	1,291,600,00
FRB25 On 19/09/2024 Spot Bond					0.00000	97.17078				0.00	21,000,000	69,300,00
Total FRB25 SPOT										0.00	21,000,000	69,300,00
Total For FRB25										0.00	21,000,000	69,300,00
FRB26 On 03/06/2024 Spot Bond					0.00000	96.89846				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			11.38000	98.60919	11.38000	98.57937				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			3.03000	162.83216	3.03000	162.80440				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.41000	3.41000	3.41000	301.85218				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.80000	4.80000	4.80000	129.99145				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.15000	168.70428	5.15000	168.66604				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	89.89587				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	193.51680				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.40000	82.85548	5.40000	82.83615				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.37000	84.76712	5.37000	84.74735				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			5.92000	5.92000	5.92000	96.13783				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.69000	8.69000	8.69000	68.18318				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.80000	8.80000	8.80000	67.19459				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 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	
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC121 SPOT										0.00	0	
Total For FRC121										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.65000	5.65000	5.65000	125.18038				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	47.43983				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC193 On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC20: On 07/10/2020 Spot Bond					0.00000	101.29673				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 07/05/2020 Spot Bond					0.00000	101.66879				0.00	0	
Total FRC212 SPOT										0.00	0	
Total For FRC212										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			3.74000	160.85714	3.74000	160.82665				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC22: On 20/05/2020 Spot Bond					0.00000	101.40311				0.00	0	
Total FRC225 SPOT										0.00	0	
Total For FRC225										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.60000	158.50643	4.60000	158.47271				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	100.91343				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	89.44324				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	90.19728				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	92.06055				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	99.80975				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	99.81183				0.00	0	
Total FRC245 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	99.85270				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	90.92434				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	99.85323				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.79021				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.84162				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.84087				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC25: On 08/05/2020 Spot Bond					0.00000	101.64326				0.00	0	
Total FRC258 SPOT										0.00	0	
Total For FRC258										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	100.03664				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 13/07/2020 Spot Bond					0.00000	100.03771				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC26: On 13/07/2020 Spot Bond					0.00000	100.11581				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	102.37756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC267: On 06/08/2023 Spot Bond					0.00000	104.42418				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271: On 30/01/2023 Spot Bond					0.00000	101.86998				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.00004				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC274: On 02/05/2028 Spot Bond			9.80000	104.48724	9.80000	104.45978				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC275: On 12/12/2020 Spot Bond					0.00000	100.90311				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC276: On 12/12/2020 Spot Bond					0.00000	100.90500				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC277: On 04/03/2021 Spot Bond					0.00000	101.06770				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC278: On 21/11/2022 Spot Bond					0.00000	101.34285				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280: On 20/12/2023 Spot Bond					0.00000	100.60401				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	106.56798				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC283: On 26/01/2021 Spot Bond					0.00000	102.82220				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28: On 11/11/2024 Spot Bond					0.00000	101.91922				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.62024				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.74094				0.00	0	190,000,00
Total FRC286 SPOT										0.00	0	190,000,00
Total For FRC286										0.00	0	190,000,00
FRC28: On 20/12/2022 Spot Bond					0.00000	100.54351				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.71823				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	102.13258				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	100.64560				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	99.92910				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	99.93018				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.52992				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.54679				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	101.36806				0.00	0	
Total FRC298 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC298										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.67672				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	103.15836				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 30/11/2020 Spot Bond					0.00000	101.69031				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.77431				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.38371				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond					0.00000	100.31980				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.89145				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.17255				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 12/08/2020 Spot Bond					0.00000	101.39724				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.60022				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.53473				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.59518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	100.45000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	98.58000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond					0.00000	100.64036				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond					0.00000	105.87000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	77.69972				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.87732				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.86292				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	91.54852				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.64025				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 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	
FRC320 On 24/10/2020 Spot Bond					0.00000	101.97253				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32: On 20/12/2024 Spot Bond					0.00000	100.73329				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.65194				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.60015				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.27866				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.64041				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.32760				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.20016				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.68386				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.01816				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	101.17211				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	101.17211				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 14/05/2024 Spot Bond					0.00000	101.26601				0.00	0	
Total FRC333 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC333										0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.99012				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.00044				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	100.71152				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	100.60680				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.38000	4.38000	4.38000	159.07059				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.32000	4.32000	4.32000	159.23416				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.30000	4.30000	4.30000	159.28874				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD25U SPOT										0.00	0	
Total For FRD25U										0.00	0	
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD35U SPOT										0.00	0	
Total For FRD35U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.98500	79.75352	5.98500	79.73382				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.98000	100.56713	4.98000	100.54471				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.70068				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.60729				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.17899				0.00	0	1,000,000,00
Total FRJ21 SPOT										0.00	0	1,000,000,00
Total For FRJ21										0.00	0	1,000,000,00
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.58319				0.00	300,000,000	150,000,00
Total FRJ22 SPOT										0.00	300,000,000	150,000,00
Total For FRJ22										0.00	300,000,000	150,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.81331				0.00	6,000,000,000	3,100,000,00
Total FRJ23 SPOT										0.00	6,000,000,000	3,100,000,00
Total For FRJ23										0.00	6,000,000,000	3,100,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.12126				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	100.81269				0.00	0	1,000,000,00
Total FRJ25 SPOT										0.00	0	1,000,000,00
Total For FRJ25										0.00	0	1,000,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.02056				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.99179				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	99.15918				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS02U										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.55800	4.55800	4.55800	108.24720				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.90000	4.90000	4.90000	101.63906				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	102.07293				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.80922				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.04000	99.75572	5.04000	99.73332				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.25000	196.55404	5.25000	196.50898				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.18000	97.89321	5.18000	97.87085				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	195.90599				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			5.20000	127.73076	5.20000	127.70154				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	119.85185	3.70500	119.82924				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.18000	97.89321	5.18000	97.87085				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.40000	193.56197	5.40000	193.51680				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.45000	192.57709	5.45000	192.53191				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.73000	162.64021	4.73000	130.39700				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.48000	191.98917	5.48000	191.94397				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.18000	97.89321	5.18000	97.87085				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.80000	161.26397	5.80000	161.22461				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.93000	88.60946	5.93000	88.58745				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.69000	162.49628	5.69000	162.45710				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.75000	161.82277	5.75000	161.78350				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.99000	182.32639	5.99000	182.28098				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.86000	89.42877	5.86000	89.40672				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.18000	5.18000	5.18000	97.87085				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			5.18000	97.89321	5.18000	97.87085				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.56000	163.96658	5.56000	163.92761				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.76000	186.60753	5.76000	186.56222				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.69000	162.49628	5.69000	162.45710				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.69000	162.49628	5.69000	162.45710				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			5.98000	159.27043	5.98000	159.23080				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			5.50000	126.04423	5.50000	126.01438				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			3.44000	161.68784	3.44000	161.65849				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.04000	158.61220	6.04000	158.57249				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			6.08000	158.17512	6.08000	158.13535				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			5.47000	126.21174	5.47000	126.18195				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.50000	164.65032	5.50000	164.61145				0.00	0	
Total FRS152 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			6.09000	6.09000	6.09000	158.02629				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15: On 20/06/2022 Spot Bond					0.00000	17.39025				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15: On 06/06/2023 Spot Bond					0.00000	20.07793				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS15: On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS16: On 06/06/2024 Spot Bond					0.00000	23.03793				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16: On 06/06/2025 Spot Bond					0.00000	26.41542				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16: On 20/06/2022 Spot Bond					0.00000	15.72256				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS16: On 06/06/2023 Spot Bond					0.00000	17.91139				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS16: On 06/06/2024 Spot Bond					0.00000	20.55709				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS16: On 06/06/2025 Spot Bond					0.00000	23.42535				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS16: On 01/08/2022 Spot Bond					0.00000	14.15238				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16: On 01/08/2022 Spot Bond					0.00000	14.10118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS168 On 01/08/2021 Spot Bond					0.00000	12.57969				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 01/08/2022 Spot Bond					0.00000	18.08828				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	99.99990				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS173 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	
FRS174 On 26/01/2024 Spot Bond					0.00000	18.45549				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS175 On 26/01/2024 Spot Bond					0.00000	18.45547				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond					0.00000	22.20336				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond					0.00000	100.79723				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.45687				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18: On 04/10/2021 Spot Bond					0.00000	101.82831				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	106.94428				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	119.11352				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	134.46623				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	115.50683				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	34.94278				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	61.00655				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.57534				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 03/08/2020 Spot Bond					0.00000	112.48137				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.72058				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	101.57147				0.00	0	100,000,00
Total FRS200 SPOT										0.00	0	100,000,00
Total For FRS200										0.00	0	100,000,00
FRS20: On 06/08/2025 Spot Bond					0.00000	101.26507				0.00	0	
Total FRS201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS201										0.00	0	
FRS20: On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20: On 11/09/2020 Spot Bond					0.00000	98.32611				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS20: On 15/03/2021 Spot Bond					0.00000	98.26764				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20: On 14/10/2025 Spot Bond					0.00000	100.03824				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20: On 16/11/2020 Spot Bond					0.00000	100.51044				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20: On 16/11/2020 Spot Bond					0.00000	111.02303				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20: On 18/11/2024 Spot Bond					0.00000	101.39295				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21: 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	
FRS21: On 20/12/2020 Spot Bond					0.00000	212.89524				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21: On 04/09/2020 Spot Bond					0.00000	101.81619				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS21: On 03/09/2021 Spot Bond					0.00000	101.00049				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21: On 04/03/2021 Spot Bond					0.00000	97.37188				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS215 On 20/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS216 SPOT										0.00	0	
Total For FRS216										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.21000	3.21000	3.21000	303.82016				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.10000	3.10000	3.10000	304.90922				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.82000	3.82000	3.82000	297.86619				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.23000	162.27263	3.23000	162.24411				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.84843				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.93000	163.11286	2.93000	163.08550				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.70243				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.88000	93.71516	4.88000	93.69453				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.77000	66.47483	4.77000	96.60015				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS85 On 31/01/2025 Spot Bond			4.62000	4.62000	4.62000	131.03720				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.69000	4.69000	4.69000	130.62938				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.01000	4.01000	4.01000	296.04083				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			6.97000	101.14933	6.97000	101.13062				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	
FRX23 On 28/02/2023 Spot Bond			8.06000	8.06000	8.06000	100.21027		120,900,000,000,000.00		15,000,000,000	12,339,000,000	
Total FRX23 SPOT								120,900,000,000,000.00		15,000,000,000	12,339,000,000	
Total For FRX23								120,900,000,000,000.00		15,000,000,000	12,339,000,000	
FRX24 On 10/12/2024 Spot Bond			9.67000	107.73008	9.67000	107.70228				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.68000	102.45186	9.68000	102.42526				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			10.13000	97.47274	10.13000	97.44642		10,130,000,000,000.00		1,000,000,000	500,000,000	
Total FRX26 SPOT								10,130,000,000,000.00		1,000,000,000	500,000,000	
Total For FRX26								10,130,000,000,000.00		1,000,000,000	500,000,000	
FRX27 On 07/03/2027 Spot Bond			9.77000	103.18488	9.77000	103.15813		2,477,672,000,000.00		253,600,000	126,800,000	
Total FRX27 SPOT								2,477,672,000,000.00		253,600,000	126,800,000	
Total For FRX27								2,477,672,000,000.00		253,600,000	126,800,000	
FRX28 On 26/07/2028 Spot Bond			10.21000	101.75382	10.21000	101.72599				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.36500	92.63549	11.36500	92.60736				0.00	0	2,300,000,000
Total FRX30 SPOT										0.00	0	2,300,000,000
Total For FRX30										0.00	0	2,300,000,000
FRX31 On 21/02/2031 Spot Bond			11.65000	88.38232	11.65000	88.35484				0.00	0	
Total FRX31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.20500	96.02402	11.20500	95.99542				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			13.01500	63.18027	13.01500	63.15851				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										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	
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 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
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	100.69461				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.55484				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.30866				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.22796				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.27059				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.29646				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.30407				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	102.57273				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.64775				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.03619				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	103.25447				0.00	0	
Total GH5A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.17680				0.00	0	1,000,000,00
Total GH5A21 SPOT										0.00	0	1,000,000,00
Total For GH5A21										0.00	0	1,000,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	103.12170				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	103.23633				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	104.02230				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB34U SPOT										0.00	0	
Total For GRB34U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.79000	99.82919	4.79000	99.80752				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT07 On 21/02/2024 Spot Bond					0.00000	103.20282				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	102.16261				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT12 On 24/06/2020 Spot Bond					0.00000	100.59087				0.00	0	
Total GRT12 SPOT										0.00	0	
Total For GRT12										0.00	0	
GRT13 On 15/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT13 SPOT										0.00	0	
Total For GRT13										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.79584				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT15 On 15/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT15 SPOT										0.00	0	
Total For GRT15										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.02370				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.05500	106.28077	8.05500	106.25784				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.11869				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.29079				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			11.33000	95.52479	11.33000	95.49603				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.99991				0.00	0	
Total GRT22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.25415				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.47280				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.34505				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.24879				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.48132				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.89896				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.91890				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.35144				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.14774				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.55875				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	96.86981				0.00	500,000,000	500,000,000
Total GRT33 SPOT										0.00	500,000,000	500,000,000
Total For GRT33										0.00	500,000,000	500,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	98.84554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.80812				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.31773				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.73848				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.28883				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.50361				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.34520				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.45141				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.46390				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.12742				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T2 On 30/09/2022 Spot Bond					0.00000	100.34456				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	
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T6U SPOT										0.00	0	
Total For H7T6U										0.00	0	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T2U SPOT										0.00	0	
Total For H8T2U										0.00	0	
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H9T1U SPOT										0.00	0	
Total For H9T1U										0.00	0	
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.05756				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	100.03765				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.03832				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.47487				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.42936				0.00	0	
Total HILB09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.94012				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.15731				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.98476				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C4U SPOT										0.00	0	
Total For HM1C4U										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C5U SPOT										0.00	0	
Total For HM1C5U										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				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	100.33371				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.31846				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.31420				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			5.90500	103.12325	5.90500	103.10685				0.00	0	
Total HWAY20 SPOT										0.00	0	
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	81.44548	100.00000	81.27256				0.00	0	
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.72000	298.88877	3.72000	298.83243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.91000	3.91000	3.91000	300.71231				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.31500	71.99017	5.31500	88.68822				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.58000	80.08295	12.58000	80.05612		12,018,932,000,000.00		955,400,000	477,700,000	
Total HWAY34 SPOT								12,018,932,000,000.00		955,400,000	477,700,000	
Total For HWAY34								12,018,932,000,000.00		955,400,000	477,700,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.98184	100.00000	10.95741				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.56000	79.66181	12.56000	79.63516		65,814,400,000,000.00		5,240,000,000	2,620,000,000	
Total HWAY35 SPOT								65,814,400,000,000.00		5,240,000,000	2,620,000,000	
Total For HWAY35								65,814,400,000,000.00		5,240,000,000	2,620,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.98137	100.00000	10.95694				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	100.26629				0.00	0	16,000,000,000
Total HWF11 SPOT										0.00	0	16,000,000,000
Total For HWF11										0.00	0	16,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.90400				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.15428				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.80000	135.95053	4.05000	134.41275		281,281,720,000,000.00		337,179,400,000	250,819,190,000	
Total I2025 SPOT								281,281,720,000,000.00		337,179,400,000	250,819,190,000	
Total For I2025								281,281,720,000,000.00		337,179,400,000	250,819,190,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2029 On 31/03/2029 Spot Bond			4.32000	96.37987	4.32000	96.36016			112,105,296,000,000.00	25,950,300,000	121,603,150,00
Total I2029 SPOT									12,105,296,000,000.00	25,950,300,000	121,603,150,00
Total For I2029									12,105,296,000,000.00	25,950,300,000	121,603,150,00
I2033 On 28/02/2033 Spot Bond			4.48500	93.78416	4.48500	93.76470			232,577,748,000,000.00	51,856,800,000	89,152,620,00
Total I2033 SPOT									12,577,748,000,000.00	51,856,800,000	89,152,620,00
Total For I2033									12,577,748,000,000.00	51,856,800,000	89,152,620,00
I2038 On 31/01/2038 Spot Bond			4.18500	112.11039	4.28000	110.62739			138,888,850,500,000.00	33,187,300,000	205,690,000,00
Total I2038 SPOT									18,888,850,500,000.00	33,187,300,000	205,690,000,00
Total For I2038									18,888,850,500,000.00	33,187,300,000	205,690,000,00
I2046 On 31/03/2046 Spot Bond			4.40000	98.08337	4.40000	98.06310			53,835,760,000,000.00	12,235,400,000	136,113,160,00
Total I2046 SPOT									13,835,760,000,000.00	12,235,400,000	136,113,160,00
Total For I2046									13,835,760,000,000.00	12,235,400,000	136,113,160,00
I2050 On 31/12/2050 Spot Bond			4.25000	103.96235	4.37000	101.61222			160,238,600,000,000.00	37,703,200,000	266,588,692,42
Total I2050 SPOT									10,238,600,000,000.00	37,703,200,000	266,588,692,42
Total For I2050									10,238,600,000,000.00	37,703,200,000	266,588,692,42
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	101.23545			0.00	0	
Total IBL100 SPOT									0.00	0	
Total For IBL100									0.00	0	
IBL101 On 24/05/2022 Spot Bond			7.99500	7.99500	7.99500	105.62974			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.10844			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	99.97634			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	101.73810			0.00	0	
Total IBL106 SPOT									0.00	0	
Total For IBL106									0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.67000	299.37300	3.67000	299.31698			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	100.90944			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL112 On 21/05/2020 Spot Bond					0.00000	101.30854			0.00	0	
Total IBL112 SPOT									0.00	0	
Total For IBL112									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	101.26074			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.57239			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.29508			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond					0.00000	100.49088				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	99.86075				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.37384				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.03445				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.52787				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.42861				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.03563				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.34053				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.10249				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond					0.00000	101.47120				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.52789				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	100.85531				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.98238				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.27751				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.22814				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.90392				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.90233				0.00	600,000,000	150,000,000
Total IBL138 SPOT										0.00	600,000,000	150,000,000
Total For IBL138										0.00	600,000,000	150,000,000
IBL140 On 14/02/2021 Spot Bond					0.00000	101.36108				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	101.18825				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.27357				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.86935				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.77309				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.96000	2.96000	2.96000	163.00111				0.00	0	
Total IBL36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL36										0.00	0	
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			7.81500	102.20843	7.81500	102.18704				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.64000	106.84493	8.64000	106.82012				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	102.00709				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			3.08000	162.69204	3.08000	162.66409				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	101.62424				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.69521				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			8.48000	107.51931	8.48000	107.49478				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	102.20944				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			7.92000	106.67082	7.92000	106.64806				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	51.41538	100.00000	51.30097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.31654				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.84336				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.79386				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	10.47104	100.00000	10.44774				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			7.47000	100.31877	7.47000	100.29867				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.53000	100.28137	10.53000	100.25309				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	101.79497				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.55000	103.20011	11.55000	103.12634				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.07237				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			11.13000	102.40566	11.13000	102.37536				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.09106				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.79878				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.44949				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.14488				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.19569				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.55600				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.86709				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.23704				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.72303				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.74642				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.81272				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.83785				0.00	0	
Total IDCG23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.81343				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.32199	100.00000	6.30800				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			10.03000	98.27813	10.03000	98.25185				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			7.73500	101.03602	7.73500	101.01507				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	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN406U SPOT										0.00	0	
Total For IN406U										0.00	0	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN407U SPOT										0.00	0	
Total For IN407U										0.00	0	
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	
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN418U SPOT										0.00	0	
Total For IN418U										0.00	0	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN419U SPOT										0.00	0	
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN422U SPOT										0.00	0	
Total For IN422U										0.00	0	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN425U SPOT										0.00	0	
Total For IN425U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	104.74800	10.00000	104.72100				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	101.16447				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.82548				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.73671				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	89.35785				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.31000				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	100.75034				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	103.07448				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			9.18000	105.05297	9.18000	105.02706				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.96089				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	101.09090				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.90188				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.81629				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.46979				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.47628				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.48278				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.34388				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.82483				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	101.66236				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.01842				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF26 On 07/11/2023 Spot Bond					0.00000	101.56181				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.57954				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	100.44817				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.76780				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.30760				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.90959				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC29 On 24/04/2020 Spot Bond					0.00000	101.59474				0.00	0	
Total IPFC29 SPOT										0.00	0	
Total For IPFC29										0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/R On 31/01/2022 Spot Bond			2.75000	100.57944	2.75000	100.57189				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			7.65000	142.06363	7.65000	142.02200				0.00	0	
Total IV019 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	102.58109				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			9.18000	104.76782	9.18000	104.74199				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.31765				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.70382				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.64062				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.18000	5.18000	5.18000	156.91043				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.16267				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			10.00000	103.20103	10.00000	103.17367				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	105.46348				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			10.01500	10.01500	10.01500	108.60782				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	102.27120				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.88000	160.47140	3.88000	160.44037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.40469				0.00	350,000,000	350,000,000
Total IV046 SPOT										0.00	350,000,000	350,000,000
Total For IV046										0.00	350,000,000	350,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	101.78200				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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			6.35000	155.26066	6.35000	155.22050				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVA991 On 16/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.88315				0.00	0	
Total IVA991 SPOT										0.00	0	
Total For IVA991										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVA992 On 23/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.76657				0.00	0	
Total IVA992 SPOT										0.00	0	
Total For IVA992										0.00	0	
IVA993 On 30/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.65027				0.00	0	
Total IVA993 SPOT										0.00	0	
Total For IVA993										0.00	0	
IVA994 On 07/05/2020 Spot Bond			6.10000	6.10000	6.10000	99.53423				0.00	0	
Total IVA994 SPOT										0.00	0	
Total For IVA994										0.00	0	
IVA995 On 14/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.41373				0.00	0	
Total IVA995 SPOT										0.00	0	
Total For IVA995										0.00	0	
IVA996 On 20/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.31392				0.00	0	
Total IVA996 SPOT										0.00	0	
Total For IVA996										0.00	0	
IVA997 On 25/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.23089				0.00	0	
Total IVA997 SPOT										0.00	0	
Total For IVA997										0.00	0	
IVA998 On 04/06/2020 Spot Bond			6.15000	6.15000	6.15000	99.06526				0.00	0	
Total IVA998 SPOT										0.00	0	
Total For IVA998										0.00	0	
IVA999 On 11/06/2020 Spot Bond			6.20000	6.20000	6.20000	98.94119				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.35147				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			13.18000	97.77451	13.18000	97.74023				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	101.74395				0.00	0	
Total IVC063 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			8.49500	107.35621	8.49500	107.33181				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.37483				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.38171				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.37712				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	102.49487				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			8.14500	105.67160	8.14500	105.64842				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC111 On 19/05/2020 Spot Bond					0.00000	101.34843				0.00	0	
Total IVC111 SPOT										0.00	0	
Total For IVC111										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.86237				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	101.95627				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	97.83571				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	101.85936				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	102.30496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.27352				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	97.89083				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.11695				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	101.01761				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	101.07766				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.46336				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.78684				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.70441				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.98691				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	101.55595				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.89113				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.41608				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC161 On 09/05/2020 Spot Bond					0.00000	101.55962				0.00	0	
Total IVC161 SPOT										0.00	0	
Total For IVC161										0.00	0	
IVC162 On 21/05/2020 Spot Bond					0.00000	101.39784				0.00	0	
Total IVC162 SPOT										0.00	0	
Total For IVC162										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.82448				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	100.48907				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.43854				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.03803				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	
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			6.20000	6.20000	6.20000	98.82493			0.00	0	
Total IVZ001 SPOT									0.00	0	
Total For IVZ001									0.00	0	
IVZ002 On 09/07/2020 Spot Bond			6.20000	6.20000	6.20000	98.47778			0.00	0	
Total IVZ002 SPOT									0.00	0	
Total For IVZ002									0.00	0	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JAS03U SPOT									0.00	0	
Total For JAS03U									0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JIBAR SPOT									0.00	0	
Total For JIBAR									0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.64412			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP002 On 29/06/2021 Spot Bond					0.00000	100.37254			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			7.85000	103.10887	7.85000	103.08718				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP009 On 24/05/2020 Spot Bond					0.00000	101.31306				0.00	0	
Total KAP009 SPOT										0.00	0	
Total For KAP009										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	100.94705				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.16545				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.34695				0.00	0	300,000,0€
Total KAP013 SPOT										0.00	0	300,000,0€
Total For KAP013										0.00	0	300,000,0€
KAP014 On 19/07/2024 Spot Bond					0.00000	99.92613				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	98.32257				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.21027				0.00	180,000,000	90,000,0€
Total KAP016 SPOT										0.00	180,000,000	90,000,0€
Total For KAP016										0.00	180,000,000	90,000,0€
KAP11 On 24/10/2022 Spot Bond					0.00000	100.52949				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond					0.00000	102.78108				0.00	2,400,000,000	1,200,000,0€
Total KSB009 SPOT										0.00	2,400,000,000	1,200,000,0€
Total For KSB009										0.00	2,400,000,000	1,200,000,0€
KW01 On 31/10/2027 Spot Bond			11.12000	111.46560	11.12000	111.43246				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.55549				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	103.15894				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			8.18000	107.52665	8.18000	107.50310			40,900,000,000,000.00	5,000,000,000	2,500,000,000	
Total LBK20 SPOT									10,900,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LBK20									10,900,000,000,000.00	5,000,000,000	2,500,000,000	
LBK22 On 04/09/2020 Spot Bond					0.00000	101.45339				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	102.26263				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.04000	104.71583	9.04000	104.69054			72,320,000,000,000.00	8,000,000,000	4,808,716,700	
Total LBK24 SPOT									72,320,000,000,000.00	8,000,000,000	4,808,716,700	
Total For LBK24									72,320,000,000,000.00	8,000,000,000	4,808,716,700	
LBK26 On 23/03/2021 Spot Bond					0.00000	100.72333				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	101.68526				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.01500	97.08421	12.01500	97.05310			24,030,000,000,000.00	2,000,000,000	1,000,000,000	
Total LBK28 SPOT									24,030,000,000,000.00	2,000,000,000	1,000,000,000	
Total For LBK28									24,030,000,000,000.00	2,000,000,000	1,000,000,000	
LBK29 On 07/06/2023 Spot Bond			8.34000	107.21394	8.34000	107.19001				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.50554				0.00	0	
Total LBK30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For LBK30									0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	101.08985			0.00	0	
Total LBK31 SPOT									0.00	0	
Total For LBK31									0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.59922			0.00	0	
Total LBK32 SPOT									0.00	0	
Total For LBK32									0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.58889			0.00	0	
Total LBK33 SPOT									0.00	0	
Total For LBK33									0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	100.71486			0.00	0	
Total LBK35 SPOT									0.00	0	
Total For LBK35									0.00	0	
LBK36 On 25/06/2020 Spot Bond					0.00000	100.42143			0.00	0	
Total LBK36 SPOT									0.00	0	
Total For LBK36									0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	100.46296			0.00	0	
Total LBK37 SPOT									0.00	0	
Total For LBK37									0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	101.37377			0.00	0	
Total LBK38 SPOT									0.00	0	
Total For LBK38									0.00	0	
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LBK39U SPOT									0.00	0	
Total For LBK39U									0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LBK40U SPOT									0.00	0	
Total For LBK40U									0.00	0	
LGL04 On 14/08/2020 Spot Bond			7.63000	102.04406	7.63000	102.02325			0.00	0	36,900,00
Total LGL04 SPOT									0.00	0	36,900,00
Total For LGL04									0.00	0	36,900,00
LGL05 On 12/12/2021 Spot Bond					0.00000	102.79243			0.00	0	
Total LGL05 SPOT									0.00	0	
Total For LGL05									0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.53000	103.99786	8.53000	103.97412		42,650,000,000,000.00	5,000,000,000	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 LGL06 SPOT									12,650,000,000.00	5,000,000,000	2,500,000.00
Total For LGL06									12,650,000,000.00	5,000,000,000	2,500,000.00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.08719			0.00	0	
Total LGL07 SPOT									0.00	0	
Total For LGL07									0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.57818			0.00	0	500,000.00
Total LGL08 SPOT									0.00	0	500,000.00
Total For LGL08									0.00	0	500,000.00
LGL09 On 28/08/2024 Spot Bond					0.00000	101.03101			0.00	0	
Total LGL09 SPOT									0.00	0	
Total For LGL09									0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.16320			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LHC14L 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	
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LHC15U SPOT									0.00	0	
Total For LHC15U									0.00	0	
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	102.23529			0.00	0	
Total LHL26 SPOT									0.00	0	
Total For LHL26									0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.97823			0.00	0	
Total LHL27 SPOT									0.00	0	
Total For LHL27									0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	102.21758			0.00	0	
Total LHL28 SPOT									0.00	0	
Total For LHL28									0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.23895			0.00	0	
Total LHL29 SPOT									0.00	0	
Total For LHL29									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LOM02 On 30/01/2024 Spot Bond					0.00000	102.25867				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.55913				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.58685				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.31926				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.34968				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.37249				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 14/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MAQ182 SPOT										0.00	0	
Total For MAQ182										0.00	0	
MAQ18 On 14/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MAQ185 SPOT										0.00	0	
Total For MAQ185										0.00	0	
MAQ18 On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	111,000,000.00
Total MAQ186 SPOT										0.00	0	111,000,000.00
Total For MAQ186										0.00	0	111,000,000.00
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 28/08/2020 Spot Bond					0.00000	101.29247				0.00	0	
Total MBF057 SPOT										0.00	0	
Total For MBF057										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	101.43237				0.00	0	
Total MBF059 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.34471				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2020 Spot Bond					0.00000	100.88757				0.00	0	
Total MBF062 SPOT										0.00	0	
Total For MBF062										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.98600				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2020 Spot Bond					0.00000	100.34811				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	99.82381				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	0.00000				0.00	0	
Total MBP036 SPOT										0.00	0	
Total For MBP036										0.00	0	
MBP03 On 26/05/2020 Spot Bond					0.00000	101.16748				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	101.62978				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	101.42427				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.22132				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.03404				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	99.79047				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.73480				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.38437				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.38977				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	101.16542				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.16058				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.38440				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.38981				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	101.18891				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.86306				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIIL03 On 28/08/2023 Spot Bond					0.00000	118.89137				0.00	0	
Total MIIL03 SPOT										0.00	0	
Total For MIIL03										0.00	0	
MMIG0: On 17/03/2021 Spot Bond			7.73000	102.86137	7.73000	102.84017				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	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
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.37763				0.00	0	
Total MMIG03 SPOT										0.00	0	
Total For MMIG03										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			12.59000	12.59000	12.59000	97.05006				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			8.61000	106.55770	8.61000	106.53303			18,081,000,000,000.00	2,100,000,000	1,100,000,000	
Total MMIG05 SPOT									18,081,000,000,000.00	2,100,000,000	1,100,000,000	
Total For MMIG05									18,081,000,000,000.00	2,100,000,000	1,100,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.52961				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.57085				0.00	0	4,200,000,000
Total MMIG07 SPOT										0.00	0	4,200,000,000
Total For MMIG07										0.00	0	4,200,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	100.96494				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.66000	96.84104	10.66000	96.81355				0.00	0	49,100,000
Total MML02 SPOT										0.00	0	49,100,000
Total For MML02										0.00	0	49,100,000
MQB00 On 28/08/2023 Spot Bond					0.00000	119.01404				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	100.27033				0.00	0	350,000,000
Total MTN06 SPOT										0.00	0	350,000,000
Total For MTN06										0.00	0	350,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.42240				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN08 On 11/10/2020 Spot Bond					0.00000	100.40635				0.00	5,200,000,000	5,500,000,000
Total MTN08 SPOT										0.00	5,200,000,000	5,500,000,000
Total For MTN08										0.00	5,200,000,000	5,500,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.51607				0.00	0	
Total MTN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.20780			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	101.59973			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.70939			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.12812			0.00	0	141,000,00
Total MTN13 SPOT									0.00	0	141,000,00
Total For MTN13									0.00	0	141,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	101.52588			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.56178			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	101.16082			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.19198			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.22824			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.98015			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.05452			0.00	0	200,000,00
Total MTN20 SPOT									0.00	0	200,000,00
Total For MTN20									0.00	0	200,000,00
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.45652			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTNC20 SPOT										0.00	0	
Total For MTNC20										0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.90814				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	101.31280				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.29874				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.29875				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
Total N4A211 SPOT										0.00	0	
Total For N4A211										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	100.59620				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.61567				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6E26 On 22/03/2021 Spot Bond					0.00000	100.56014				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.68376				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.63584				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.50410				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.61120				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.70207				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.78548				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.16000	103.62095	8.16000	103.59818				0.00	0	894,638,30
Total NAM01 SPOT										0.00	0	894,638,30
Total For NAM01										0.00	0	894,638,30
NAM02 On 29/06/2020 Spot Bond			7.28000	103.29354	7.28000	103.27325				0.00	0	3,614,172,00
Total NAM02 SPOT										0.00	0	3,614,172,00
Total For NAM02										0.00	0	3,614,172,00
NAM03 On 01/08/2023 Spot Bond			8.58000	106.24160	8.58000	106.21709				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.56000	97.55444	11.56000	97.52433				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.12082				0.00	0	
Total NBG01G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.87605			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.72498			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.71735			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.74574			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK11 On 28/11/2020 Spot Bond			7.69500	104.16016	7.69500	104.13856			0.00	0	15,375,300,00
Total NBK11A SPOT									0.00	0	15,375,300,00
Total For NBK11A									0.00	0	15,375,300,00
NBK12 On 19/03/2021 Spot Bond			6.81000	102.98650	6.81000	102.96776			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.72499	9.38000	100.69990			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.38000	105.18744	8.38000	105.16398			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			7.19500	105.22057	7.19500	105.20026			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			7.44500	103.82415	7.44500	103.80331			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.96000	99.70607	9.96000	99.67944			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			10.16000	98.93950	10.16000	103.87964		24,790,400,000,000.00		2,440,000,000	1,220,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total NBK17A SPOT									4,790,400,000,000.00	2,440,000,000	1,220,000,00
Total For NBK17A									4,790,400,000,000.00	2,440,000,000	1,220,000,00
NBK18/ On 01/06/2020 Spot Bond			7.34000	103.69166	7.34000	103.67100			0.00	0	
Total NBK18A SPOT									0.00	0	
Total For NBK18A									0.00	0	
NBK19/ On 01/06/2022 Spot Bond			7.97500	106.81085	7.97500	106.78803			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			10.16000	104.77782	10.16000	104.74946			0.00	0	45,200,00
Total NBK20A SPOT									0.00	0	45,200,00
Total For NBK20A									0.00	0	45,200,00
NBK20I On 25/06/2021 Spot Bond					0.00000	100.79550			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/ On 21/07/2027 Spot Bond			11.09000	100.25141	11.09000	100.22168			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/ On 19/11/2022 Spot Bond			7.96000	108.98388	7.96000	108.96051			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			10.85000	103.70450	10.85000	103.67439			0.00	0	22,900,00
Total NBK23A SPOT									0.00	0	22,900,00
Total For NBK23A									0.00	0	22,900,00
NBK24/ On 19/11/2027 Spot Bond			10.83000	105.01920	10.83000	104.98877		21,660,000,000,000.00	2,000,000,000	1,000,000,00	
Total NBK24A SPOT								21,660,000,000,000.00	2,000,000,000	1,000,000,00	
Total For NBK24A								21,660,000,000,000.00	2,000,000,000	1,000,000,00	
NBK24I On 11/02/2022 Spot Bond					0.00000	101.51255			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/ On 17/02/2023 Spot Bond			8.28000	8.28000	8.28000	107.61574			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.10710			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK26/ On 10/05/2023 Spot Bond			100.00000	22.66966	100.00000	22.61921			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.97224			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			11.14000	104.89692	11.14000	104.86569			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			7.92000	107.99603	7.92000	107.97298			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	101.76216			0.00	0	
Total NBK28B SPOT									0.00	0	
Total For NBK28B									0.00	0	
NBK29/ On 31/07/2026 Spot Bond			10.96000	100.13549	10.96000	100.10614			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30/ On 20/02/2024 Spot Bond			7.91500	106.97476	7.91500	106.95195			0.00	0	58,800,00
Total NBK30A SPOT									0.00	0	58,800,00
Total For NBK30A									0.00	0	58,800,00
NBK30I On 18/02/2021 Spot Bond					0.00000	101.73284			0.00	0	
Total NBK30B SPOT									0.00	0	
Total For NBK30B									0.00	0	
NBK31/ On 09/11/2023 Spot Bond			7.98000	108.48378	7.98000	108.46046		70,224,000,000,000.00	8,800,000,000	4,400,000,00	
Total NBK31A SPOT								'0,224,000,000,000.00	8,800,000,000	4,400,000,00	
Total For NBK31A								'0,224,000,000,000.00	8,800,000,000	4,400,000,00	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.85141			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	102.47142			0.00	0	
Total NBK34B SPOT									0.00	0	
Total For NBK34B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.35157			0.00	0	
Total NBK35B SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	106.16088				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.96181				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			12.35500	12.35500	12.35500	58.97601				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	105.29865				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	102.07627				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.89196				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	101.53623				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	102.14358				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.49101				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.13381				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.55770				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.10215				0.00	800,000,000	1,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total NBK49B SPOT										0.00	800,000,000	1,400,000,000
Total For NBK49B										0.00	800,000,000	1,400,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.48102				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.40218				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.12150				0.00	0	100,000,000
Total NBK52B SPOT										0.00	0	100,000,000
Total For NBK52B										0.00	0	100,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	100.98149				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.33084				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK7B On 19/04/2020 Spot Bond					0.00000	99.93363				0.00	0	
Total NBK7B SPOT										0.00	0	
Total For NBK7B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.59000				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.61787				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.82169				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.94441				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.19841				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.45831				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.15510				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.55302				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.52500	98.12183	11.52500	98.09196				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.54938				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.56000	97.47861	11.56000	97.44884				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.55302				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.55872				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.56601				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.53802				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.32834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	100.86858			0.00	0	
Total NED19 SPOT									0.00	0	
Total For NED19									0.00	0	
NED20 On 01/07/2020 Spot Bond			7.48000	104.04583	7.48000	104.02483		45,328,800,000,000.00	6,060,000,000	3,030,000,00	
Total NED20 SPOT								15,328,800,000,000.00	6,060,000,000	3,030,000,00	
Total For NED20								15,328,800,000,000.00	6,060,000,000	3,030,000,00	
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.75095			0.00	0	
Total NEDT1A SPOT									0.00	0	
Total For NEDT1A									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.34362			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.96738			0.00	0	
Total NGL01 SPOT									0.00	0	
Total For NGL01									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	100.87020			0.00	0	150,000,00
Total NGL02 SPOT									0.00	0	150,000,00
Total For NGL02									0.00	0	150,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.51313			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	99.48366			0.00	0	
Total NGL04 SPOT									0.00	0	
Total For NGL04									0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.56360			0.00	0	100,000,00
Total NGL05 SPOT									0.00	0	100,000,00
Total For NGL05									0.00	0	100,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	102.31635			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.04581			0.00	0	
Total NGL07 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL07										0.00	0	
NGLT1: On 01/07/2022 Spot Bond					0.00000	106.68856				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	97.42409				0.00	21,000,000	99,200,00
Total NGLT1B SPOT										0.00	21,000,000	99,200,00
Total For NGLT1B										0.00	21,000,000	99,200,00
NGT10: On 25/03/2024 Spot Bond					0.00000	97.15408				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	96.41013				0.00	0	52,200,00
Total NGT104 SPOT										0.00	0	52,200,00
Total For NGT104										0.00	0	52,200,00
NGT10: On 22/05/2025 Spot Bond					0.00000	97.80667				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				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	105.79648	13.50000	105.75851				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.99997				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.99964				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2020 Spot Bond					0.00000	99.74913				0.00	0	
Total NHM008 SPOT										0.00	0	
Total For NHM008										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	99.70615				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2020 Spot Bond					0.00000	101.37654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM010 SPOT										0.00	0	
Total For NHM010										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.56696				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.06787				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	101.01475				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.47877				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.02653				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.45000	5.45000	5.45000	192.53191				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	169.72699				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.80500	4.80500	4.80500	129.96254				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.16000	5.16000	5.16000	90.11050				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			5.18000	5.18000	5.18000	97.87085				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB11 On 31/01/2025 Spot Bond			4.91000	4.91000	4.91000	129.35708				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.30000	5.30000	5.30000	127.13630				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.20000	5.20000	5.20000	168.07988				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.91000	160.04233	5.91000	160.00281				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.14500	98.35483	5.14500	98.33248				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			7.02500	102.73721	7.02500	102.71780				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	100.27151				0.00	0	2,000,000,00
Total NN010 SPOT										0.00	0	2,000,000,00
Total For NN010										0.00	0	2,000,000,00
NN011 On 23/06/2021 Spot Bond					0.00000	100.43493				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN013 On 09/09/2020 Spot Bond					0.00000	100.38500				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	98.43315				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	100.34100				0.00	0	
Total NN015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	99.08359				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.33831				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	110.85980				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	96.48465				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	96.85276				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	101.30747				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	94.73601				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	98.93155				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	82.92655				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	92.15991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.31280				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	94.19122				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.92100				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.94940				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN08 On 28/05/2020 Spot Bond					0.00000	99.95129				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	99.64615				0.00	0	
Total NNF010 SPOT										0.00	0	
Total For NNF010										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	74.34673				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	74.34673				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	101.51860				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	96.04509				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF07 On 20/09/2020 Spot Bond					0.00000	108.61890				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	108.48310				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NNF09 On 03/06/2020 Spot Bond					0.00000	83.44096				0.00	0	
Total NNF09 SPOT										0.00	0	
Total For NNF09										0.00	0	
NQ1A1 On 22/05/2020 Spot Bond			8.66000	8.66000	8.66000	101.73975				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.27220				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.29032				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.29182				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.24223				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2020 Spot Bond			7.85500	7.85500	7.85500	101.86953				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.28758				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.34831				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.31291				0.00	0	
Total NQ1B21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond			8.05500	8.05500	8.05500	101.89920				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.34831				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2020 Spot Bond					0.00000	101.48947				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.63000	113.76818	8.63000	113.74177				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.80000	190.00078	3.80000	189.96457				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.99000	105.99334	11.99000	105.95962			161,371,968,802,000.00	13,458,879,800	6,989,657,200	
Total NRA028 SPOT									1,371,968,802,000.00	13,458,879,800	6,989,657,200	
Total For NRA028									1,371,968,802,000.00	13,458,879,800	6,989,657,200	
NRA02: On 30/11/2028 Spot Bond			100.00000	16.74898	100.00000	16.71192				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	102.12606				0.00	0	
Total NTC19 SPOT										0.00	0	
Total For NTC19										0.00	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	102.07432				0.00	0	
Total NTC20 SPOT										0.00	0	
Total For NTC20										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.37271				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.73772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	102.08581				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.70684				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.18068				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.02822				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.87283				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.87937				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.72350				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.32557				0.00	2,000,000,000	1,000,000,000
Total OMI01 SPOT										0.00	2,000,000,000	1,000,000,000
Total For OMI01										0.00	2,000,000,000	1,000,000,000
OML06 On 19/03/2022 Spot Bond			8.28000	104.35539	8.28000	104.33238			24,840,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT									24,840,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06									24,840,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			12.03000	96.93505	12.03000	96.90428			24,060,000,000,000.00	2,000,000,000	1,500,000,000	
Total OML07 SPOT									24,060,000,000,000.00	2,000,000,000	1,500,000,000	
Total For OML07									24,060,000,000,000.00	2,000,000,000	1,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML08 On 14/09/2020 Spot Bond					0.00000	101.39829				0.00	0	80,000,00
Total OML08 SPOT										0.00	0	80,000,00
Total For OML08										0.00	0	80,000,00
OML09 On 14/09/2022 Spot Bond			8.58000	105.94143	8.58000	105.91725			17,160,000,000,000.00	2,000,000,000	1,000,000,00	
Total OML09 SPOT									17,160,000,000,000.00	2,000,000,000	1,000,000,00	
Total For OML09									17,160,000,000,000.00	2,000,000,000	1,000,000,00	
OML10 On 14/09/2025 Spot Bond			11.58000	100.11909	11.58000	100.08847			21,307,200,000,000.00	1,840,000,000	920,000,00	
Total OML10 SPOT									21,307,200,000,000.00	1,840,000,000	920,000,00	
Total For OML10									21,307,200,000,000.00	1,840,000,000	920,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	99.58810			0.00	0	300,000,00	
Total OML11 SPOT									0.00	0	300,000,00	
Total For OML11									0.00	0	300,000,00	
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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PBKJ1U										0.00	0	
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.95525				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.97021				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				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	100.91914				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.20626				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.15691				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.60293				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.18852				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.31920				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.37242				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.47880				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.49399				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.50918				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			9.27000	109.38160	9.78000	106.79935			049,455,233,577,000.00	5,830,577,695,100	375,132,806,900	
Total R186 SPOT									19,455,233,577,000.00	830,577,695,100	375,132,806,900	
Total For R186									19,455,233,577,000.00	830,577,695,100	375,132,806,900	
R197 On 07/12/2023 Spot Bond			2.50000	310.98236	2.60000	309.91984			292,857,000,000,000.00	117,142,800,000	110,207,800,000	
Total R197 SPOT									12,857,000,000,000.00	117,142,800,000	110,207,800,000	
Total For R197									12,857,000,000,000.00	117,142,800,000	110,207,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R202 On 07/12/2033 Spot Bond			4.45000	213.50796	4.45000	213.46357			243,204,515,000,000.00	54,652,700,000	172,228,500,000
Total R202 SPOT									13,204,515,000,000.00	54,652,700,000	172,228,500,000
Total For R202									13,204,515,000,000.00	54,652,700,000	172,228,500,000
R2023 On 28/02/2023 Spot Bond			6.27000	104.84456	6.98000	102.96456			269,282,321,360,000.00	1,030,188,568,000	1,510,044,612,400
Total R2023 SPOT									19,282,321,360,000.00	1,030,188,568,000	1,510,044,612,400
Total For R2023									19,282,321,360,000.00	1,030,188,568,000	1,510,044,612,400
R2030 On 31/01/2030 Spot Bond			10.80500	84.97385	10.80500	84.94928			832,314,913,326,500.00	817,428,497,300	959,904,504,300
Total R2030 SPOT									12,314,913,326,500.00	817,428,497,300	959,904,504,300
Total For R2030									12,314,913,326,500.00	817,428,497,300	959,904,504,300
R2032 On 31/03/2032 Spot Bond			11.23500	80.99810	11.23500	80.97390			746,121,610,192,000.00	1,312,516,387,200	1,079,842,868,200
Total R2032 SPOT									16,121,610,192,000.00	1,312,516,387,200	1,079,842,868,200
Total For R2032									16,121,610,192,000.00	1,312,516,387,200	1,079,842,868,200
R2035 On 28/02/2035 Spot Bond			11.51500	82.56419	11.51500	82.53920			944,225,118,937,000.00	516,215,815,800	490,005,480,600
Total R2035 SPOT									14,225,118,937,000.00	516,215,815,800	490,005,480,600
Total For R2035									14,225,118,937,000.00	516,215,815,800	490,005,480,600
R2037 On 31/01/2037 Spot Bond			11.61000	79.00957	11.61000	78.98507			433,482,996,672,000.00	812,530,835,200	915,734,627,700
Total R2037 SPOT									13,482,996,672,000.00	812,530,835,200	915,734,627,700
Total For R2037									13,482,996,672,000.00	812,530,835,200	915,734,627,700
R2040 On 31/01/2040 Spot Bond			11.63500	81.64169	11.63500	81.61633			945,915,374,216,000.00	596,984,561,600	605,331,736,700
Total R2040 SPOT									15,915,374,216,000.00	596,984,561,600	605,331,736,700
Total For R2040									15,915,374,216,000.00	596,984,561,600	605,331,736,700
R2044 On 31/01/2044 Spot Bond			11.66500	78.51589	11.66500	78.49144			304,458,741,361,000.00	797,638,983,400	1,347,159,923,000
Total R2044 SPOT									14,458,741,361,000.00	797,638,983,400	1,347,159,923,000
Total For R2044									14,458,741,361,000.00	797,638,983,400	1,347,159,923,000
R2048 On 28/02/2048 Spot Bond			11.60500	77.59431	11.60500	77.57065			613,781,661,968,600.00	1,345,435,731,320	1,724,499,606,700
Total R2048 SPOT									13,781,661,968,600.00	1,345,435,731,320	1,724,499,606,700
Total For R2048									13,781,661,968,600.00	1,345,435,731,320	1,724,499,606,700
R208 On 31/03/2021 Spot Bond			4.23000	102.64161	4.97500	101.92964			441,854,419,371,000.00	813,677,167,700	503,003,638,600
Total R208 SPOT									11,854,419,371,000.00	813,677,167,700	503,003,638,600
Total For R208									11,854,419,371,000.00	813,677,167,700	503,003,638,600
R209 On 31/03/2036 Spot Bond			11.21500	63.77617	11.48000	62.38282			169,902,931,508,000.00	817,646,271,200	781,030,048,000
Total R209 SPOT									19,902,931,508,000.00	817,646,271,200	781,030,048,000
Total For R209									19,902,931,508,000.00	817,646,271,200	781,030,048,000
R210 On 31/03/2028 Spot Bond			4.05000	182.20642	4.35000	178.36902			48,640,500,000,000.00	12,010,000,000	101,246,300,000
Total R210 SPOT									18,640,500,000,000.00	12,010,000,000	101,246,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R210									18,640,500,000,000.00	12,010,000,000	101,246,300,00
R212 On 31/01/2022 Spot Bond			2.20000	165.18115	2.43000	164.50047			287,843,820,000,000.00	130,838,100,000	124,894,140,00
Total R212 SPOT									17,843,820,000,000.00	130,838,100,000	124,894,140,00
Total For R212									17,843,820,000,000.00	130,838,100,000	124,894,140,00
R213 On 28/02/2031 Spot Bond			10.68000	77.57509	11.05000	75.62356			099,106,258,248,000.00	290,178,488,600	383,637,311,30
Total R213 SPOT									19,106,258,248,000.00	290,178,488,600	383,637,311,30
Total For R213									19,106,258,248,000.00	290,178,488,600	383,637,311,30
R214 On 28/02/2041 Spot Bond			11.54500	61.34473	11.54500	61.32612			675,341,985,264,500.00	1,790,848,158,100	982,713,458,20
Total R214 SPOT									15,341,985,264,500.00	790,848,158,100	982,713,458,20
Total For R214									15,341,985,264,500.00	790,848,158,100	982,713,458,20
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010L 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	
RC011L 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	
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC013U SPOT										0.00	0	
Total For RC013U										0.00	0	
RC014L 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	
RC015L 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	
RC016L 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	
RC017L 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	
RC018L 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	
RC019L 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	
RC020L On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC020U SPOT										0.00	0	
Total For RC020U										0.00	0	
RC021L On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U SPOT										0.00	0	
Total For RC021U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	
Total For RDF06U										0.00	0	
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	
Total For RDF07U										0.00	0	
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RDF16U									0.00	0	
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RDF17U SPOT									0.00	0	
Total For RDF17U									0.00	0	
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RDF18U SPOT									0.00	0	
Total For RDF18U									0.00	0	
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RDF19U SPOT									0.00	0	
Total For RDF19U									0.00	0	
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RDF26U SPOT									0.00	0	
Total For RDF26U									0.00	0	
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.32133			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.14936			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.14768			0.00	0	600,000,00
Total RDFB11 SPOT									0.00	0	600,000,00
Total For RDFB11									0.00	0	600,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	102.03410			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.16041			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.89549			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.37284			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.57081			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.57870				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.73177				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.28918				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.46658				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.48278				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.34595				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.30747				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.44742				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.37333				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.05618				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.65678				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFC5 On 16/11/2020 Spot Bond					0.00000	101.31763				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
REB17U 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	100.05528				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20U On 05/07/2020 Spot Bond					0.00000	100.33035				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.05305				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.44065				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.96474				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60U On 09/03/2022 Spot Bond					0.00000	104.84779				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70U On 17/04/2022 Spot Bond					0.00000	99.96445				0.00	0	
Total RED702 SPOT										0.00	0	
Total For RED702										0.00	0	
RED80 On 06/04/2021 Spot Bond					0.00000	100.30354				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	103.99033				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	
RES04U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.77300				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	101.70192				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.03713				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.18934				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES45U SPOT										0.00	0	
Total For RES45U										0.00	0	
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			7.77000	101.99312	7.77000	101.97188				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			8.63000	106.03535	8.63000	106.01087				0.00	0	179,077,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW23 SPOT										0.00	0	179,077,90
Total For RW23										0.00	0	179,077,90
RW28 On 10/12/2028 Spot Bond			12.90000	89.97825	12.90000	89.94752				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	100.01453				0.00	0	2,500,000,00
Total SBK18 SPOT										0.00	0	2,500,000,00
Total For SBK18										0.00	0	2,500,000,00
SBK22 On 28/05/2020 Spot Bond					0.00000	101.69381				0.00	0	
Total SBK22 SPOT										0.00	0	
Total For SBK22										0.00	0	
SBK23 On 28/05/2022 Spot Bond			8.25000	110.75666	8.25000	110.73206			33,495,000,000,000.00		4,060,000,000	2,110,000,00
Total SBK23 SPOT									13,495,000,000,000.00		4,060,000,000	2,110,000,00
Total For SBK23									13,495,000,000,000.00		4,060,000,000	2,110,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	100.15260				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	100.17701				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			8.05000	103.78020	8.05000	103.75783				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	101.70187				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.07450				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS19 On 23/06/2021 Spot Bond			7.13000	106.60828	7.13000	106.58787				0.00	0	24,500,00
Total SBS19 SPOT										0.00	0	24,500,00
Total For SBS19										0.00	0	24,500,00
SBS20 On 15/05/2026 Spot Bond			9.00500	109.04741	9.00500	109.02103				0.00	0	2,353,500,00
Total SBS20 SPOT										0.00	0	2,353,500,00
Total For SBS20										0.00	0	2,353,500,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.13007				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.72500	109.43349	7.72500	109.41070				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.17000	98.77008	9.17000	98.74575				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.61500	104.23578	9.61500	104.20904			1,163,415,000,000.00		121,000,000	60,500,00
Total SBS31 SPOT									1,163,415,000,000.00		121,000,000	60,500,00
Total For SBS31									1,163,415,000,000.00		121,000,000	60,500,00
SBS34 On 19/09/2024 Spot Bond			9.33000	103.51904	9.33000	103.49338			65,310,000,000,000.00		7,000,000,000	3,500,000,00
Total SBS34 SPOT									65,310,000,000,000.00		7,000,000,000	3,500,000,00
Total For SBS34									65,310,000,000,000.00		7,000,000,000	3,500,000,00
SBS38 On 29/01/2025 Spot Bond			8.26000	105.17579	8.26000	105.15241				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.86000	95.24973	10.86000	95.22206			3,678,282,000,000.00		338,700,000	225,800,00
Total SBS39 SPOT									3,678,282,000,000.00		338,700,000	225,800,00
Total For SBS39									3,678,282,000,000.00		338,700,000	225,800,00
SBS4 On 16/11/2021 Spot Bond			6.43000	106.81645	6.43000	106.79788			7,458,800,000,000.00		1,160,000,000	580,000,00
Total SBS4 SPOT									7,458,800,000,000.00		1,160,000,000	580,000,00
Total For SBS4									7,458,800,000,000.00		1,160,000,000	580,000,00
SBS40 On 12/11/2020 Spot Bond					0.00000	101.87493				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			7.01500	111.15453	7.01500	111.13347				0.00	0	
Total SBS41 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.66500	113.15673	8.66500	113.13036			0.00	0	10,000,000,00
Total SBS42 SPOT									0.00	0	10,000,000,00
Total For SBS42									0.00	0	10,000,000,00
SBS43 On 12/11/2027 Spot Bond			9.67000	110.72494	9.67000	110.69622			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.87109			0.00	0	500,000,00
Total SBS45 SPOT									0.00	0	500,000,00
Total For SBS45									0.00	0	500,000,00
SBS46 On 15/02/2023 Spot Bond			7.12000	110.69770	7.12000	110.67642			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.52255			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.72581			0.00	0	
Total SBS49 SPOT									0.00	0	
Total For SBS49									0.00	0	
SBS50 On 31/01/2022 Spot Bond			6.55000	106.81011	6.55000	106.79119			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.56500	7.56500	7.56500	109.18669		37,825,000,000,000.00	5,000,000,000	5,000,000,00	
Total SBS51 SPOT								37,825,000,000,000.00	5,000,000,000	5,000,000,00	
Total For SBS51								37,825,000,000,000.00	5,000,000,000	5,000,000,00	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.88048			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.28142			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS54 On 12/06/2020 Spot Bond					0.00000	101.00680			0.00	0	
Total SBS54 SPOT									0.00	0	
Total For SBS54									0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.09649			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			6.78500	107.35961	6.78500	107.34004				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.85376				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.00731				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	100.21059				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.82650				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.32855				0.00	0	5,910,000,00
Total SBS62 SPOT										0.00	0	5,910,000,00
Total For SBS62										0.00	0	5,910,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.58440				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	99.80620				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.35814				0.00	200,000,000	100,000,00
Total SBS65 SPOT										0.00	200,000,000	100,000,00
Total For SBS65										0.00	200,000,000	100,000,00
SBS66 On 26/06/2022 Spot Bond					0.00000	99.95866				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.14477				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS68 On 21/11/2024 Spot Bond					0.00000	99.95753				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.13715				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.50000	301.02661	3.50000	300.97166				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	193.51680				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.41442				0.00	21,000,000	21,000,00
Total SBT101 SPOT										0.00	21,000,000	21,000,00
Total For SBT101										0.00	21,000,000	21,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	100.37759				0.00	3,060,000,000	1,551,000,00
Total SBT102 SPOT										0.00	3,060,000,000	1,551,000,00
Total For SBT102										0.00	3,060,000,000	1,551,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	96.97242				0.00	21,000,000	101,900,00
Total SBT103 SPOT										0.00	21,000,000	101,900,00
Total For SBT103										0.00	21,000,000	101,900,00
SBT201 On 13/02/2023 Spot Bond					0.00000	100.85510				0.00	1,440,000,000	1,320,000,00
Total SBT201 SPOT										0.00	1,440,000,000	1,320,000,00
Total For SBT201										0.00	1,440,000,000	1,320,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	97.23115				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.08000	107.82965	9.08000	107.80349				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	95.64089				0.00	0	150,000,00
Total SBT206 SPOT										0.00	0	150,000,00

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 SBT206										0.00	0	150,000,00
SGI004 On 20/01/2021 Spot Bond					0.00000	100.04814				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.05810				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	97.99457				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				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	102.57286				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.45919				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.37070				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.42231				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.70346				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.49930				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.50244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.51056				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.43039				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.64683				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.57139				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.60680				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.32003				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.13442				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.68000	108.13566	8.68000	108.11057			26,908,000,000,000.00	3,100,000,000	1,550,000,000	
Total SNT03 SPOT									26,908,000,000,000.00	3,100,000,000	1,550,000,000	
Total For SNT03									26,908,000,000,000.00	3,100,000,000	1,550,000,000	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.00573			0.00	0	200,000,000	
Total SNT04 SPOT									0.00	0	200,000,000	
Total For SNT04									0.00	0	200,000,000	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.36414			0.00	0	0	
Total SOLB01 SPOT									0.00	0	0	
Total For SOLB01									0.00	0	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.65693			0.00	0	0	
Total SPDA10 SPOT									0.00	0	0	
Total For SPDA10									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
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.42522				0.00	0	
Total SPDA11 SPOT										0.00	0	
Total For SPDA11										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.23829				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.29505				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.34519				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.43561				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.82056				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.89889				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.77380				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.08616				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.13172				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.80257				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SS039U										0.00	0	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS044U SPOT										0.00	0	
Total For SS044U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS046U SPOT										0.00	0	
Total For SS046U										0.00	0	
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS051U SPOT										0.00	0	
Total For SS051U										0.00	0	
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS052U SPOT										0.00	0	
Total For SS052U										0.00	0	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS053U SPOT										0.00	0	
Total For SS053U										0.00	0	
SSA06 On 16/04/2020 Spot Bond			7.42000	99.97968	7.42000	100.00000				0.00	0	
Total SSA06 SPOT										0.00	0	
Total For SSA06										0.00	0	
SSN00 On 31/03/2021 Spot Bond			7.64500	99.49995	7.64500	99.47956				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			7.64500	99.49995	7.64500	99.47956				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.46500	5.46500	5.46500	126.20991				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			11.28000	99.76045	11.28000	99.73054				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			12.92000	66.83862	12.92000	66.81600				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.06691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 02/06/2020 Spot Bond					0.00000	101.16512				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	
SSN03: On 17/11/2020 Spot Bond					0.00000	101.46999				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	101.23004				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	102.09766				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.03767				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.38000	104.31034	8.38000	104.28695				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.98000	100.56713	4.98000	100.54471				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.10458				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.90450				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.09078				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			3.63000	3.63000	3.63000	299.70531				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 26/09/2020 Spot Bond					0.00000	100.39781				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	99.86520				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	99.76857				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.71538				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.18270				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.57000	5.57000	5.57000	163.81397				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.85000	4.85000	4.85000	129.70265				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.18000	5.18000	5.18000	97.87085				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.16000	5.16000	5.16000	90.11050				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.53000	5.53000	5.53000	164.26913				0.00	0	
Total SSN065 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For 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	101.21678				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.20247				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.16724				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.83645				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.82475				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: 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	
SSN07: 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	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.76392				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.03844				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	76.27700				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 16/08/2020 Spot Bond					0.00000	102.02120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.25602				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.96337				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.70110				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.32500	5.32500	5.32500	195.00580				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: 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	
SSN08: On 10/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN087 SPOT										0.00	0	
Total For SSN087										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.17491				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.69065				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.83809				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.04218				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 28/02/2027 Spot Bond					0.00000	100.44491				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SZ25 On 30/09/2025 Spot Bond			10.80000	93.13273	10.80000	93.10596				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	101.81061				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			7.52500	102.55106	7.52500	102.53045				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	101.36002				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			7.62500	102.45811	7.62500	102.43725				0.00	0	33,600,00
Total T13A16 SPOT										0.00	0	33,600,00
Total For T13A16										0.00	0	33,600,00
T13A19 On 21/08/2020 Spot Bond					0.00000	101.35784				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			7.57500	102.19761	7.57500	102.17694				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	101.32421				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.34277				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.58214	8.55000	104.55808				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	101.24568				0.00	0	
Total T14A13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	101.21428				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	101.21362				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.41517				0.00	800,000,000	400,000,00
Total TFS136 SPOT										0.00	800,000,000	400,000,00
Total For TFS136										0.00	800,000,000	400,000,00
TFS14€ On 28/10/2021 Spot Bond					0.00000	101.88156				0.00	0	300,000,00
Total TFS142 SPOT										0.00	0	300,000,00
Total For TFS142										0.00	0	300,000,00
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.51646				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.15373				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.76608				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.65949				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	101.11781				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.32355				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.44687				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.05395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.22804				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.33369				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.49802				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.40213				0.00	0	200,000,0€
Total TFS159 SPOT										0.00	0	200,000,0€
Total For TFS159										0.00	0	200,000,0€
TFS16C On 25/04/2020 Spot Bond					0.00000	99.80718				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.11389				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.13382				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.85241				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	99.89595				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A3 On 21/08/2020 Spot Bond					0.00000	101.39412				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
TH13A On 21/08/2020 Spot Bond			7.94500	101.86616	7.94500	101.84458				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A On 21/08/2020 Spot Bond					0.00000	101.55893				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A On 21/08/2020 Spot Bond			7.61500	102.13026	7.61500	102.10951				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.41012				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.41161				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.45491				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.41191				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.40564				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.51462				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.52656				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.52954				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.55938				0.00	0	
Total TH13C4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH13C4										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	101.59668				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.00633				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.00633				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.05095				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.02864				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.03608				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.36367				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			7.37500	108.11595	7.37500	108.09444				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	102.35054				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			7.53500	106.46644	7.53500	106.44481				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.45470				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.71032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.39203				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.27691				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.39901				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.48156				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.97596				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.83990				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.37070				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.31561				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.32791				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	103.94740				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.43055				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond					0.00000	101.17761				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.27702				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.29206				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.36077				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.82033				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.92588				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.43094				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	102.11434				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.39511				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	103.56505				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.35703				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.71280				0.00	0	
Total TH15D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.26963				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.29804				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	101.28741	8.49000	101.26428				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.33389				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.38019				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.70088				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	104.74800	10.00000	104.72100				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	101.05955				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.06562				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			8.15000	102.93322	8.15000	102.91088				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.16000	102.57736	9.16000	102.55240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.25746				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.88326				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.86000	93.83525	10.86000	93.80813			2,172,000,000,000.00		200,000,000	100,000,000
Total TL28 SPOT									2,172,000,000,000.00		200,000,000	100,000,000
Total For TL28									2,172,000,000,000.00		200,000,000	100,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	99.84587				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.93592				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.95696				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.55276				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.73968				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			7.67500	101.96945	7.67500	101.94867			29,181,885,000,000.00		3,802,200,000	9,916,600,000
Total TN20 SPOT									29,181,885,000,000.00		3,802,200,000	9,916,600,000
Total For TN20									29,181,885,000,000.00		3,802,200,000	9,916,600,000
TN20/R On 17/09/2020 Spot Bond			100.00000	74.16264	100.00000	74.01975				0.00	0	
Total TN20/R208 SPOT										0.00	0	
Total For TN20/R208										0.00	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TN20U SPOT										0.00	0	
Total For TN20U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN21U On 13/05/2021 Spot Bond			100.00000	51.40663	100.00000	51.29224				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.61000	111.40751	8.61000	111.38171			710,684,898,000.00		82,541,800	14,247,595,400
Total TN23 SPOT									710,684,898,000.00		82,541,800	14,247,595,400
Total For TN23									710,684,898,000.00		82,541,800	14,247,595,400
TN23/R On 06/11/2023 Spot Bond			100.00000	20.53288	100.00000	20.48718				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			11.41000	94.00051	11.41000	93.97185			1,058,320,858,000.00		92,753,800	21,892,042,100
Total TN25 SPOT									1,058,320,858,000.00		92,753,800	21,892,042,100
Total For TN25									1,058,320,858,000.00		92,753,800	21,892,042,100
TN25/R On 19/08/2025 Spot Bond			100.00000	12.00096	100.00000	11.97425				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.58000	90.49632	11.58000	90.46834			2,317,158,000,000.00		200,100,000	4,333,400,000
Total TN27 SPOT									2,317,158,000,000.00		200,100,000	4,333,400,000
Total For TN27									2,317,158,000,000.00		200,100,000	4,333,400,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.76655	100.00000	12.73814				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.35500	89.48403	12.35500	89.45472				0.00	0	2,600,000,000
Total TN30 SPOT										0.00	0	2,600,000,000
Total For TN30										0.00	0	2,600,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.73815	8.00000	117.71292				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.42500	81.69480	13.42500	81.66580			134,250,000,000,000.00		10,000,000,000	8,000,000,000
Total TN40 SPOT									134,250,000,000,000.00		10,000,000,000	8,000,000,000
Total For TN40									134,250,000,000,000.00		10,000,000,000	8,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.22914	10.75000	100.20046				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TNF25U										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.74800	10.00000	104.72100				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0: On 30/11/2020 Spot Bond			7.90500	104.56007	7.90500	104.53780				0.00	0	54,000,00
Total TPDA08 SPOT										0.00	0	54,000,00
Total For TPDA08										0.00	0	54,000,00
TRA2A: On 14/12/2020 Spot Bond			7.87500	104.41262	7.87500	104.39059				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A: On 14/12/2020 Spot Bond			7.67500	7.67500	7.67500	104.53836				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.88328				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.90416				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.95425				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.02510				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.24127				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.24127				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.45215				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.48938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			8.09000	105.97944	8.09000	105.95635				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	101.44372				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.47588				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.73213				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.69674				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A1 SPOT										0.00	0	
Total For TRA4A1										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.03602				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.03730				0.00	2,560,000,000	1,280,000,000
Total TRA4A3 SPOT										0.00	2,560,000,000	1,280,000,000
Total For TRA4A3										0.00	2,560,000,000	1,280,000,000
TRA4A On 13/04/2024 Spot Bond			8.38000	104.32785	8.38000	102.89161				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/10/2020 Spot Bond					0.00000	100.03278				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.03602				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	100.03730				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.09228	8.62000	100.06920				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.04287				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.04287				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSG03U										0.00	0	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23 On 07/05/2020 Spot Bond					0.00000	99.55572				0.00	0	
Total TSP232 SPOT										0.00	0	
Total For TSP232										0.00	0	
TSP23 On 09/07/2020 Spot Bond					0.00000	98.29093				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP23 On 13/08/2020 Spot Bond					0.00000	102.55504				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	
TSP23 On 08/10/2020 Spot Bond					0.00000	96.48894				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP23 On 14/05/2020 Spot Bond					0.00000	99.44137				0.00	0	
Total TSP239 SPOT										0.00	0	
Total For TSP239										0.00	0	
TSP24 On 12/11/2020 Spot Bond					0.00000	95.74080				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24 On 11/06/2020 Spot Bond					0.00000	98.97778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP242 On 10/09/2020 Spot Bond					0.00000	97.22592				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP243 On 04/03/2021 Spot Bond					0.00000	93.92630				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	93.82016				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	93.70028				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.87102				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.23999				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.32594				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	102.16550				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC32 On 20/04/2020 Spot Bond					0.00000	101.68089				0.00	0	
Total TWC326 SPOT										0.00	0	
Total For TWC326										0.00	0	
TWC32 On 24/04/2020 Spot Bond					0.00000	101.54038				0.00	0	
Total TWC327 SPOT										0.00	0	
Total For TWC327										0.00	0	
TWC32 On 29/04/2020 Spot Bond					0.00000	101.50380				0.00	0	
Total TWC328 SPOT										0.00	0	
Total For TWC328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC32 On 13/05/2020 Spot Bond					0.00000	101.21133				0.00	0	200,000,00
Total TWC329 SPOT										0.00	0	200,000,00
Total For TWC329										0.00	0	200,000,00
TWC33 On 19/05/2020 Spot Bond					0.00000	100.99612				0.00	0	
Total TWC330 SPOT										0.00	0	
Total For TWC330										0.00	0	
TWC33 On 27/05/2020 Spot Bond					0.00000	100.91502				0.00	0	
Total TWC331 SPOT										0.00	0	
Total For TWC331										0.00	0	
TWC33 On 04/06/2020 Spot Bond					0.00000	100.81853				0.00	0	
Total TWC332 SPOT										0.00	0	
Total For TWC332										0.00	0	
TWC33 On 10/07/2020 Spot Bond					0.00000	100.64027				0.00	1,100,000,000	1,100,000,00
Total TWC333 SPOT										0.00	1,100,000,000	1,100,000,00
Total For TWC333										0.00	1,100,000,000	1,100,000,00
UG21 On 02/03/2021 Spot Bond			8.08500	103.48476	8.08500	103.46248				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.68000	99.62665	11.68000	99.59592				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCJA5U										0.00	0	
VCJA6I 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	
VCJA7I 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	
VCJA8I 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	
VCJA9I 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	
VCJB1I 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	
VCJB2I 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	
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4I 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	
VCJB5I 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	
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	
Total For VCPA2U										0.00	0	
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA3U SPOT										0.00	0	
Total For VCPA3U										0.00	0	
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA4U SPOT										0.00	0	
Total For VCPA4U										0.00	0	
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA5U SPOT										0.00	0	
Total For VCPA5U										0.00	0	
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA6U SPOT										0.00	0	
Total For VCPA6U										0.00	0	
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U SPOT										0.00	0	
Total For VCPA8U										0.00	0	
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB6U SPOT										0.00	0	
Total For VCPB6U										0.00	0	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB7U SPOT										0.00	0	
Total For VCPB7U										0.00	0	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB8U SPOT										0.00	0	
Total For VCPB8U										0.00	0	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB9U SPOT										0.00	0	
Total For VCPB9U										0.00	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA03U SPOT										0.00	0	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA04U SPOT										0.00	0	
Total For VJA04U										0.00	0	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA05U SPOT										0.00	0	
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
Total For VJA11U										0.00	0	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA12U SPOT										0.00	0	
Total For VJA12U										0.00	0	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB03U SPOT										0.00	0	
Total For VJB03U										0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB04U SPOT										0.00	0	
Total For VJB04U										0.00	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB05U SPOT										0.00	0	
Total For VJB05U										0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	100.97493				0.00	0	
Total VKE07 SPOT										0.00	0	
Total For VKE07										0.00	0	
VKE09 On 08/07/2020 Spot Bond					0.00000	100.26756				0.00	0	
Total VKE09 SPOT										0.00	0	
Total For VKE09										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.16130				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.92449				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.98693				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.57613				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.34072				0.00	0	300,000,00
Total VKE14 SPOT										0.00	0	300,000,00
Total For VKE14										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE15 On 14/02/2023 Spot Bond					0.00000	101.43029				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.46397				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For VPA12U										0.00	0	
VPB03I 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	
VPB04I 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	
VPB05I 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	
VPB06I 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	
VPB07I 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	
VPB08I 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	
VPB09I On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10I 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	
VPB11I 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	
VPB12I 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	
VR862I 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	
VR864I On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR870U SPOT										0.00	0	
Total For VR870U										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.13612				0.00	0	2,959,000,0€
Total WHL01 SPOT										0.00	0	2,959,000,0€
Total For WHL01										0.00	0	2,959,000,0€
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	99.64603				0.00	0	400,000,0€
Total WHL02 SPOT										0.00	0	400,000,0€
Total For WHL02										0.00	0	400,000,0€
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	98.88935				0.00	0	400,000,0€
Total WHL03 SPOT										0.00	0	400,000,0€
Total For WHL03										0.00	0	400,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			6.61500	103.72923	6.61500	103.71057				0.00	0	
Total WSP4 SPOT										0.00	0	
Total For WSP4										0.00	0	
WSP5 On 28/05/2021 Spot Bond			6.90000	105.68549	6.90000	105.66579				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/R On 28/05/2021 Spot Bond			100.00000	49.23544	100.00000	49.12587				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										2.16e+017	119,885,162,887	197,907,272,13
Total for SPOT :										2.16e+017	119,885,162,887	197,907,272,13
Total Futures										2.16e+017	119,885,163,876	197,908,324,33
Total Options										0,00	0	428,36
Grand Total:										2.16e+017	119,885,163,876	197,908,752,70